



# Derivatives Weekly Statistics Report

From: 19/09/2011 To: 21/09/2011

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | AL7T On 03-November-11  |        |              | Index Future       | 399.25    | 403.8390                      | 399.2500  | 403.8390                        | 16.00         |
| 19/09/2011 | AL7T On 02-February-12  |        |              | Index Future       | 404.99    | 409.6470                      | 404.9900  | 409.6470                        | 0.00          |
| 19/09/2011 | ALBI On 03-November-11  |        |              | Index Future       | 366.68    | 370.8990                      | 366.6750  | 370.8990                        | 1,690.00      |
| 19/09/2011 | ALBI On 02-February-12  |        |              | Index Future       | 371.95    | 376.2340                      | 371.9470  | 376.2340                        | 0.00          |
| 19/09/2011 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 19/09/2011 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | CAAD On 19-September-11 |        |              | Can-Do Future      | 0.00      | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/09/2011 | CAAE On 19-September-11 |        |              | Can-Do Future      | 0.84      | 0.5685                        | 0.8418    | 0.5685                          | 0.00          |
| 19/09/2011 | CAAG On 24-October-11   |        |              | Can-Do Future      | 7.73      | 7.4650                        | 7.7335    | 7.4650                          | 0.00          |
| 19/09/2011 | CAAG On 24-October-11   | 6.70   | Call         | Can-Do Future      | 1036      | 1                             | 1         | 1                               | 0.00          |
| 19/09/2011 | CAAG On 24-October-11   | 6.75   | Call         | Can-Do Future      | 986       | 1                             | 1         | 1                               | 0.00          |
| 19/09/2011 | CAAG On 24-October-11   | 6.65   | Call         | Can-Do Future      | 1085      | 1                             | 1         | 1                               | 0.00          |
| 19/09/2011 | CAAG On 24-October-11   | 7.00   | Call         | Can-Do Future      | 740       | 0                             | 1         | 0                               | 14,286.00     |
| 19/09/2011 | CAAG On 24-October-11   | 7.40   | Call         | Can-Do Future      | 392       | 0                             | 0         | 0                               | 6,757.00      |
| 19/09/2011 | CAAG On 24-October-11   | 7.40   | Put          | Can-Do Future      | 59        | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | CAAG On 24-October-11   | 6.65   | Put          | Can-Do Future      | 2         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | CAAG On 24-October-11   | 7.00   | Put          | Can-Do Future      | 7         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | CAAG On 24-October-11   | 6.75   | Put          | Can-Do Future      | 3         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | CAAG On 24-October-11   | 6.70   | Put          | Can-Do Future      | 3         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | CRD1 On 03-November-11  |        |              | Index Future       | 165.58    | 165.0850                      | 165.5830  | 165.0850                        | 0.00          |
| 19/09/2011 | CRD1 On 02-February-12  |        |              | Index Future       | 167.80    | 167.2950                      | 167.8020  | 167.2950                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2011 | GOVI On 03-November-11  |        |              | GOVI               | 367.39    | 371.4220                      | 367.3940  | 371.4220                        | 162.00        |
| 19/09/2011 | GOVI On 03-November-11  | 357.00 | Call         | GOVI               | 103940    | 14                            | 10        | 14                              | 0.00          |
| 19/09/2011 | GOVI On 03-November-11  | 357.01 | Call         | GOVI               | 103840    | 14                            | 10        | 14                              | 0.00          |
| 19/09/2011 | GOVI On 03-November-11  | 356.99 | Call         | GOVI               | 104040    | 14                            | 10        | 14                              | 0.00          |
| 19/09/2011 | GOVI On 03-November-11  | 356.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | GOVI On 03-November-11  | 357.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | GOVI On 03-November-11  | 357.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | GOVI On 02-February-12  |        |              | GOVI               | 372.68    | 376.7640                      | 372.6760  | 376.7640                        | 0.00          |
| 19/09/2011 | GOVI On 02-February-12  | 369.00 | Call         | GOVI               | 36760     | 8                             | 4         | 8                               | 0.00          |
| 19/09/2011 | GOVI On 02-February-12  | 369.01 | Call         | GOVI               | 36660     | 8                             | 4         | 8                               | 0.00          |
| 19/09/2011 | GOVI On 02-February-12  | 368.99 | Call         | GOVI               | 36860     | 8                             | 4         | 8                               | 0.00          |
| 19/09/2011 | GOVI On 02-February-12  | 368.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | GOVI On 02-February-12  | 369.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | GOVI On 02-February-12  | 369.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 19/09/2011 | IGOV On 03-November-11  |        |              | Index Future       | 161.69    | 161.7920                      | 161.6880  | 161.7920                        | 84.00         |
| 19/09/2011 | IGOV On 02-February-12  |        |              | Index Future       | 164.01    | 164.1190                      | 164.0120  | 164.1190                        | 0.00          |
| 19/09/2011 | ILBI On 02-February-12  |        |              | Index Future       | 449.29    | 449.2890                      | 449.2890  | 449.2890                        | 88.00         |
| 19/09/2011 | J157 On 15-September-15 |        |              | Interest Rate Swap | 8.82      | 0.0200                        | 0.0200    | 0.0200                          | 0.00          |
| 19/09/2011 | J186 On 21-December-26  |        |              | Interest Rate Swap | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 19/09/2011 | J201 On 22-December-14  |        |              | Interest Rate Swap | 8.66      | 0.0514                        | 0.0514    | 0.0514                          | 0.00          |
| 19/09/2011 | J203 On 15-September-17 |        |              | Interest Rate Swap | 8.98      | 0.0847                        | 0.0847    | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |
| 19/09/2011 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 19/09/2011 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 5.57      | 94.4400                       | 94.4300   | 94.4400                         | 16,389.00     |
| 19/09/2011 | JBAF On 19-October-11   |        |              | Jibar Tradeable Future | 5.48      | 94.5300                       | 94.5200   | 94.5300                         | 1,000.00      |
| 19/09/2011 | JBAF On 16-November-11  |        |              | Jibar Tradeable Future | 5.44      | 94.5900                       | 94.5600   | 94.5900                         | 1,000.00      |
| 19/09/2011 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 5.40      | 94.6400                       | 94.6000   | 94.6400                         | 5,541.00      |
| 19/09/2011 | JBAF On 18-January-12   |        |              | Jibar Tradeable Future | 5.38      | 94.6600                       | 94.6200   | 94.6600                         | 0.00          |
| 19/09/2011 | JBAF On 15-February-12  |        |              | Jibar Tradeable Future | 5.36      | 94.7100                       | 94.6400   | 94.7100                         | 0.00          |
| 19/09/2011 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 5.34      | 94.7400                       | 94.6600   | 94.7400                         | 1,340.00      |
| 19/09/2011 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.38      | 94.7100                       | 94.6200   | 94.7100                         | 2,890.00      |
| 19/09/2011 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.65      | 94.4900                       | 94.3500   | 94.4900                         | 44,760.00     |
| 19/09/2011 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.87      | 94.2700                       | 94.1300   | 94.2700                         | 990.00        |
| 19/09/2011 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 6.09      | 94.0400                       | 93.9100   | 94.0400                         | 790.00        |
| 19/09/2011 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.35      | 93.8000                       | 93.6500   | 93.8000                         | 1,250.00      |
| 19/09/2011 | JN02 On 03-November-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 19/09/2011 | JN02 On 03-November-11  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | JN02 On 03-November-11  | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | JN02 On 03-November-11  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | JN02 On 03-November-11  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | JN02 On 03-November-11  | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | JN02 On 03-November-11  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | JN05 On 03-November-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 19/09/2011 | JN05 On 03-November-11  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | JN05 On 03-November-11  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | JN05 On 03-November-11  | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | JN05 On 03-November-11  | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | JN05 On 03-November-11  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | JN05 On 03-November-11  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | JN10 On 03-November-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 19/09/2011 | JN10 On 03-November-11  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | JN10 On 03-November-11 | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | JN10 On 03-November-11 | 7.25   | Call         | JNOTE        | 250000    | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | JN10 On 03-November-11 | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | JN10 On 03-November-11 | 7.75   | Put          | JNOTE        | 250000    | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | JN10 On 03-November-11 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | OTH1 On 03-November-11 |        |              | Index Future | 362.41    | 367.6510                      | 362.4110  | 367.6510                        | 0.00          |
| 19/09/2011 | OTH1 On 02-February-12 |        |              | Index Future | 367.62    | 372.9380                      | 367.6220  | 372.9380                        | 0.00          |
| 19/09/2011 | R157 On 03-November-11 |        |              | Bond Future  | 7.02      | 124.3099                      | 123.5277  | 124.3099                        | 16,861.00     |
| 19/09/2011 | R157 On 03-November-11 | 8.25   | Call         | Bond Future  | 4531      | 5                             | 5         | 5                               | 0.00          |
| 19/09/2011 | R157 On 03-November-11 | 8.30   | Call         | Bond Future  | 4709      | 5                             | 5         | 5                               | 0.00          |
| 19/09/2011 | R157 On 03-November-11 | 8.20   | Call         | Bond Future  | 4353      | 5                             | 4         | 5                               | 0.00          |
| 19/09/2011 | R157 On 03-November-11 | 6.55   | Call         | Bond Future  | 142       | 0                             | 0         | 0                               | 1,200.00      |
| 19/09/2011 | R157 On 03-November-11 | 7.00   | Call         | Bond Future  | 675       | 1                             | 1         | 1                               | 400.00        |
| 19/09/2011 | R157 On 03-November-11 | 7.10   | Call         | Bond Future  | 875       | 1                             | 1         | 1                               | 0.00          |
| 19/09/2011 | R157 On 03-November-11 | 7.55   | Call         | Bond Future  | 2106      | 3                             | 2         | 3                               | 0.00          |
| 19/09/2011 | R157 On 03-November-11 | 7.55   | Put          | Bond Future  | 125       | 0                             | 0         | 0                               | 1,200.00      |
| 19/09/2011 | R157 On 03-November-11 | 7.10   | Put          | Bond Future  | 567       | 0                             | 1         | 0                               | 400.00        |
| 19/09/2011 | R157 On 03-November-11 | 7.00   | Put          | Bond Future  | 743       | 0                             | 1         | 0                               | 0.00          |
| 19/09/2011 | R157 On 03-November-11 | 8.20   | Put          | Bond Future  | 6         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R157 On 03-November-11 | 6.55   | Put          | Bond Future  | 1920      | 1                             | 2         | 1                               | 0.00          |
| 19/09/2011 | R157 On 03-November-11 | 8.30   | Put          | Bond Future  | 3         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R157 On 03-November-11 | 8.25   | Put          | Bond Future  | 5         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R157 On 02-February-12 |        |              | Bond Future  | 7.12      | 126.0968                      | 125.3034  | 126.0968                        | 0.00          |
| 19/09/2011 | R157 On 02-February-12 | 8.50   | Call         | Bond Future  | 4855      | 6                             | 5         | 6                               | 0.00          |
| 19/09/2011 | R157 On 02-February-12 | 8.55   | Call         | Bond Future  | 5007      | 6                             | 5         | 6                               | 0.00          |
| 19/09/2011 | R157 On 02-February-12 | 8.45   | Call         | Bond Future  | 4702      | 5                             | 5         | 5                               | 0.00          |
| 19/09/2011 | R157 On 02-February-12 | 6.55   | Call         | Bond Future  | 536       | 1                             | 1         | 1                               | 0.00          |
| 19/09/2011 | R157 On 02-February-12 | 6.00   | Call         | Bond Future  | 167       | 0                             | 0         | 0                               | 130.00        |
| 19/09/2011 | R157 On 02-February-12 | 7.05   | Call         | Bond Future  | 1203      | 2                             | 1         | 2                               | 0.00          |
| 19/09/2011 | R157 On 02-February-12 | 7.05   | Put          | Bond Future  | 1463      | 1                             | 1         | 1                               | 130.00        |
| 19/09/2011 | R157 On 02-February-12 | 6.55   | Put          | Bond Future  | 2573      | 2                             | 3         | 2                               | 130.00        |
| 19/09/2011 | R157 On 02-February-12 | 6.00   | Put          | Bond Future  | 4198      | 4                             | 4         | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | R157 On 02-February-12 | 8.45   | Put          | Bond Future | 158       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R157 On 02-February-12 | 8.55   | Put          | Bond Future | 130       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R157 On 02-February-12 | 8.50   | Put          | Bond Future | 144       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R157 On 03-May-12      |        |              | Bond Future | 7.22      | 121.1841                      | 120.3772  | 121.1841                        | 0.00          |
| 19/09/2011 | R157 On 03-May-12      | 8.25   | Call         | Bond Future | 3796      | 4                             | 4         | 4                               | 0.00          |
| 19/09/2011 | R157 On 03-May-12      | 8.20   | Call         | Bond Future | 3669      | 4                             | 4         | 4                               | 0.00          |
| 19/09/2011 | R157 On 03-May-12      | 8.30   | Call         | Bond Future | 3923      | 5                             | 4         | 5                               | 0.00          |
| 19/09/2011 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 452       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 513       | 0                             | 1         | 0                               | 0.00          |
| 19/09/2011 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 482       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R157 On 02-August-12   |        |              | Bond Future | 7.29      | 123.1023                      | 122.2791  | 123.1023                        | 0.00          |
| 19/09/2011 | R157 On 02-August-12   | 8.00   | Call         | Bond Future | 3188      | 4                             | 3         | 4                               | 0.00          |
| 19/09/2011 | R157 On 02-August-12   | 7.95   | Call         | Bond Future | 3087      | 4                             | 3         | 4                               | 0.00          |
| 19/09/2011 | R157 On 02-August-12   | 8.05   | Call         | Bond Future | 3291      | 4                             | 3         | 4                               | 0.00          |
| 19/09/2011 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 1027      | 1                             | 1         | 1                               | 0.00          |
| 19/09/2011 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 1119      | 1                             | 1         | 1                               | 0.00          |
| 19/09/2011 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 1072      | 1                             | 1         | 1                               | 0.00          |
| 19/09/2011 | R186 On 03-November-11 |        |              | Bond Future | 8.44      | 123.4497                      | 121.4001  | 123.4497                        | 22,456.00     |
| 19/09/2011 | R186 On 03-November-11 | 9.00   | Call         | Bond Future | 5582      | 7                             | 6         | 7                               | 0.00          |
| 19/09/2011 | R186 On 03-November-11 | 9.05   | Call         | Bond Future | 5959      | 8                             | 6         | 8                               | 0.00          |
| 19/09/2011 | R186 On 03-November-11 | 8.95   | Call         | Bond Future | 5212      | 7                             | 5         | 7                               | 0.00          |
| 19/09/2011 | R186 On 03-November-11 | 8.75   | Call         | Bond Future | 3824      | 5                             | 4         | 5                               | 0.00          |
| 19/09/2011 | R186 On 03-November-11 | 8.10   | Call         | Bond Future | 828       | 2                             | 1         | 2                               | 1,275.00      |
| 19/09/2011 | R186 On 03-November-11 | 8.35   | Call         | Bond Future | 1666      | 3                             | 2         | 3                               | 425.00        |
| 19/09/2011 | R186 On 03-November-11 | 8.55   | Call         | Bond Future | 2625      | 4                             | 3         | 4                               | 0.00          |
| 19/09/2011 | R186 On 03-November-11 | 9.10   | Call         | Bond Future | 6343      | 8                             | 6         | 8                               | 0.00          |
| 19/09/2011 | R186 On 03-November-11 | 8.20   | Call         | Bond Future | 1116      | 2                             | 1         | 2                               | 0.00          |
| 19/09/2011 | R186 On 03-November-11 | 7.80   | Call         | Bond Future | 286       | 1                             | 0         | 1                               | 250.00        |
| 19/09/2011 | R186 On 03-November-11 | 8.00   | Call         | Bond Future | 597       | 1                             | 1         | 1                               | 0.00          |
| 19/09/2011 | R186 On 03-November-11 | 8.00   | Put          | Bond Future | 4898      | 3                             | 5         | 3                               | 250.00        |
| 19/09/2011 | R186 On 03-November-11 | 8.20   | Put          | Bond Future | 3439      | 2                             | 3         | 2                               | 250.00        |
| 19/09/2011 | R186 On 03-November-11 | 9.10   | Put          | Bond Future | 316       | 0                             | 0         | 0                               | 1,275.00      |
| 19/09/2011 | R186 On 03-November-11 | 7.80   | Put          | Bond Future | 6613      | 5                             | 7         | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | R186 On 03-November-11 | 8.55   | Put          | Bond Future | 1596      | 1                             | 2         | 1                               | 425.00        |
| 19/09/2011 | R186 On 03-November-11 | 8.35   | Put          | Bond Future | 2535      | 2                             | 3         | 2                               | 0.00          |
| 19/09/2011 | R186 On 03-November-11 | 8.10   | Put          | Bond Future | 4134      | 3                             | 4         | 3                               | 0.00          |
| 19/09/2011 | R186 On 03-November-11 | 8.95   | Put          | Bond Future | 516       | 0                             | 1         | 0                               | 0.00          |
| 19/09/2011 | R186 On 03-November-11 | 8.75   | Put          | Bond Future | 940       | 1                             | 1         | 1                               | 0.00          |
| 19/09/2011 | R186 On 03-November-11 | 9.05   | Put          | Bond Future | 373       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R186 On 03-November-11 | 9.00   | Put          | Bond Future | 440       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R186 On 02-February-12 |        |              | Bond Future | 8.52      | 119.9330                      | 117.8555  | 119.9330                        | 5,451.00      |
| 19/09/2011 | R186 On 02-February-12 | 9.00   | Call         | Bond Future | 6359      | 8                             | 6         | 8                               | 0.00          |
| 19/09/2011 | R186 On 02-February-12 | 9.05   | Call         | Bond Future | 6661      | 8                             | 7         | 8                               | 0.00          |
| 19/09/2011 | R186 On 02-February-12 | 8.95   | Call         | Bond Future | 6064      | 8                             | 6         | 8                               | 0.00          |
| 19/09/2011 | R186 On 02-February-12 | 6.75   | Call         | Bond Future | 120       | 0                             | 0         | 0                               | 6,000.00      |
| 19/09/2011 | R186 On 02-February-12 | 7.75   | Call         | Bond Future | 1180      | 2                             | 1         | 2                               | 6,000.00      |
| 19/09/2011 | R186 On 02-February-12 | 6.75   | Put          | Bond Future | 18477     | 17                            | 18        | 17                              | 0.00          |
| 19/09/2011 | R186 On 02-February-12 | 8.95   | Put          | Bond Future | 2171      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2011 | R186 On 02-February-12 | 7.75   | Put          | Bond Future | 8710      | 7                             | 9         | 7                               | 0.00          |
| 19/09/2011 | R186 On 02-February-12 | 9.05   | Put          | Bond Future | 1885      | 1                             | 2         | 1                               | 0.00          |
| 19/09/2011 | R186 On 02-February-12 | 9.00   | Put          | Bond Future | 2023      | 1                             | 2         | 1                               | 0.00          |
| 19/09/2011 | R186 On 03-May-12      |        |              | Bond Future | 8.60      | 121.7420                      | 119.6280  | 121.7420                        | 0.00          |
| 19/09/2011 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 7050      | 8                             | 7         | 8                               | 0.00          |
| 19/09/2011 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 7321      | 9                             | 7         | 9                               | 0.00          |
| 19/09/2011 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 6784      | 8                             | 7         | 8                               | 0.00          |
| 19/09/2011 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 3626      | 3                             | 4         | 3                               | 0.00          |
| 19/09/2011 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 3289      | 3                             | 3         | 3                               | 0.00          |
| 19/09/2011 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 3454      | 3                             | 3         | 3                               | 0.00          |
| 19/09/2011 | R186 On 02-August-12   |        |              | Bond Future | 8.67      | 118.3694                      | 116.2284  | 118.3694                        | 0.00          |
| 19/09/2011 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 6204      | 7                             | 6         | 7                               | 0.00          |
| 19/09/2011 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 6439      | 8                             | 6         | 8                               | 0.00          |
| 19/09/2011 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 5974      | 7                             | 6         | 7                               | 0.00          |
| 19/09/2011 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 5678      | 5                             | 6         | 5                               | 0.00          |
| 19/09/2011 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 5252      | 4                             | 5         | 4                               | 0.00          |
| 19/09/2011 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 5461      | 5                             | 5         | 5                               | 0.00          |
| 19/09/2011 | R189 On 03-November-11 |        |              | Bond Future | 214.37    | 214.3672                      | 214.3665  | 214.3672                        | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | R189 On 03-November-11 | 212.00 | Call         | Bond Future | 2366      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2011 | R189 On 03-November-11 | 211.95 | Call         | Bond Future | 2416      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2011 | R189 On 03-November-11 | 212.05 | Call         | Bond Future | 2316      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2011 | R189 On 03-November-11 | 212.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R189 On 03-November-11 | 211.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R189 On 03-November-11 | 212.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R197 On 03-November-11 |        |              | Bond Future | 243.13    | 243.1150                      | 243.1277  | 243.1150                        | 183.00        |
| 19/09/2011 | R197 On 03-November-11 | 238.50 | Call         | Bond Future | 4628      | 5                             | 5         | 5                               | 0.00          |
| 19/09/2011 | R197 On 03-November-11 | 238.55 | Call         | Bond Future | 4578      | 5                             | 5         | 5                               | 0.00          |
| 19/09/2011 | R197 On 03-November-11 | 238.45 | Call         | Bond Future | 4678      | 5                             | 5         | 5                               | 0.00          |
| 19/09/2011 | R197 On 03-November-11 | 238.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R197 On 03-November-11 | 238.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R197 On 03-November-11 | 238.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R201 On 03-November-11 |        |              | Bond Future | 6.68      | 109.6185                      | 109.0624  | 109.6185                        | 3,090.00      |
| 19/09/2011 | R201 On 03-November-11 | 8.00   | Call         | Bond Future | 3697      | 4                             | 4         | 4                               | 0.00          |
| 19/09/2011 | R201 On 03-November-11 | 8.05   | Call         | Bond Future | 3834      | 4                             | 4         | 4                               | 0.00          |
| 19/09/2011 | R201 On 03-November-11 | 7.95   | Call         | Bond Future | 3560      | 4                             | 4         | 4                               | 0.00          |
| 19/09/2011 | R201 On 03-November-11 | 7.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R201 On 03-November-11 | 8.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R201 On 03-November-11 | 8.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R201 On 02-February-12 |        |              | Bond Future | 6.77      | 106.7879                      | 106.2240  | 106.7879                        | 0.00          |
| 19/09/2011 | R201 On 02-February-12 | 8.25   | Call         | Bond Future | 3857      | 4                             | 4         | 4                               | 0.00          |
| 19/09/2011 | R201 On 02-February-12 | 8.30   | Call         | Bond Future | 3980      | 5                             | 4         | 5                               | 0.00          |
| 19/09/2011 | R201 On 02-February-12 | 8.20   | Call         | Bond Future | 3733      | 4                             | 4         | 4                               | 0.00          |
| 19/09/2011 | R201 On 02-February-12 | 8.20   | Put          | Bond Future | 21        | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R201 On 02-February-12 | 8.30   | Put          | Bond Future | 15        | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R201 On 02-February-12 | 8.25   | Put          | Bond Future | 18        | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R201 On 03-May-12      |        |              | Bond Future | 6.84      | 108.3920                      | 107.8213  | 108.3920                        | 0.00          |
| 19/09/2011 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 2462      | 3                             | 2         | 3                               | 0.00          |
| 19/09/2011 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 2367      | 3                             | 2         | 3                               | 0.00          |
| 19/09/2011 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 2558      | 3                             | 3         | 3                               | 0.00          |
| 19/09/2011 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 257       | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 303       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 279       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R201 On 02-August-12   |        |              | Bond Future | 6.89      | 105.6972                      | 105.1115  | 105.6972                        | 0.00          |
| 19/09/2011 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 1867      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2011 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 1791      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2011 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 1945      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2011 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 503       | 0                             | 1         | 0                               | 0.00          |
| 19/09/2011 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 567       | 0                             | 1         | 0                               | 0.00          |
| 19/09/2011 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 534       | 0                             | 1         | 0                               | 0.00          |
| 19/09/2011 | R202 On 03-November-11 |        |              | Bond Future | 181.92    | 182.4897                      | 181.9179  | 182.4897                        | 30,266.00     |
| 19/09/2011 | R202 On 03-November-11 | 0.50   | Call         | Bond Future | 181418    | 182                           | 181       | 182                             | 0.00          |
| 19/09/2011 | R202 On 03-November-11 | 0.55   | Call         | Bond Future | 181368    | 182                           | 181       | 182                             | 0.00          |
| 19/09/2011 | R202 On 03-November-11 | 0.45   | Call         | Bond Future | 181468    | 182                           | 181       | 182                             | 0.00          |
| 19/09/2011 | R202 On 03-November-11 | 0.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R202 On 03-November-11 | 0.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R202 On 03-November-11 | 0.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R202 On 02-February-12 |        |              | Bond Future | 181.87    | 182.4509                      | 181.8702  | 182.4509                        | 0.00          |
| 19/09/2011 | R202 On 02-February-12 | 177.00 | Call         | Bond Future | 4870      | 5                             | 5         | 5                               | 0.00          |
| 19/09/2011 | R202 On 02-February-12 | 177.05 | Call         | Bond Future | 4820      | 5                             | 5         | 5                               | 0.00          |
| 19/09/2011 | R202 On 02-February-12 | 176.95 | Call         | Bond Future | 4920      | 6                             | 5         | 6                               | 0.00          |
| 19/09/2011 | R202 On 02-February-12 | 176.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R202 On 02-February-12 | 177.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R202 On 02-February-12 | 177.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R203 On 03-November-11 |        |              | Bond Future | 7.80      | 104.2614                      | 103.2711  | 104.2614                        | 2,153.00      |
| 19/09/2011 | R203 On 03-November-11 | 8.50   | Call         | Bond Future | 3308      | 4                             | 3         | 4                               | 0.00          |
| 19/09/2011 | R203 On 03-November-11 | 8.45   | Call         | Bond Future | 3105      | 4                             | 3         | 4                               | 0.00          |
| 19/09/2011 | R203 On 03-November-11 | 8.55   | Call         | Bond Future | 3513      | 4                             | 4         | 4                               | 0.00          |
| 19/09/2011 | R203 On 03-November-11 | 8.55   | Put          | Bond Future | 89        | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R203 On 03-November-11 | 8.45   | Put          | Bond Future | 132       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R203 On 03-November-11 | 8.50   | Put          | Bond Future | 109       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R203 On 02-February-12 |        |              | Bond Future | 7.92      | 105.7613                      | 104.7568  | 105.7613                        | 0.00          |
| 19/09/2011 | R203 On 02-February-12 | 8.75   | Call         | Bond Future | 4240      | 5                             | 4         | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | R203 On 02-February-12 | 8.70   | Call         | Bond Future | 4072      | 5                             | 4         | 5                               | 0.00          |
| 19/09/2011 | R203 On 02-February-12 | 8.80   | Call         | Bond Future | 4411      | 5                             | 4         | 5                               | 0.00          |
| 19/09/2011 | R203 On 02-February-12 | 8.80   | Put          | Bond Future | 534       | 0                             | 1         | 0                               | 0.00          |
| 19/09/2011 | R203 On 02-February-12 | 8.70   | Put          | Bond Future | 625       | 0                             | 1         | 0                               | 0.00          |
| 19/09/2011 | R203 On 02-February-12 | 8.75   | Put          | Bond Future | 578       | 0                             | 1         | 0                               | 0.00          |
| 19/09/2011 | R203 On 03-May-12      |        |              | Bond Future | 8.02      | 103.1900                      | 102.1705  | 103.1900                        | 0.00          |
| 19/09/2011 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 4208      | 5                             | 4         | 5                               | 0.00          |
| 19/09/2011 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 4356      | 5                             | 4         | 5                               | 0.00          |
| 19/09/2011 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 4062      | 5                             | 4         | 5                               | 0.00          |
| 19/09/2011 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 1190      | 1                             | 1         | 1                               | 0.00          |
| 19/09/2011 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 1069      | 1                             | 1         | 1                               | 0.00          |
| 19/09/2011 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 1128      | 1                             | 1         | 1                               | 0.00          |
| 19/09/2011 | R203 On 02-August-12   |        |              | Bond Future | 8.12      | 104.8185                      | 103.7840  | 104.8185                        | 0.00          |
| 19/09/2011 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 3656      | 4                             | 4         | 4                               | 0.00          |
| 19/09/2011 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 3534      | 4                             | 4         | 4                               | 0.00          |
| 19/09/2011 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 3779      | 4                             | 4         | 4                               | 0.00          |
| 19/09/2011 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 2011      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2011 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 2171      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2011 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 2090      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2011 | R204 On 03-November-11 |        |              | Bond Future | 8.01      | 104.0851                      | 103.0139  | 104.0851                        | 3,183.00      |
| 19/09/2011 | R204 On 03-November-11 | 8.75   | Call         | Bond Future | 3988      | 5                             | 4         | 5                               | 0.00          |
| 19/09/2011 | R204 On 03-November-11 | 8.80   | Call         | Bond Future | 4223      | 5                             | 4         | 5                               | 0.00          |
| 19/09/2011 | R204 On 03-November-11 | 8.70   | Call         | Bond Future | 3756      | 5                             | 4         | 5                               | 0.00          |
| 19/09/2011 | R204 On 03-November-11 | 8.70   | Put          | Bond Future | 130       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R204 On 03-November-11 | 8.80   | Put          | Bond Future | 88        | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R204 On 03-November-11 | 8.75   | Put          | Bond Future | 107       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R204 On 02-February-12 |        |              | Bond Future | 8.11      | 101.5514                      | 100.4631  | 101.5514                        | 0.00          |
| 19/09/2011 | R204 On 02-February-12 | 9.00   | Call         | Bond Future | 5014      | 6                             | 5         | 6                               | 0.00          |
| 19/09/2011 | R204 On 02-February-12 | 9.05   | Call         | Bond Future | 5214      | 6                             | 5         | 6                               | 0.00          |
| 19/09/2011 | R204 On 02-February-12 | 8.95   | Call         | Bond Future | 4816      | 6                             | 5         | 6                               | 0.00          |
| 19/09/2011 | R204 On 02-February-12 | 8.95   | Put          | Bond Future | 588       | 0                             | 1         | 0                               | 0.00          |
| 19/09/2011 | R204 On 02-February-12 | 9.05   | Put          | Bond Future | 498       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R204 On 02-February-12 | 9.00   | Put          | Bond Future | 541       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | R204 On 03-May-12      |        |              | Bond Future | 8.21      | 103.0796                      | 101.9772  | 103.0796                        | 0.00          |
| 19/09/2011 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 4192      | 5                             | 4         | 5                               | 0.00          |
| 19/09/2011 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 4032      | 5                             | 4         | 5                               | 0.00          |
| 19/09/2011 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 4361      | 5                             | 4         | 5                               | 0.00          |
| 19/09/2011 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 1456      | 1                             | 1         | 1                               | 0.00          |
| 19/09/2011 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 1610      | 1                             | 2         | 1                               | 0.00          |
| 19/09/2011 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 1528      | 1                             | 2         | 1                               | 0.00          |
| 19/09/2011 | R204 On 02-August-12   |        |              | Bond Future | 8.30      | 100.6737                      | 99.5550   | 100.6737                        | 0.00          |
| 19/09/2011 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 3657      | 4                             | 4         | 4                               | 0.00          |
| 19/09/2011 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 3793      | 4                             | 4         | 4                               | 0.00          |
| 19/09/2011 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 3524      | 4                             | 4         | 4                               | 0.00          |
| 19/09/2011 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 2798      | 2                             | 3         | 2                               | 0.00          |
| 19/09/2011 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 2590      | 2                             | 3         | 2                               | 0.00          |
| 19/09/2011 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 2692      | 2                             | 3         | 2                               | 0.00          |
| 19/09/2011 | R206 On 03-November-11 |        |              | Bond Future | 6.45      | 104.7932                      | 104.4687  | 104.7932                        | 12,577.00     |
| 19/09/2011 | R206 On 03-November-11 | 7.75   | Call         | Bond Future | 2615      | 3                             | 3         | 3                               | 0.00          |
| 19/09/2011 | R206 On 03-November-11 | 7.70   | Call         | Bond Future | 2517      | 3                             | 3         | 3                               | 0.00          |
| 19/09/2011 | R206 On 03-November-11 | 7.80   | Call         | Bond Future | 2714      | 3                             | 3         | 3                               | 0.00          |
| 19/09/2011 | R206 On 03-November-11 | 7.80   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R206 On 03-November-11 | 7.70   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R206 On 03-November-11 | 7.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R206 On 02-February-12 |        |              | Bond Future | 6.53      | 102.5363                      | 102.2074  | 102.5363                        | 0.00          |
| 19/09/2011 | R206 On 02-February-12 | 8.00   | Call         | Bond Future | 2647      | 3                             | 3         | 3                               | 0.00          |
| 19/09/2011 | R206 On 02-February-12 | 7.95   | Call         | Bond Future | 2563      | 3                             | 3         | 3                               | 0.00          |
| 19/09/2011 | R206 On 02-February-12 | 8.05   | Call         | Bond Future | 2731      | 3                             | 3         | 3                               | 0.00          |
| 19/09/2011 | R206 On 02-February-12 | 8.05   | Put          | Bond Future | 21        | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R206 On 02-February-12 | 7.95   | Put          | Bond Future | 28        | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R206 On 02-February-12 | 8.00   | Put          | Bond Future | 25        | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R206 On 03-May-12      |        |              | Bond Future | 6.60      | 104.0774                      | 103.7446  | 104.0774                        | 0.00          |
| 19/09/2011 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 1687      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2011 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 1747      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2011 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 1628      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2011 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 294       | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 257       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 275       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R206 On 02-August-12   |        |              | Bond Future | 6.65      | 101.9586                      | 101.6161  | 101.9586                        | 0.00          |
| 19/09/2011 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 1292      | 2                             | 1         | 2                               | 0.00          |
| 19/09/2011 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1247      | 1                             | 1         | 1                               | 0.00          |
| 19/09/2011 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 1336      | 2                             | 1         | 2                               | 0.00          |
| 19/09/2011 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 450       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 495       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 473       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R207 On 03-November-11 |        |              | Bond Future | 8.16      | 98.0635                       | 96.9285   | 98.0635                         | 8,999.00      |
| 19/09/2011 | R207 On 03-November-11 | 8.75   | Call         | Bond Future | 3515      | 5                             | 4         | 5                               | 0.00          |
| 19/09/2011 | R207 On 03-November-11 | 8.80   | Call         | Bond Future | 3752      | 5                             | 4         | 5                               | 0.00          |
| 19/09/2011 | R207 On 03-November-11 | 8.70   | Call         | Bond Future | 3283      | 4                             | 3         | 4                               | 0.00          |
| 19/09/2011 | R207 On 03-November-11 | 7.90   | Call         | Bond Future | 607       | 1                             | 1         | 1                               | 2,000.00      |
| 19/09/2011 | R207 On 03-November-11 | 8.15   | Call         | Bond Future | 1186      | 2                             | 1         | 2                               | 0.00          |
| 19/09/2011 | R207 On 03-November-11 | 8.35   | Call         | Bond Future | 1830      | 3                             | 2         | 3                               | 0.00          |
| 19/09/2011 | R207 On 03-November-11 | 7.30   | Call         | Bond Future | 59        | 0                             | 0         | 0                               | 900.00        |
| 19/09/2011 | R207 On 03-November-11 | 7.95   | Call         | Bond Future | 702       | 1                             | 1         | 1                               | 0.00          |
| 19/09/2011 | R207 On 03-November-11 | 8.40   | Call         | Bond Future | 2015      | 3                             | 2         | 3                               | 0.00          |
| 19/09/2011 | R207 On 03-November-11 | 7.75   | Call         | Bond Future | 375       | 1                             | 0         | 1                               | 300.00        |
| 19/09/2011 | R207 On 03-November-11 | 7.95   | Put          | Bond Future | 1889      | 1                             | 2         | 1                               | 300.00        |
| 19/09/2011 | R207 On 03-November-11 | 8.40   | Put          | Bond Future | 645       | 0                             | 1         | 0                               | 900.00        |
| 19/09/2011 | R207 On 03-November-11 | 7.75   | Put          | Bond Future | 2727      | 2                             | 3         | 2                               | 0.00          |
| 19/09/2011 | R207 On 03-November-11 | 8.35   | Put          | Bond Future | 740       | 0                             | 1         | 0                               | 2,000.00      |
| 19/09/2011 | R207 On 03-November-11 | 7.30   | Put          | Bond Future | 5097      | 4                             | 5         | 4                               | 0.00          |
| 19/09/2011 | R207 On 03-November-11 | 8.15   | Put          | Bond Future | 1226      | 1                             | 1         | 1                               | 2,000.00      |
| 19/09/2011 | R207 On 03-November-11 | 8.70   | Put          | Bond Future | 256       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R207 On 03-November-11 | 7.90   | Put          | Bond Future | 2083      | 1                             | 2         | 1                               | 0.00          |
| 19/09/2011 | R207 On 03-November-11 | 8.80   | Put          | Bond Future | 181       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R207 On 03-November-11 | 8.75   | Put          | Bond Future | 216       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R207 On 02-February-12 |        |              | Bond Future | 8.26      | 95.8356                       | 94.6821   | 95.8356                         | 0.00          |
| 19/09/2011 | R207 On 02-February-12 | 9.00   | Call         | Bond Future | 4807      | 6                             | 5         | 6                               | 0.00          |
| 19/09/2011 | R207 On 02-February-12 | 9.05   | Call         | Bond Future | 5009      | 6                             | 5         | 6                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | R207 On 02-February-12 | 8.95   | Call         | Bond Future | 4608      | 6                             | 5         | 6                               | 0.00          |
| 19/09/2011 | R207 On 02-February-12 | 8.95   | Put          | Bond Future | 861       | 1                             | 1         | 1                               | 0.00          |
| 19/09/2011 | R207 On 02-February-12 | 9.05   | Put          | Bond Future | 739       | 1                             | 1         | 1                               | 0.00          |
| 19/09/2011 | R207 On 02-February-12 | 9.00   | Put          | Bond Future | 798       | 1                             | 1         | 1                               | 0.00          |
| 19/09/2011 | R207 On 03-May-12      |        |              | Bond Future | 8.35      | 97.2739                       | 96.1041   | 97.2739                         | 0.00          |
| 19/09/2011 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 4145      | 5                             | 4         | 5                               | 0.00          |
| 19/09/2011 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 3978      | 5                             | 4         | 5                               | 0.00          |
| 19/09/2011 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 4309      | 5                             | 4         | 5                               | 0.00          |
| 19/09/2011 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 1929      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2011 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 2120      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2011 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 2026      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2011 | R207 On 02-August-12   |        |              | Bond Future | 8.44      | 95.1743                       | 93.9851   | 95.1743                         | 0.00          |
| 19/09/2011 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 4278      | 5                             | 4         | 5                               | 0.00          |
| 19/09/2011 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 4430      | 5                             | 4         | 5                               | 0.00          |
| 19/09/2011 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 4129      | 5                             | 4         | 5                               | 0.00          |
| 19/09/2011 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 2769      | 2                             | 3         | 2                               | 0.00          |
| 19/09/2011 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 2559      | 2                             | 3         | 2                               | 0.00          |
| 19/09/2011 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 2662      | 2                             | 3         | 2                               | 0.00          |
| 19/09/2011 | R208 On 03-November-11 |        |              | Bond Future | 8.19      | 92.6235                       | 91.3796   | 92.6235                         | 6,823.00      |
| 19/09/2011 | R208 On 03-November-11 | 8.75   | Call         | Bond Future | 3566      | 5                             | 4         | 5                               | 0.00          |
| 19/09/2011 | R208 On 03-November-11 | 8.80   | Call         | Bond Future | 3814      | 5                             | 4         | 5                               | 0.00          |
| 19/09/2011 | R208 On 03-November-11 | 8.70   | Call         | Bond Future | 3322      | 4                             | 3         | 4                               | 0.00          |
| 19/09/2011 | R208 On 03-November-11 | 7.95   | Call         | Bond Future | 662       | 1                             | 1         | 1                               | 1,995.00      |
| 19/09/2011 | R208 On 03-November-11 | 8.90   | Call         | Bond Future | 4323      | 5                             | 4         | 5                               | 0.00          |
| 19/09/2011 | R208 On 03-November-11 | 8.20   | Call         | Bond Future | 1298      | 2                             | 1         | 2                               | 665.00        |
| 19/09/2011 | R208 On 03-November-11 | 8.40   | Call         | Bond Future | 2001      | 3                             | 2         | 3                               | 0.00          |
| 19/09/2011 | R208 On 03-November-11 | 8.40   | Put          | Bond Future | 755       | 0                             | 1         | 0                               | 665.00        |
| 19/09/2011 | R208 On 03-November-11 | 8.90   | Put          | Bond Future | 155       | 0                             | 0         | 0                               | 1,995.00      |
| 19/09/2011 | R208 On 03-November-11 | 8.20   | Put          | Bond Future | 1255      | 1                             | 1         | 1                               | 0.00          |
| 19/09/2011 | R208 On 03-November-11 | 8.70   | Put          | Bond Future | 308       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R208 On 03-November-11 | 7.95   | Put          | Bond Future | 2154      | 1                             | 2         | 1                               | 0.00          |
| 19/09/2011 | R208 On 03-November-11 | 8.80   | Put          | Bond Future | 220       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R208 On 03-November-11 | 8.75   | Put          | Bond Future | 261       | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | R208 On 02-February-12 |        |              | Bond Future | 8.28      | 93.9549                       | 92.6925   | 93.9549                         | 0.00          |
| 19/09/2011 | R208 On 02-February-12 | 9.00   | Call         | Bond Future | 5039      | 6                             | 5         | 6                               | 0.00          |
| 19/09/2011 | R208 On 02-February-12 | 8.95   | Call         | Bond Future | 4828      | 6                             | 5         | 6                               | 0.00          |
| 19/09/2011 | R208 On 02-February-12 | 9.05   | Call         | Bond Future | 5254      | 6                             | 5         | 6                               | 0.00          |
| 19/09/2011 | R208 On 02-February-12 | 9.05   | Put          | Bond Future | 842       | 1                             | 1         | 1                               | 0.00          |
| 19/09/2011 | R208 On 02-February-12 | 8.95   | Put          | Bond Future | 974       | 1                             | 1         | 1                               | 0.00          |
| 19/09/2011 | R208 On 02-February-12 | 9.00   | Put          | Bond Future | 905       | 1                             | 1         | 1                               | 0.00          |
| 19/09/2011 | R208 On 03-May-12      |        |              | Bond Future | 8.37      | 91.9694                       | 90.6902   | 91.9694                         | 0.00          |
| 19/09/2011 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 5207      | 6                             | 5         | 6                               | 0.00          |
| 19/09/2011 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 5399      | 6                             | 5         | 6                               | 0.00          |
| 19/09/2011 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 5017      | 6                             | 5         | 6                               | 0.00          |
| 19/09/2011 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 1715      | 1                             | 2         | 1                               | 0.00          |
| 19/09/2011 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 1547      | 1                             | 2         | 1                               | 0.00          |
| 19/09/2011 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 1629      | 1                             | 2         | 1                               | 0.00          |
| 19/09/2011 | R208 On 02-August-12   |        |              | Bond Future | 8.44      | 93.4212                       | 92.1206   | 93.4212                         | 0.00          |
| 19/09/2011 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 4571      | 5                             | 5         | 5                               | 0.00          |
| 19/09/2011 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 4408      | 5                             | 4         | 5                               | 0.00          |
| 19/09/2011 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 4737      | 6                             | 5         | 6                               | 0.00          |
| 19/09/2011 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 2747      | 2                             | 3         | 2                               | 0.00          |
| 19/09/2011 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 2970      | 2                             | 3         | 2                               | 0.00          |
| 19/09/2011 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 2856      | 2                             | 3         | 2                               | 0.00          |
| 19/09/2011 | R209 On 03-November-11 |        |              | Bond Future | 8.62      | 78.4145                       | 76.6942   | 78.4145                         | 1,383.00      |
| 19/09/2011 | R209 On 03-November-11 | 8.75   | Call         | Bond Future | 2379      | 4                             | 2         | 4                               | 0.00          |
| 19/09/2011 | R209 On 03-November-11 | 8.80   | Call         | Bond Future | 2619      | 4                             | 3         | 4                               | 0.00          |
| 19/09/2011 | R209 On 03-November-11 | 8.70   | Call         | Bond Future | 2149      | 3                             | 2         | 3                               | 0.00          |
| 19/09/2011 | R209 On 03-November-11 | 8.70   | Put          | Bond Future | 1476      | 1                             | 1         | 1                               | 0.00          |
| 19/09/2011 | R209 On 03-November-11 | 8.80   | Put          | Bond Future | 1148      | 1                             | 1         | 1                               | 0.00          |
| 19/09/2011 | R209 On 03-November-11 | 8.75   | Put          | Bond Future | 1305      | 1                             | 1         | 1                               | 0.00          |
| 19/09/2011 | R209 On 02-February-12 |        |              | Bond Future | 8.68      | 79.5415                       | 77.7931   | 79.5415                         | 0.00          |
| 19/09/2011 | R209 On 02-February-12 | 9.00   | Call         | Bond Future | 4675      | 6                             | 5         | 6                               | 0.00          |
| 19/09/2011 | R209 On 02-February-12 | 9.05   | Call         | Bond Future | 4913      | 6                             | 5         | 6                               | 0.00          |
| 19/09/2011 | R209 On 02-February-12 | 8.95   | Call         | Bond Future | 4443      | 6                             | 4         | 6                               | 0.00          |
| 19/09/2011 | R209 On 02-February-12 | 8.95   | Put          | Bond Future | 2331      | 2                             | 2         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | R209 On 02-February-12 | 9.05   | Put          | Bond Future | 2037      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2011 | R209 On 02-February-12 | 9.00   | Put          | Bond Future | 2179      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2011 | R209 On 03-May-12      |        |              | Bond Future | 8.74      | 77.5902                       | 75.8214   | 77.5902                         | 0.00          |
| 19/09/2011 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 5280      | 6                             | 5         | 6                               | 0.00          |
| 19/09/2011 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 5065      | 6                             | 5         | 6                               | 0.00          |
| 19/09/2011 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 5500      | 7                             | 6         | 7                               | 0.00          |
| 19/09/2011 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 3109      | 3                             | 3         | 3                               | 0.00          |
| 19/09/2011 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 3437      | 3                             | 3         | 3                               | 0.00          |
| 19/09/2011 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 3269      | 3                             | 3         | 3                               | 0.00          |
| 19/09/2011 | R209 On 02-August-12   |        |              | Bond Future | 8.80      | 78.8230                       | 77.0163   | 78.8230                         | 0.00          |
| 19/09/2011 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 6966      | 8                             | 7         | 8                               | 0.00          |
| 19/09/2011 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 7189      | 8                             | 7         | 8                               | 0.00          |
| 19/09/2011 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 6746      | 8                             | 7         | 8                               | 0.00          |
| 19/09/2011 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 3675      | 3                             | 4         | 3                               | 0.00          |
| 19/09/2011 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 3387      | 3                             | 3         | 3                               | 0.00          |
| 19/09/2011 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 3528      | 3                             | 4         | 3                               | 0.00          |
| 19/09/2011 | R210 On 03-November-11 |        |              | Bond Future | 135.48    | 135.4705                      | 135.4775  | 135.4705                        | 600.00        |
| 19/09/2011 | R210 On 03-November-11 | 131.00 | Call         | Bond Future | 4478      | 4                             | 4         | 4                               | 0.00          |
| 19/09/2011 | R210 On 03-November-11 | 130.95 | Call         | Bond Future | 4528      | 5                             | 5         | 5                               | 0.00          |
| 19/09/2011 | R210 On 03-November-11 | 131.05 | Call         | Bond Future | 4428      | 4                             | 4         | 4                               | 0.00          |
| 19/09/2011 | R210 On 03-November-11 | 131.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R210 On 03-November-11 | 130.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R210 On 03-November-11 | 131.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R211 On 03-November-11 |        |              | Bond Future | 112.81    | 112.8110                      | 112.8140  | 112.8110                        | 529.00        |
| 19/09/2011 | R211 On 03-November-11 | 1.25   | Call         | Bond Future | 111564    | 112                           | 112       | 112                             | 0.00          |
| 19/09/2011 | R211 On 03-November-11 | 1.20   | Call         | Bond Future | 111614    | 112                           | 112       | 112                             | 0.00          |
| 19/09/2011 | R211 On 03-November-11 | 1.30   | Call         | Bond Future | 111514    | 112                           | 112       | 112                             | 0.00          |
| 19/09/2011 | R211 On 03-November-11 | 1.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R211 On 03-November-11 | 1.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R211 On 03-November-11 | 1.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R211 On 02-February-12 |        |              | Bond Future | 113.10    | 113.0958                      | 113.0982  | 113.0958                        | 0.00          |
| 19/09/2011 | R211 On 02-February-12 | 110.50 | Call         | Bond Future | 2598      | 3                             | 3         | 3                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | R211 On 02-February-12 | 110.55 | Call         | Bond Future | 2548      | 3                             | 3         | 3                               | 0.00          |
| 19/09/2011 | R211 On 02-February-12 | 110.45 | Call         | Bond Future | 2648      | 3                             | 3         | 3                               | 0.00          |
| 19/09/2011 | R211 On 02-February-12 | 110.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R211 On 02-February-12 | 110.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R211 On 02-February-12 | 110.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R212 On 03-November-11 |        |              | Bond Future | 110.46    | 111.1536                      | 110.4632  | 111.1536                        | 2,667.00      |
| 19/09/2011 | R212 On 03-November-11 | 2.50   | Call         | Bond Future | 107963    | 109                           | 108       | 109                             | 0.00          |
| 19/09/2011 | R212 On 03-November-11 | 2.55   | Call         | Bond Future | 107913    | 109                           | 108       | 109                             | 0.00          |
| 19/09/2011 | R212 On 03-November-11 | 2.45   | Call         | Bond Future | 108013    | 109                           | 108       | 109                             | 0.00          |
| 19/09/2011 | R212 On 03-November-11 | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R212 On 03-November-11 | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R212 On 03-November-11 | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R212 On 02-February-12 |        |              | Bond Future | 110.58    | 111.2840                      | 110.5830  | 111.2840                        | 0.00          |
| 19/09/2011 | R212 On 02-February-12 | 108.50 | Call         | Bond Future | 2083      | 3                             | 2         | 3                               | 0.00          |
| 19/09/2011 | R212 On 02-February-12 | 108.45 | Call         | Bond Future | 2133      | 3                             | 2         | 3                               | 0.00          |
| 19/09/2011 | R212 On 02-February-12 | 108.55 | Call         | Bond Future | 2033      | 3                             | 2         | 3                               | 0.00          |
| 19/09/2011 | R212 On 02-February-12 | 108.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R212 On 02-February-12 | 108.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R212 On 02-February-12 | 108.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R213 On 03-November-11 |        |              | Bond Future | 8.69      | 87.4088                       | 85.6483   | 87.4088                         | 0.00          |
| 19/09/2011 | R213 On 03-November-11 | 8.75   | Call         | Bond Future | 505       | 2                             | 1         | 2                               | 0.00          |
| 19/09/2011 | R213 On 03-November-11 | 8.80   | Call         | Bond Future | 908       | 3                             | 1         | 3                               | 0.00          |
| 19/09/2011 | R213 On 03-November-11 | 8.70   | Call         | Bond Future | 98        | 2                             | 0         | 2                               | 0.00          |
| 19/09/2011 | R213 On 03-November-11 | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R213 On 03-November-11 | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R213 On 03-November-11 | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R213 On 02-February-12 |        |              | Bond Future | 8.76      | 88.6672                       | 86.8836   | 88.6672                         | 0.00          |
| 19/09/2011 | R213 On 02-February-12 | 9.00   | Call         | Bond Future | 1869      | 4                             | 2         | 4                               | 0.00          |
| 19/09/2011 | R213 On 02-February-12 | 8.95   | Call         | Bond Future | 1478      | 3                             | 1         | 3                               | 0.00          |
| 19/09/2011 | R213 On 02-February-12 | 9.05   | Call         | Bond Future | 2257      | 4                             | 2         | 4                               | 0.00          |
| 19/09/2011 | R213 On 02-February-12 | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R213 On 02-February-12 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | R213 On 02-February-12 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R213 On 03-May-12      |        |              | Bond Future | 8.83      | 86.4620                       | 84.6453   | 86.4620                         | 0.00          |
| 19/09/2011 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 3225      | 5                             | 3         | 5                               | 0.00          |
| 19/09/2011 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 3598      | 5                             | 4         | 5                               | 0.00          |
| 19/09/2011 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 2849      | 5                             | 3         | 5                               | 0.00          |
| 19/09/2011 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R213 On 02-August-12   |        |              | Bond Future | 8.89      | 87.8333                       | 85.9832   | 87.8333                         | 0.00          |
| 19/09/2011 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 2731      | 5                             | 3         | 5                               | 0.00          |
| 19/09/2011 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 3103      | 5                             | 3         | 5                               | 0.00          |
| 19/09/2011 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 2357      | 4                             | 2         | 4                               | 0.00          |
| 19/09/2011 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | RZ02 On 03-November-11 |        |              | Bond Future | 0.01      | 177.4717                      | 177.4717  | 177.4717                        | 0.00          |
| 19/09/2011 | RZ02 On 03-November-11 | 1.00   | Call         | Bond Future | 27590     | 28                            | 28        | 28                              | 0.00          |
| 19/09/2011 | RZ02 On 03-November-11 | 0.95   | Call         | Bond Future | 26333     | 26                            | 26        | 26                              | 0.00          |
| 19/09/2011 | RZ02 On 03-November-11 | 1.05   | Call         | Bond Future | 28834     | 29                            | 29        | 29                              | 0.00          |
| 19/09/2011 | RZ02 On 03-November-11 | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | RZ02 On 03-November-11 | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | RZ02 On 03-November-11 | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | RZ11 On 03-November-11 |        |              | Bond Future | 0.77      | 109.4951                      | 109.5273  | 109.4951                        | 0.00          |
| 19/09/2011 | RZ11 On 03-November-11 | 1.00   | Call         | Bond Future | 1226      | 1                             | 1         | 1                               | 0.00          |
| 19/09/2011 | RZ11 On 03-November-11 | 1.05   | Call         | Bond Future | 1491      | 1                             | 1         | 1                               | 0.00          |
| 19/09/2011 | RZ11 On 03-November-11 | 0.95   | Call         | Bond Future | 961       | 1                             | 1         | 1                               | 0.00          |
| 19/09/2011 | RZ11 On 03-November-11 | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | RZ11 On 03-November-11 | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | RZ11 On 03-November-11 | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | RZ12 On 03-November-11 |        |              | Bond Future | 1.92      | 108.3913                      | 108.4299  | 108.3913                        | 0.00          |
| 19/09/2011 | RZ12 On 03-November-11 | 2.00   | Call         | Bond Future | 778       | 1                             | 1         | 1                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | RZ12 On 03-November-11  | 2.05   | Call         | Bond Future        | 1255      | 1                             | 1         | 1                               | 0.00          |
| 19/09/2011 | RZ12 On 03-November-11  | 1.95   | Call         | Bond Future        | 298       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | RZ12 On 03-November-11  | 1.95   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | RZ12 On 03-November-11  | 2.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | RZ12 On 03-November-11  | 2.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2011 | TRT1 On 03-November-11  |        |              | Index Future       | 364.02    | 362.3640                      | 364.0240  | 362.3640                        | 0.00          |
| 19/09/2011 | TRT1 On 02-February-12  |        |              | Index Future       | 368.90    | 367.2150                      | 368.9020  | 367.2150                        | 0.00          |
| 20/09/2011 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

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

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 20/09/2011 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | CAAG On 24-October-11   |        |              | Can-Do Future      | 7.71      | 7.7335                        | 7.7072    | 7.7335                          | 0.00          |
| 20/09/2011 | CAAG On 24-October-11   | 6.70   | Call         | Can-Do Future      | 1009      | 1                             | 1         | 1                               | 0.00          |
| 20/09/2011 | CAAG On 24-October-11   | 6.75   | Call         | Can-Do Future      | 960       | 1                             | 1         | 1                               | 0.00          |
| 20/09/2011 | CAAG On 24-October-11   | 6.65   | Call         | Can-Do Future      | 1059      | 1                             | 1         | 1                               | 0.00          |
| 20/09/2011 | CAAG On 24-October-11   | 7.00   | Call         | Can-Do Future      | 715       | 1                             | 1         | 1                               | 14,286.00     |
| 20/09/2011 | CAAG On 24-October-11   | 7.40   | Call         | Can-Do Future      | 373       | 0                             | 0         | 0                               | 6,757.00      |
| 20/09/2011 | CAAG On 24-October-11   | 7.40   | Put          | Can-Do Future      | 66        | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | CAAG On 24-October-11   | 6.65   | Put          | Can-Do Future      | 2         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | CAAG On 24-October-11   | 7.00   | Put          | Can-Do Future      | 8         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | CAAG On 24-October-11   | 6.75   | Put          | Can-Do Future      | 3         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | CAAG On 24-October-11   | 6.70   | Put          | Can-Do Future      | 2         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | CRD1 On 03-November-11  |        |              | Index Future       | 165.58    | 165.0850                      | 165.5830  | 165.0850                        | 0.00          |
| 20/09/2011 | CRD1 On 02-February-12  |        |              | Index Future       | 167.80    | 167.2950                      | 167.8020  | 167.2950                        | 0.00          |
| 20/09/2011 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/09/2011 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | GOVI On 03-November-11  |        |              | GOVI                   | 368.96    | 367.3940                      | 368.9580  | 367.3940                        | 162.00        |
| 20/09/2011 | GOVI On 03-November-11  | 357.00 | Call         | GOVI                   | 119580    | 10                            | 12        | 10                              | 0.00          |
| 20/09/2011 | GOVI On 03-November-11  | 357.01 | Call         | GOVI                   | 119480    | 10                            | 12        | 10                              | 0.00          |
| 20/09/2011 | GOVI On 03-November-11  | 356.99 | Call         | GOVI                   | 119680    | 10                            | 12        | 10                              | 0.00          |
| 20/09/2011 | GOVI On 03-November-11  | 356.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | GOVI On 03-November-11  | 357.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | GOVI On 03-November-11  | 357.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | GOVI On 02-February-12  |        |              | GOVI                   | 374.26    | 372.6760                      | 374.2620  | 372.6760                        | 0.00          |
| 20/09/2011 | GOVI On 02-February-12  | 369.00 | Call         | GOVI                   | 52620     | 4                             | 5         | 4                               | 0.00          |
| 20/09/2011 | GOVI On 02-February-12  | 369.01 | Call         | GOVI                   | 52520     | 4                             | 5         | 4                               | 0.00          |
| 20/09/2011 | GOVI On 02-February-12  | 368.99 | Call         | GOVI                   | 52720     | 4                             | 5         | 4                               | 0.00          |
| 20/09/2011 | GOVI On 02-February-12  | 368.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | GOVI On 02-February-12  | 369.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | GOVI On 02-February-12  | 369.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 20/09/2011 | IGOV On 03-November-11  |        |              | Index Future           | 161.80    | 161.6880                      | 161.8010  | 161.6880                        | 84.00         |
| 20/09/2011 | IGOV On 02-February-12  |        |              | Index Future           | 164.13    | 164.0120                      | 164.1270  | 164.0120                        | 0.00          |
| 20/09/2011 | ILBI On 02-February-12  |        |              | Index Future           | 449.29    | 449.2890                      | 449.2890  | 449.2890                        | 88.00         |
| 20/09/2011 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 0.0200    | 0.0200                          | 0.00          |
| 20/09/2011 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 20/09/2011 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 0.0514    | 0.0514                          | 0.00          |
| 20/09/2011 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 0.0847    | 0.0847                          | 0.00          |
| 20/09/2011 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |
| 20/09/2011 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 20/09/2011 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 5.57      | 94.4300                       | 94.4300   | 94.4300                         | 16,389.00     |
| 20/09/2011 | JBAF On 19-October-11   |        |              | Jibar Tradeable Future | 5.46      | 94.5200                       | 94.5400   | 94.5200                         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | JBAF On 16-November-11  |        |              | Jibar Tradeable Future | 5.41      | 94.5600                       | 94.5900   | 94.5600                         | 1,000.00      |
| 20/09/2011 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 5.36      | 94.6000                       | 94.6400   | 94.6000                         | 5,541.00      |
| 20/09/2011 | JBAF On 18-January-12   |        |              | Jibar Tradeable Future | 5.33      | 94.6200                       | 94.6700   | 94.6200                         | 0.00          |
| 20/09/2011 | JBAF On 15-February-12  |        |              | Jibar Tradeable Future | 5.32      | 94.6400                       | 94.6800   | 94.6400                         | 0.00          |
| 20/09/2011 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 5.28      | 94.6600                       | 94.7200   | 94.6600                         | 1,340.00      |
| 20/09/2011 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.34      | 94.6200                       | 94.6600   | 94.6200                         | 2,890.00      |
| 20/09/2011 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.56      | 94.3500                       | 94.4400   | 94.3500                         | 44,760.00     |
| 20/09/2011 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.79      | 94.1300                       | 94.2100   | 94.1300                         | 990.00        |
| 20/09/2011 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 6.04      | 93.9100                       | 93.9600   | 93.9100                         | 790.00        |
| 20/09/2011 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 6.31      | 93.6500                       | 93.6900   | 93.6500                         | 1,250.00      |
| 20/09/2011 | JN02 On 03-November-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 20/09/2011 | JN02 On 03-November-11  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | JN02 On 03-November-11  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | JN02 On 03-November-11  | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | JN02 On 03-November-11  | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | JN02 On 03-November-11  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | JN02 On 03-November-11  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | JN05 On 03-November-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 20/09/2011 | JN05 On 03-November-11  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | JN05 On 03-November-11  | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | JN05 On 03-November-11  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | JN05 On 03-November-11  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | JN05 On 03-November-11  | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | JN05 On 03-November-11  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | JN10 On 03-November-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 20/09/2011 | JN10 On 03-November-11  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | JN10 On 03-November-11  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | JN10 On 03-November-11  | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | JN10 On 03-November-11  | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | JN10 On 03-November-11  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | JN10 On 03-November-11  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | OTH1 On 03-November-11 |        |              | Index Future | 363.70    | 362.4110                      | 363.6950  | 362.4110                        | 0.00          |
| 20/09/2011 | OTH1 On 02-February-12 |        |              | Index Future | 368.92    | 367.6220                      | 368.9240  | 367.6220                        | 0.00          |
| 20/09/2011 | R157 On 03-November-11 |        |              | Bond Future  | 6.89      | 123.5277                      | 124.0031  | 123.5277                        | 16,862.00     |
| 20/09/2011 | R157 On 03-November-11 | 8.25   | Call         | Bond Future  | 5004      | 5                             | 5         | 5                               | 0.00          |
| 20/09/2011 | R157 On 03-November-11 | 8.30   | Call         | Bond Future  | 5182      | 5                             | 5         | 5                               | 0.00          |
| 20/09/2011 | R157 On 03-November-11 | 8.20   | Call         | Bond Future  | 4825      | 4                             | 5         | 4                               | 0.00          |
| 20/09/2011 | R157 On 03-November-11 | 6.55   | Call         | Bond Future  | 227       | 0                             | 0         | 0                               | 1,200.00      |
| 20/09/2011 | R157 On 03-November-11 | 7.00   | Call         | Bond Future  | 924       | 1                             | 1         | 1                               | 400.00        |
| 20/09/2011 | R157 On 03-November-11 | 7.10   | Call         | Bond Future  | 1164      | 1                             | 1         | 1                               | 0.00          |
| 20/09/2011 | R157 On 03-November-11 | 7.55   | Call         | Bond Future  | 2527      | 2                             | 3         | 2                               | 0.00          |
| 20/09/2011 | R157 On 03-November-11 | 7.55   | Put          | Bond Future  | 70        | 0                             | 0         | 0                               | 1,200.00      |
| 20/09/2011 | R157 On 03-November-11 | 7.10   | Put          | Bond Future  | 381       | 1                             | 0         | 1                               | 400.00        |
| 20/09/2011 | R157 On 03-November-11 | 7.00   | Put          | Bond Future  | 516       | 1                             | 1         | 1                               | 0.00          |
| 20/09/2011 | R157 On 03-November-11 | 8.20   | Put          | Bond Future  | 3         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R157 On 03-November-11 | 6.55   | Put          | Bond Future  | 1529      | 2                             | 2         | 2                               | 0.00          |
| 20/09/2011 | R157 On 03-November-11 | 8.30   | Put          | Bond Future  | 1         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R157 On 03-November-11 | 8.25   | Put          | Bond Future  | 2         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R157 On 02-February-12 |        |              | Bond Future  | 6.99      | 125.3034                      | 125.7857  | 125.3034                        | 0.00          |
| 20/09/2011 | R157 On 02-February-12 | 8.50   | Call         | Bond Future  | 5298      | 5                             | 5         | 5                               | 0.00          |
| 20/09/2011 | R157 On 02-February-12 | 8.55   | Call         | Bond Future  | 5454      | 5                             | 5         | 5                               | 0.00          |
| 20/09/2011 | R157 On 02-February-12 | 8.45   | Call         | Bond Future  | 5142      | 5                             | 5         | 5                               | 0.00          |
| 20/09/2011 | R157 On 02-February-12 | 6.55   | Call         | Bond Future  | 675       | 1                             | 1         | 1                               | 0.00          |
| 20/09/2011 | R157 On 02-February-12 | 6.00   | Call         | Bond Future  | 225       | 0                             | 0         | 0                               | 130.00        |
| 20/09/2011 | R157 On 02-February-12 | 7.05   | Call         | Bond Future  | 1440      | 1                             | 1         | 1                               | 0.00          |
| 20/09/2011 | R157 On 02-February-12 | 7.05   | Put          | Bond Future  | 1218      | 1                             | 1         | 1                               | 130.00        |
| 20/09/2011 | R157 On 02-February-12 | 6.55   | Put          | Bond Future  | 2230      | 3                             | 2         | 3                               | 130.00        |
| 20/09/2011 | R157 On 02-February-12 | 6.00   | Put          | Bond Future  | 3773      | 4                             | 4         | 4                               | 0.00          |
| 20/09/2011 | R157 On 02-February-12 | 8.45   | Put          | Bond Future  | 116       | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R157 On 02-February-12 | 8.55   | Put          | Bond Future  | 94        | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R157 On 02-February-12 | 8.50   | Put          | Bond Future  | 105       | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R157 On 03-May-12      |        |              | Bond Future  | 7.07      | 120.3772                      | 120.8651  | 120.3772                        | 0.00          |
| 20/09/2011 | R157 On 03-May-12      | 8.25   | Call         | Bond Future  | 4190      | 4                             | 4         | 4                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | R157 On 03-May-12      | 8.30   | Call         | Bond Future | 4322      | 4                             | 4         | 4                               | 0.00          |
| 20/09/2011 | R157 On 03-May-12      | 8.20   | Call         | Bond Future | 4058      | 4                             | 4         | 4                               | 0.00          |
| 20/09/2011 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 414       | 1                             | 0         | 1                               | 0.00          |
| 20/09/2011 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 363       | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 388       | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R157 On 02-August-12   |        |              | Bond Future | 7.13      | 122.2791                      | 122.7734  | 122.2791                        | 0.00          |
| 20/09/2011 | R157 On 02-August-12   | 8.00   | Call         | Bond Future | 3528      | 3                             | 4         | 3                               | 0.00          |
| 20/09/2011 | R157 On 02-August-12   | 7.95   | Call         | Bond Future | 3421      | 3                             | 3         | 3                               | 0.00          |
| 20/09/2011 | R157 On 02-August-12   | 8.05   | Call         | Bond Future | 3635      | 3                             | 4         | 3                               | 0.00          |
| 20/09/2011 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 877       | 1                             | 1         | 1                               | 0.00          |
| 20/09/2011 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 958       | 1                             | 1         | 1                               | 0.00          |
| 20/09/2011 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 917       | 1                             | 1         | 1                               | 0.00          |
| 20/09/2011 | R186 On 03-November-11 |        |              | Bond Future | 8.41      | 121.4001                      | 121.7048  | 121.4001                        | 22,456.00     |
| 20/09/2011 | R186 On 03-November-11 | 9.00   | Call         | Bond Future | 5828      | 6                             | 6         | 6                               | 0.00          |
| 20/09/2011 | R186 On 03-November-11 | 9.05   | Call         | Bond Future | 6212      | 6                             | 6         | 6                               | 0.00          |
| 20/09/2011 | R186 On 03-November-11 | 8.95   | Call         | Bond Future | 5451      | 5                             | 5         | 5                               | 0.00          |
| 20/09/2011 | R186 On 03-November-11 | 8.75   | Call         | Bond Future | 4026      | 4                             | 4         | 4                               | 0.00          |
| 20/09/2011 | R186 On 03-November-11 | 8.10   | Call         | Bond Future | 893       | 1                             | 1         | 1                               | 1,275.00      |
| 20/09/2011 | R186 On 03-November-11 | 8.35   | Call         | Bond Future | 1781      | 2                             | 2         | 2                               | 425.00        |
| 20/09/2011 | R186 On 03-November-11 | 8.55   | Call         | Bond Future | 2785      | 3                             | 3         | 3                               | 0.00          |
| 20/09/2011 | R186 On 03-November-11 | 9.10   | Call         | Bond Future | 6602      | 6                             | 7         | 6                               | 0.00          |
| 20/09/2011 | R186 On 03-November-11 | 8.20   | Call         | Bond Future | 1200      | 1                             | 1         | 1                               | 0.00          |
| 20/09/2011 | R186 On 03-November-11 | 7.80   | Call         | Bond Future | 312       | 0                             | 0         | 0                               | 250.00        |
| 20/09/2011 | R186 On 03-November-11 | 8.00   | Call         | Bond Future | 647       | 1                             | 1         | 1                               | 0.00          |
| 20/09/2011 | R186 On 03-November-11 | 8.00   | Put          | Bond Future | 4643      | 5                             | 5         | 5                               | 250.00        |
| 20/09/2011 | R186 On 03-November-11 | 8.20   | Put          | Bond Future | 3218      | 3                             | 3         | 3                               | 250.00        |
| 20/09/2011 | R186 On 03-November-11 | 9.10   | Put          | Bond Future | 270       | 0                             | 0         | 0                               | 1,275.00      |
| 20/09/2011 | R186 On 03-November-11 | 7.80   | Put          | Bond Future | 6334      | 7                             | 6         | 7                               | 0.00          |
| 20/09/2011 | R186 On 03-November-11 | 8.55   | Put          | Bond Future | 1451      | 2                             | 1         | 2                               | 425.00        |
| 20/09/2011 | R186 On 03-November-11 | 8.35   | Put          | Bond Future | 2346      | 3                             | 2         | 3                               | 0.00          |
| 20/09/2011 | R186 On 03-November-11 | 8.10   | Put          | Bond Future | 3894      | 4                             | 4         | 4                               | 0.00          |
| 20/09/2011 | R186 On 03-November-11 | 8.95   | Put          | Bond Future | 451       | 1                             | 0         | 1                               | 0.00          |
| 20/09/2011 | R186 On 03-November-11 | 8.75   | Put          | Bond Future | 838       | 1                             | 1         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | R186 On 03-November-11 | 9.05   | Put          | Bond Future | 321       | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R186 On 03-November-11 | 9.00   | Put          | Bond Future | 381       | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R186 On 02-February-12 |        |              | Bond Future | 8.49      | 117.8555                      | 118.1638  | 117.8555                        | 2,501.00      |
| 20/09/2011 | R186 On 02-February-12 | 9.00   | Call         | Bond Future | 6561      | 6                             | 7         | 6                               | 0.00          |
| 20/09/2011 | R186 On 02-February-12 | 9.05   | Call         | Bond Future | 6868      | 7                             | 7         | 7                               | 0.00          |
| 20/09/2011 | R186 On 02-February-12 | 8.95   | Call         | Bond Future | 6260      | 6                             | 6         | 6                               | 0.00          |
| 20/09/2011 | R186 On 02-February-12 | 6.75   | Call         | Bond Future | 128       | 0                             | 0         | 0                               | 6,000.00      |
| 20/09/2011 | R186 On 02-February-12 | 7.75   | Call         | Bond Future | 1241      | 1                             | 1         | 1                               | 6,000.00      |
| 20/09/2011 | R186 On 02-February-12 | 6.75   | Put          | Bond Future | 18177     | 18                            | 18        | 18                              | 0.00          |
| 20/09/2011 | R186 On 02-February-12 | 8.95   | Put          | Bond Future | 2058      | 2                             | 2         | 2                               | 0.00          |
| 20/09/2011 | R186 On 02-February-12 | 7.75   | Put          | Bond Future | 8463      | 9                             | 8         | 9                               | 0.00          |
| 20/09/2011 | R186 On 02-February-12 | 9.05   | Put          | Bond Future | 1784      | 2                             | 2         | 2                               | 0.00          |
| 20/09/2011 | R186 On 02-February-12 | 9.00   | Put          | Bond Future | 1917      | 2                             | 2         | 2                               | 0.00          |
| 20/09/2011 | R186 On 03-May-12      |        |              | Bond Future | 8.56      | 119.6280                      | 119.9397  | 119.6280                        | 0.00          |
| 20/09/2011 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 7238      | 7                             | 7         | 7                               | 0.00          |
| 20/09/2011 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 6968      | 7                             | 7         | 7                               | 0.00          |
| 20/09/2011 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 7513      | 7                             | 8         | 7                               | 0.00          |
| 20/09/2011 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 3169      | 3                             | 3         | 3                               | 0.00          |
| 20/09/2011 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 3499      | 4                             | 3         | 4                               | 0.00          |
| 20/09/2011 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 3330      | 3                             | 3         | 3                               | 0.00          |
| 20/09/2011 | R186 On 02-August-12   |        |              | Bond Future | 8.63      | 116.2284                      | 116.5347  | 116.2284                        | 0.00          |
| 20/09/2011 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 6363      | 6                             | 6         | 6                               | 0.00          |
| 20/09/2011 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 6601      | 6                             | 7         | 6                               | 0.00          |
| 20/09/2011 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 6129      | 6                             | 6         | 6                               | 0.00          |
| 20/09/2011 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 5527      | 6                             | 6         | 6                               | 0.00          |
| 20/09/2011 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 5108      | 5                             | 5         | 5                               | 0.00          |
| 20/09/2011 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 5314      | 5                             | 5         | 5                               | 0.00          |
| 20/09/2011 | R189 On 03-November-11 |        |              | Bond Future | 214.33    | 214.3665                      | 214.3339  | 214.3665                        | 0.00          |
| 20/09/2011 | R189 On 03-November-11 | 212.00 | Call         | Bond Future | 2334      | 2                             | 2         | 2                               | 0.00          |
| 20/09/2011 | R189 On 03-November-11 | 211.95 | Call         | Bond Future | 2384      | 2                             | 2         | 2                               | 0.00          |
| 20/09/2011 | R189 On 03-November-11 | 212.05 | Call         | Bond Future | 2284      | 2                             | 2         | 2                               | 0.00          |
| 20/09/2011 | R189 On 03-November-11 | 212.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R189 On 03-November-11 | 211.95 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | R189 On 03-November-11 | 212.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R197 On 03-November-11 |        |              | Bond Future | 243.14    | 243.1277                      | 243.1400  | 243.1277                        | 183.00        |
| 20/09/2011 | R197 On 03-November-11 | 238.50 | Call         | Bond Future | 4640      | 5                             | 5         | 5                               | 0.00          |
| 20/09/2011 | R197 On 03-November-11 | 238.55 | Call         | Bond Future | 4590      | 5                             | 5         | 5                               | 0.00          |
| 20/09/2011 | R197 On 03-November-11 | 238.45 | Call         | Bond Future | 4690      | 5                             | 5         | 5                               | 0.00          |
| 20/09/2011 | R197 On 03-November-11 | 238.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R197 On 03-November-11 | 238.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R197 On 03-November-11 | 238.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R201 On 03-November-11 |        |              | Bond Future | 6.54      | 109.0624                      | 109.4712  | 109.0624                        | 3,090.00      |
| 20/09/2011 | R201 On 03-November-11 | 8.00   | Call         | Bond Future | 4106      | 4                             | 4         | 4                               | 0.00          |
| 20/09/2011 | R201 On 03-November-11 | 8.05   | Call         | Bond Future | 4243      | 4                             | 4         | 4                               | 0.00          |
| 20/09/2011 | R201 On 03-November-11 | 7.95   | Call         | Bond Future | 3968      | 4                             | 4         | 4                               | 0.00          |
| 20/09/2011 | R201 On 03-November-11 | 7.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R201 On 03-November-11 | 8.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R201 On 03-November-11 | 8.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R201 On 02-February-12 |        |              | Bond Future | 6.61      | 106.2240                      | 106.6386  | 106.2240                        | 0.00          |
| 20/09/2011 | R201 On 02-February-12 | 8.25   | Call         | Bond Future | 4263      | 4                             | 4         | 4                               | 0.00          |
| 20/09/2011 | R201 On 02-February-12 | 8.30   | Call         | Bond Future | 4388      | 4                             | 4         | 4                               | 0.00          |
| 20/09/2011 | R201 On 02-February-12 | 8.20   | Call         | Bond Future | 4139      | 4                             | 4         | 4                               | 0.00          |
| 20/09/2011 | R201 On 02-February-12 | 8.20   | Put          | Bond Future | 12        | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R201 On 02-February-12 | 8.30   | Put          | Bond Future | 8         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R201 On 02-February-12 | 8.25   | Put          | Bond Future | 9         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R201 On 03-May-12      |        |              | Bond Future | 6.67      | 107.8213                      | 108.2405  | 107.8213                        | 0.00          |
| 20/09/2011 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 2808      | 2                             | 3         | 2                               | 0.00          |
| 20/09/2011 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 2908      | 3                             | 3         | 3                               | 0.00          |
| 20/09/2011 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 2707      | 2                             | 3         | 2                               | 0.00          |
| 20/09/2011 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 224       | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 188       | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 206       | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R201 On 02-August-12   |        |              | Bond Future | 6.70      | 105.1115                      | 105.5392  | 105.1115                        | 0.00          |
| 20/09/2011 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 2174      | 2                             | 2         | 2                               | 0.00          |
| 20/09/2011 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 2092      | 2                             | 2         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 2258      | 2                             | 2         | 2                               | 0.00          |
| 20/09/2011 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 389       | 1                             | 0         | 1                               | 0.00          |
| 20/09/2011 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 440       | 1                             | 0         | 1                               | 0.00          |
| 20/09/2011 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 413       | 1                             | 0         | 1                               | 0.00          |
| 20/09/2011 | R202 On 03-November-11 |        |              | Bond Future | 182.51    | 181.9179                      | 182.5084  | 181.9179                        | 30,266.00     |
| 20/09/2011 | R202 On 03-November-11 | 0.50   | Call         | Bond Future | 182008    | 181                           | 182       | 181                             | 0.00          |
| 20/09/2011 | R202 On 03-November-11 | 0.55   | Call         | Bond Future | 181958    | 181                           | 182       | 181                             | 0.00          |
| 20/09/2011 | R202 On 03-November-11 | 0.45   | Call         | Bond Future | 182058    | 181                           | 182       | 181                             | 0.00          |
| 20/09/2011 | R202 On 03-November-11 | 0.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R202 On 03-November-11 | 0.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R202 On 03-November-11 | 0.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R202 On 02-February-12 |        |              | Bond Future | 182.47    | 181.8702                      | 182.4688  | 181.8702                        | 0.00          |
| 20/09/2011 | R202 On 02-February-12 | 177.00 | Call         | Bond Future | 5469      | 5                             | 5         | 5                               | 0.00          |
| 20/09/2011 | R202 On 02-February-12 | 177.05 | Call         | Bond Future | 5419      | 5                             | 5         | 5                               | 0.00          |
| 20/09/2011 | R202 On 02-February-12 | 176.95 | Call         | Bond Future | 5519      | 5                             | 6         | 5                               | 0.00          |
| 20/09/2011 | R202 On 02-February-12 | 176.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R202 On 02-February-12 | 177.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R202 On 02-February-12 | 177.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R203 On 03-November-11 |        |              | Bond Future | 7.69      | 103.2711                      | 103.8072  | 103.2711                        | 2,153.00      |
| 20/09/2011 | R203 On 03-November-11 | 8.50   | Call         | Bond Future | 3799      | 3                             | 4         | 3                               | 0.00          |
| 20/09/2011 | R203 On 03-November-11 | 8.45   | Call         | Bond Future | 3588      | 3                             | 4         | 3                               | 0.00          |
| 20/09/2011 | R203 On 03-November-11 | 8.55   | Call         | Bond Future | 4012      | 4                             | 4         | 4                               | 0.00          |
| 20/09/2011 | R203 On 03-November-11 | 8.55   | Put          | Bond Future | 52        | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R203 On 03-November-11 | 8.45   | Put          | Bond Future | 78        | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R203 On 03-November-11 | 8.50   | Put          | Bond Future | 64        | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R203 On 02-February-12 |        |              | Bond Future | 7.80      | 104.7568                      | 105.3028  | 104.7568                        | 0.00          |
| 20/09/2011 | R203 On 02-February-12 | 8.75   | Call         | Bond Future | 4676      | 4                             | 5         | 4                               | 0.00          |
| 20/09/2011 | R203 On 02-February-12 | 8.70   | Call         | Bond Future | 4500      | 4                             | 5         | 4                               | 0.00          |
| 20/09/2011 | R203 On 02-February-12 | 8.80   | Call         | Bond Future | 4854      | 4                             | 5         | 4                               | 0.00          |
| 20/09/2011 | R203 On 02-February-12 | 8.80   | Put          | Bond Future | 431       | 1                             | 0         | 1                               | 0.00          |
| 20/09/2011 | R203 On 02-February-12 | 8.70   | Put          | Bond Future | 507       | 1                             | 1         | 1                               | 0.00          |
| 20/09/2011 | R203 On 02-February-12 | 8.75   | Put          | Bond Future | 468       | 1                             | 0         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | R203 On 03-May-12      |        |              | Bond Future | 7.89      | 102.1705                      | 102.7243  | 102.1705                        | 0.00          |
| 20/09/2011 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 4605      | 4                             | 5         | 4                               | 0.00          |
| 20/09/2011 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 4453      | 4                             | 4         | 4                               | 0.00          |
| 20/09/2011 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 4760      | 4                             | 5         | 4                               | 0.00          |
| 20/09/2011 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 919       | 1                             | 1         | 1                               | 0.00          |
| 20/09/2011 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 1027      | 1                             | 1         | 1                               | 0.00          |
| 20/09/2011 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 972       | 1                             | 1         | 1                               | 0.00          |
| 20/09/2011 | R203 On 02-August-12   |        |              | Bond Future | 7.98      | 103.7840                      | 104.3433  | 103.7840                        | 0.00          |
| 20/09/2011 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 3996      | 4                             | 4         | 4                               | 0.00          |
| 20/09/2011 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 3869      | 4                             | 4         | 4                               | 0.00          |
| 20/09/2011 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 4125      | 4                             | 4         | 4                               | 0.00          |
| 20/09/2011 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 1797      | 2                             | 2         | 2                               | 0.00          |
| 20/09/2011 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 1946      | 2                             | 2         | 2                               | 0.00          |
| 20/09/2011 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 1871      | 2                             | 2         | 2                               | 0.00          |
| 20/09/2011 | R204 On 03-November-11 |        |              | Bond Future | 7.89      | 103.0139                      | 103.6258  | 103.0139                        | 3,183.00      |
| 20/09/2011 | R204 On 03-November-11 | 8.75   | Call         | Bond Future | 4556      | 4                             | 5         | 4                               | 0.00          |
| 20/09/2011 | R204 On 03-November-11 | 8.80   | Call         | Bond Future | 4798      | 4                             | 5         | 4                               | 0.00          |
| 20/09/2011 | R204 On 03-November-11 | 8.70   | Call         | Bond Future | 4316      | 4                             | 4         | 4                               | 0.00          |
| 20/09/2011 | R204 On 03-November-11 | 8.70   | Put          | Bond Future | 78        | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R204 On 03-November-11 | 8.80   | Put          | Bond Future | 51        | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R204 On 03-November-11 | 8.75   | Put          | Bond Future | 63        | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R204 On 02-February-12 |        |              | Bond Future | 7.99      | 100.4631                      | 101.0861  | 100.4631                        | 0.00          |
| 20/09/2011 | R204 On 02-February-12 | 9.00   | Call         | Bond Future | 5527      | 5                             | 6         | 5                               | 0.00          |
| 20/09/2011 | R204 On 02-February-12 | 9.05   | Call         | Bond Future | 5734      | 5                             | 6         | 5                               | 0.00          |
| 20/09/2011 | R204 On 02-February-12 | 8.95   | Call         | Bond Future | 5321      | 5                             | 5         | 5                               | 0.00          |
| 20/09/2011 | R204 On 02-February-12 | 8.95   | Put          | Bond Future | 470       | 1                             | 0         | 1                               | 0.00          |
| 20/09/2011 | R204 On 02-February-12 | 9.05   | Put          | Bond Future | 395       | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R204 On 02-February-12 | 9.00   | Put          | Bond Future | 431       | 1                             | 0         | 1                               | 0.00          |
| 20/09/2011 | R204 On 03-May-12      |        |              | Bond Future | 8.08      | 101.9772                      | 102.6046  | 101.9772                        | 0.00          |
| 20/09/2011 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 4616      | 4                             | 5         | 4                               | 0.00          |
| 20/09/2011 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 4793      | 4                             | 5         | 4                               | 0.00          |
| 20/09/2011 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 4448      | 4                             | 4         | 4                               | 0.00          |
| 20/09/2011 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 1399      | 2                             | 1         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 1260      | 1                             | 1         | 1                               | 0.00          |
| 20/09/2011 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 1325      | 2                             | 1         | 2                               | 0.00          |
| 20/09/2011 | R204 On 02-August-12   |        |              | Bond Future | 8.17      | 99.5550                       | 100.1903  | 99.5550                         | 0.00          |
| 20/09/2011 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 4021      | 4                             | 4         | 4                               | 0.00          |
| 20/09/2011 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 4164      | 4                             | 4         | 4                               | 0.00          |
| 20/09/2011 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 3880      | 4                             | 4         | 4                               | 0.00          |
| 20/09/2011 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 2519      | 3                             | 3         | 3                               | 0.00          |
| 20/09/2011 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 2326      | 3                             | 2         | 3                               | 0.00          |
| 20/09/2011 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 2421      | 3                             | 2         | 3                               | 0.00          |
| 20/09/2011 | R206 On 03-November-11 |        |              | Bond Future | 6.31      | 104.4687                      | 104.7523  | 104.4687                        | 12,577.00     |
| 20/09/2011 | R206 On 03-November-11 | 7.75   | Call         | Bond Future | 2899      | 3                             | 3         | 3                               | 0.00          |
| 20/09/2011 | R206 On 03-November-11 | 7.70   | Call         | Bond Future | 2800      | 3                             | 3         | 3                               | 0.00          |
| 20/09/2011 | R206 On 03-November-11 | 7.80   | Call         | Bond Future | 2997      | 3                             | 3         | 3                               | 0.00          |
| 20/09/2011 | R206 On 03-November-11 | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R206 On 03-November-11 | 7.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R206 On 03-November-11 | 7.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R206 On 02-February-12 |        |              | Bond Future | 6.37      | 102.2074                      | 102.4944  | 102.2074                        | 0.00          |
| 20/09/2011 | R206 On 02-February-12 | 8.00   | Call         | Bond Future | 2924      | 3                             | 3         | 3                               | 0.00          |
| 20/09/2011 | R206 On 02-February-12 | 7.95   | Call         | Bond Future | 2839      | 3                             | 3         | 3                               | 0.00          |
| 20/09/2011 | R206 On 02-February-12 | 8.05   | Call         | Bond Future | 3010      | 3                             | 3         | 3                               | 0.00          |
| 20/09/2011 | R206 On 02-February-12 | 8.05   | Put          | Bond Future | 13        | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R206 On 02-February-12 | 7.95   | Put          | Bond Future | 17        | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R206 On 02-February-12 | 8.00   | Put          | Bond Future | 15        | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R206 On 03-May-12      |        |              | Bond Future | 6.42      | 103.7446                      | 104.0359  | 103.7446                        | 0.00          |
| 20/09/2011 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 1915      | 2                             | 2         | 2                               | 0.00          |
| 20/09/2011 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 1853      | 2                             | 2         | 2                               | 0.00          |
| 20/09/2011 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 1978      | 2                             | 2         | 2                               | 0.00          |
| 20/09/2011 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 197       | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 228       | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 212       | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R206 On 02-August-12   |        |              | Bond Future | 6.43      | 101.6161                      | 101.9121  | 101.6161                        | 0.00          |
| 20/09/2011 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 1493      | 1                             | 1         | 1                               | 0.00          |
| 20/09/2011 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1445      | 1                             | 1         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 1541      | 1                             | 2         | 1                               | 0.00          |
| 20/09/2011 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 359       | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 397       | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 378       | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R207 On 03-November-11 |        |              | Bond Future | 8.06      | 96.9285                       | 97.4595   | 96.9285                         | 8,999.00      |
| 20/09/2011 | R207 On 03-November-11 | 8.75   | Call         | Bond Future | 3977      | 4                             | 4         | 4                               | 0.00          |
| 20/09/2011 | R207 On 03-November-11 | 8.80   | Call         | Bond Future | 4223      | 4                             | 4         | 4                               | 0.00          |
| 20/09/2011 | R207 On 03-November-11 | 8.70   | Call         | Bond Future | 3734      | 3                             | 4         | 3                               | 0.00          |
| 20/09/2011 | R207 On 03-November-11 | 7.90   | Call         | Bond Future | 780       | 1                             | 1         | 1                               | 2,000.00      |
| 20/09/2011 | R207 On 03-November-11 | 8.15   | Call         | Bond Future | 1457      | 1                             | 1         | 1                               | 0.00          |
| 20/09/2011 | R207 On 03-November-11 | 8.35   | Call         | Bond Future | 2179      | 2                             | 2         | 2                               | 0.00          |
| 20/09/2011 | R207 On 03-November-11 | 7.30   | Call         | Bond Future | 86        | 0                             | 0         | 0                               | 900.00        |
| 20/09/2011 | R207 On 03-November-11 | 7.95   | Call         | Bond Future | 894       | 1                             | 1         | 1                               | 0.00          |
| 20/09/2011 | R207 On 03-November-11 | 8.40   | Call         | Bond Future | 2381      | 2                             | 2         | 2                               | 0.00          |
| 20/09/2011 | R207 On 03-November-11 | 7.75   | Call         | Bond Future | 497       | 0                             | 0         | 0                               | 300.00        |
| 20/09/2011 | R207 On 03-November-11 | 7.95   | Put          | Bond Future | 1550      | 2                             | 2         | 2                               | 300.00        |
| 20/09/2011 | R207 On 03-November-11 | 8.40   | Put          | Bond Future | 480       | 1                             | 0         | 1                               | 900.00        |
| 20/09/2011 | R207 On 03-November-11 | 7.75   | Put          | Bond Future | 2318      | 3                             | 2         | 3                               | 0.00          |
| 20/09/2011 | R207 On 03-November-11 | 8.35   | Put          | Bond Future | 558       | 1                             | 1         | 1                               | 2,000.00      |
| 20/09/2011 | R207 On 03-November-11 | 7.30   | Put          | Bond Future | 4593      | 5                             | 5         | 5                               | 0.00          |
| 20/09/2011 | R207 On 03-November-11 | 8.15   | Put          | Bond Future | 966       | 1                             | 1         | 1                               | 2,000.00      |
| 20/09/2011 | R207 On 03-November-11 | 8.70   | Put          | Bond Future | 176       | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R207 On 03-November-11 | 7.90   | Put          | Bond Future | 1725      | 2                             | 2         | 2                               | 0.00          |
| 20/09/2011 | R207 On 03-November-11 | 8.80   | Put          | Bond Future | 121       | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R207 On 03-November-11 | 8.75   | Put          | Bond Future | 147       | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R207 On 02-February-12 |        |              | Bond Future | 8.16      | 94.6821                       | 95.2204   | 94.6821                         | 0.00          |
| 20/09/2011 | R207 On 02-February-12 | 9.00   | Call         | Bond Future | 5222      | 5                             | 5         | 5                               | 0.00          |
| 20/09/2011 | R207 On 02-February-12 | 9.05   | Call         | Bond Future | 5432      | 5                             | 5         | 5                               | 0.00          |
| 20/09/2011 | R207 On 02-February-12 | 8.95   | Call         | Bond Future | 5016      | 5                             | 5         | 5                               | 0.00          |
| 20/09/2011 | R207 On 02-February-12 | 8.95   | Put          | Bond Future | 731       | 1                             | 1         | 1                               | 0.00          |
| 20/09/2011 | R207 On 02-February-12 | 9.05   | Put          | Bond Future | 623       | 1                             | 1         | 1                               | 0.00          |
| 20/09/2011 | R207 On 02-February-12 | 9.00   | Put          | Bond Future | 675       | 1                             | 1         | 1                               | 0.00          |
| 20/09/2011 | R207 On 03-May-12      |        |              | Bond Future | 8.25      | 96.1041                       | 96.6542   | 96.1041                         | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 4491      | 4                             | 4         | 4                               | 0.00          |
| 20/09/2011 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 4662      | 4                             | 5         | 4                               | 0.00          |
| 20/09/2011 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 4317      | 4                             | 4         | 4                               | 0.00          |
| 20/09/2011 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 1909      | 2                             | 2         | 2                               | 0.00          |
| 20/09/2011 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 1732      | 2                             | 2         | 2                               | 0.00          |
| 20/09/2011 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 1822      | 2                             | 2         | 2                               | 0.00          |
| 20/09/2011 | R207 On 02-August-12   |        |              | Bond Future | 8.33      | 93.9851                       | 94.5353   | 93.9851                         | 0.00          |
| 20/09/2011 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 4606      | 4                             | 5         | 4                               | 0.00          |
| 20/09/2011 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 4764      | 4                             | 5         | 4                               | 0.00          |
| 20/09/2011 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 4451      | 4                             | 4         | 4                               | 0.00          |
| 20/09/2011 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 2540      | 3                             | 3         | 3                               | 0.00          |
| 20/09/2011 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 2343      | 3                             | 2         | 3                               | 0.00          |
| 20/09/2011 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 2440      | 3                             | 2         | 3                               | 0.00          |
| 20/09/2011 | R208 On 03-November-11 |        |              | Bond Future | 8.11      | 91.3796                       | 91.9101   | 91.3796                         | 6,822.00      |
| 20/09/2011 | R208 On 03-November-11 | 8.75   | Call         | Bond Future | 4019      | 4                             | 4         | 4                               | 0.00          |
| 20/09/2011 | R208 On 03-November-11 | 8.80   | Call         | Bond Future | 4277      | 4                             | 4         | 4                               | 0.00          |
| 20/09/2011 | R208 On 03-November-11 | 8.70   | Call         | Bond Future | 3764      | 3                             | 4         | 3                               | 0.00          |
| 20/09/2011 | R208 On 03-November-11 | 7.95   | Call         | Bond Future | 838       | 1                             | 1         | 1                               | 1,995.00      |
| 20/09/2011 | R208 On 03-November-11 | 8.90   | Call         | Bond Future | 4804      | 4                             | 5         | 4                               | 0.00          |
| 20/09/2011 | R208 On 03-November-11 | 8.20   | Call         | Bond Future | 1573      | 1                             | 2         | 1                               | 665.00        |
| 20/09/2011 | R208 On 03-November-11 | 8.40   | Call         | Bond Future | 2353      | 2                             | 2         | 2                               | 0.00          |
| 20/09/2011 | R208 On 03-November-11 | 8.40   | Put          | Bond Future | 576       | 1                             | 1         | 1                               | 665.00        |
| 20/09/2011 | R208 On 03-November-11 | 8.90   | Put          | Bond Future | 105       | 0                             | 0         | 0                               | 1,995.00      |
| 20/09/2011 | R208 On 03-November-11 | 8.20   | Put          | Bond Future | 1000      | 1                             | 1         | 1                               | 0.00          |
| 20/09/2011 | R208 On 03-November-11 | 8.70   | Put          | Bond Future | 219       | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R208 On 03-November-11 | 7.95   | Put          | Bond Future | 1799      | 2                             | 2         | 2                               | 0.00          |
| 20/09/2011 | R208 On 03-November-11 | 8.80   | Put          | Bond Future | 153       | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R208 On 03-November-11 | 8.75   | Put          | Bond Future | 184       | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R208 On 02-February-12 |        |              | Bond Future | 8.19      | 92.6925                       | 93.2342   | 92.6925                         | 0.00          |
| 20/09/2011 | R208 On 02-February-12 | 9.00   | Call         | Bond Future | 5452      | 5                             | 5         | 5                               | 0.00          |
| 20/09/2011 | R208 On 02-February-12 | 8.95   | Call         | Bond Future | 5233      | 5                             | 5         | 5                               | 0.00          |
| 20/09/2011 | R208 On 02-February-12 | 9.05   | Call         | Bond Future | 5674      | 5                             | 6         | 5                               | 0.00          |
| 20/09/2011 | R208 On 02-February-12 | 9.05   | Put          | Bond Future | 720       | 1                             | 1         | 1                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | R208 On 02-February-12 | 8.95   | Put          | Bond Future | 838       | 1                             | 1         | 1                               | 0.00          |
| 20/09/2011 | R208 On 02-February-12 | 9.00   | Put          | Bond Future | 777       | 1                             | 1         | 1                               | 0.00          |
| 20/09/2011 | R208 On 03-May-12      |        |              | Bond Future | 8.27      | 90.6902                       | 91.2365   | 90.6902                         | 0.00          |
| 20/09/2011 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 5586      | 5                             | 6         | 5                               | 0.00          |
| 20/09/2011 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 5390      | 5                             | 5         | 5                               | 0.00          |
| 20/09/2011 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 5785      | 5                             | 6         | 5                               | 0.00          |
| 20/09/2011 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 1387      | 2                             | 1         | 2                               | 0.00          |
| 20/09/2011 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 1542      | 2                             | 2         | 2                               | 0.00          |
| 20/09/2011 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 1462      | 2                             | 1         | 2                               | 0.00          |
| 20/09/2011 | R208 On 02-August-12   |        |              | Bond Future | 8.35      | 92.1206                       | 92.6767   | 92.1206                         | 0.00          |
| 20/09/2011 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 4902      | 5                             | 5         | 5                               | 0.00          |
| 20/09/2011 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 4732      | 4                             | 5         | 4                               | 0.00          |
| 20/09/2011 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 5075      | 5                             | 5         | 5                               | 0.00          |
| 20/09/2011 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 2529      | 3                             | 3         | 3                               | 0.00          |
| 20/09/2011 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 2738      | 3                             | 3         | 3                               | 0.00          |
| 20/09/2011 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 2631      | 3                             | 3         | 3                               | 0.00          |
| 20/09/2011 | R209 On 03-November-11 |        |              | Bond Future | 8.60      | 76.6942                       | 76.8659   | 76.6942                         | 1,383.00      |
| 20/09/2011 | R209 On 03-November-11 | 8.75   | Call         | Bond Future | 2465      | 2                             | 2         | 2                               | 0.00          |
| 20/09/2011 | R209 On 03-November-11 | 8.80   | Call         | Bond Future | 2712      | 3                             | 3         | 3                               | 0.00          |
| 20/09/2011 | R209 On 03-November-11 | 8.70   | Call         | Bond Future | 2229      | 2                             | 2         | 2                               | 0.00          |
| 20/09/2011 | R209 On 03-November-11 | 8.70   | Put          | Bond Future | 1384      | 1                             | 1         | 1                               | 0.00          |
| 20/09/2011 | R209 On 03-November-11 | 8.80   | Put          | Bond Future | 1069      | 1                             | 1         | 1                               | 0.00          |
| 20/09/2011 | R209 On 03-November-11 | 8.75   | Put          | Bond Future | 1220      | 1                             | 1         | 1                               | 0.00          |
| 20/09/2011 | R209 On 02-February-12 |        |              | Bond Future | 8.66      | 77.7931                       | 77.9707   | 77.7931                         | 0.00          |
| 20/09/2011 | R209 On 02-February-12 | 9.00   | Call         | Bond Future | 4778      | 5                             | 5         | 5                               | 0.00          |
| 20/09/2011 | R209 On 02-February-12 | 9.05   | Call         | Bond Future | 5019      | 5                             | 5         | 5                               | 0.00          |
| 20/09/2011 | R209 On 02-February-12 | 8.95   | Call         | Bond Future | 4542      | 4                             | 5         | 4                               | 0.00          |
| 20/09/2011 | R209 On 02-February-12 | 8.95   | Put          | Bond Future | 2252      | 2                             | 2         | 2                               | 0.00          |
| 20/09/2011 | R209 On 02-February-12 | 9.05   | Put          | Bond Future | 1965      | 2                             | 2         | 2                               | 0.00          |
| 20/09/2011 | R209 On 02-February-12 | 9.00   | Put          | Bond Future | 2105      | 2                             | 2         | 2                               | 0.00          |
| 20/09/2011 | R209 On 03-May-12      |        |              | Bond Future | 8.72      | 75.8214                       | 75.9969   | 75.8214                         | 0.00          |
| 20/09/2011 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 5377      | 5                             | 5         | 5                               | 0.00          |
| 20/09/2011 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 5600      | 6                             | 6         | 6                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 5159      | 5                             | 5         | 5                               | 0.00          |
| 20/09/2011 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 3355      | 3                             | 3         | 3                               | 0.00          |
| 20/09/2011 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 3033      | 3                             | 3         | 3                               | 0.00          |
| 20/09/2011 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 3190      | 3                             | 3         | 3                               | 0.00          |
| 20/09/2011 | R209 On 02-August-12   |        |              | Bond Future | 8.77      | 77.0163                       | 77.1978   | 77.0163                         | 0.00          |
| 20/09/2011 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 7075      | 7                             | 7         | 7                               | 0.00          |
| 20/09/2011 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 7299      | 7                             | 7         | 7                               | 0.00          |
| 20/09/2011 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 6853      | 7                             | 7         | 7                               | 0.00          |
| 20/09/2011 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 3600      | 4                             | 4         | 4                               | 0.00          |
| 20/09/2011 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 3315      | 3                             | 3         | 3                               | 0.00          |
| 20/09/2011 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 3455      | 4                             | 3         | 4                               | 0.00          |
| 20/09/2011 | R210 On 03-November-11 |        |              | Bond Future | 135.48    | 135.4775                      | 135.4844  | 135.4775                        | 600.00        |
| 20/09/2011 | R210 On 03-November-11 | 131.00 | Call         | Bond Future | 4484      | 4                             | 4         | 4                               | 0.00          |
| 20/09/2011 | R210 On 03-November-11 | 130.95 | Call         | Bond Future | 4534      | 5                             | 5         | 5                               | 0.00          |
| 20/09/2011 | R210 On 03-November-11 | 131.05 | Call         | Bond Future | 4434      | 4                             | 4         | 4                               | 0.00          |
| 20/09/2011 | R210 On 03-November-11 | 131.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R210 On 03-November-11 | 130.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R210 On 03-November-11 | 131.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R211 On 03-November-11 |        |              | Bond Future | 112.82    | 112.8140                      | 112.8168  | 112.8140                        | 529.00        |
| 20/09/2011 | R211 On 03-November-11 | 1.25   | Call         | Bond Future | 111567    | 112                           | 112       | 112                             | 0.00          |
| 20/09/2011 | R211 On 03-November-11 | 1.30   | Call         | Bond Future | 111517    | 112                           | 112       | 112                             | 0.00          |
| 20/09/2011 | R211 On 03-November-11 | 1.20   | Call         | Bond Future | 111617    | 112                           | 112       | 112                             | 0.00          |
| 20/09/2011 | R211 On 03-November-11 | 1.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R211 On 03-November-11 | 1.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R211 On 03-November-11 | 1.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R211 On 02-February-12 |        |              | Bond Future | 113.10    | 113.0982                      | 113.1009  | 113.0982                        | 0.00          |
| 20/09/2011 | R211 On 02-February-12 | 110.50 | Call         | Bond Future | 2601      | 3                             | 3         | 3                               | 0.00          |
| 20/09/2011 | R211 On 02-February-12 | 110.55 | Call         | Bond Future | 2551      | 3                             | 3         | 3                               | 0.00          |
| 20/09/2011 | R211 On 02-February-12 | 110.45 | Call         | Bond Future | 2651      | 3                             | 3         | 3                               | 0.00          |
| 20/09/2011 | R211 On 02-February-12 | 110.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R211 On 02-February-12 | 110.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R211 On 02-February-12 | 110.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | R212 On 03-November-11 |        |              | Bond Future | 110.47    | 110.4632                      | 110.4688  | 110.4632                        | 2,667.00      |
| 20/09/2011 | R212 On 03-November-11 | 2.50   | Call         | Bond Future | 107969    | 108                           | 108       | 108                             | 0.00          |
| 20/09/2011 | R212 On 03-November-11 | 2.55   | Call         | Bond Future | 107919    | 108                           | 108       | 108                             | 0.00          |
| 20/09/2011 | R212 On 03-November-11 | 2.45   | Call         | Bond Future | 108019    | 108                           | 108       | 108                             | 0.00          |
| 20/09/2011 | R212 On 03-November-11 | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R212 On 03-November-11 | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R212 On 03-November-11 | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R212 On 02-February-12 |        |              | Bond Future | 110.59    | 110.5830                      | 110.5885  | 110.5830                        | 0.00          |
| 20/09/2011 | R212 On 02-February-12 | 108.50 | Call         | Bond Future | 2089      | 2                             | 2         | 2                               | 0.00          |
| 20/09/2011 | R212 On 02-February-12 | 108.45 | Call         | Bond Future | 2139      | 2                             | 2         | 2                               | 0.00          |
| 20/09/2011 | R212 On 02-February-12 | 108.55 | Call         | Bond Future | 2039      | 2                             | 2         | 2                               | 0.00          |
| 20/09/2011 | R212 On 02-February-12 | 108.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R212 On 02-February-12 | 108.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R212 On 02-February-12 | 108.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R213 On 03-November-11 |        |              | Bond Future | 8.66      | 85.6483                       | 85.9023   | 85.6483                         | 0.00          |
| 20/09/2011 | R213 On 03-November-11 | 8.75   | Call         | Bond Future | 759       | 1                             | 1         | 1                               | 0.00          |
| 20/09/2011 | R213 On 03-November-11 | 8.80   | Call         | Bond Future | 1162      | 1                             | 1         | 1                               | 0.00          |
| 20/09/2011 | R213 On 03-November-11 | 8.70   | Call         | Bond Future | 352       | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R213 On 03-November-11 | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R213 On 03-November-11 | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R213 On 03-November-11 | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R213 On 02-February-12 |        |              | Bond Future | 8.73      | 86.8836                       | 87.1419   | 86.8836                         | 0.00          |
| 20/09/2011 | R213 On 02-February-12 | 9.00   | Call         | Bond Future | 2127      | 2                             | 2         | 2                               | 0.00          |
| 20/09/2011 | R213 On 02-February-12 | 8.95   | Call         | Bond Future | 1737      | 1                             | 2         | 1                               | 0.00          |
| 20/09/2011 | R213 On 02-February-12 | 9.05   | Call         | Bond Future | 2515      | 2                             | 3         | 2                               | 0.00          |
| 20/09/2011 | R213 On 02-February-12 | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R213 On 02-February-12 | 8.95   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R213 On 02-February-12 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R213 On 03-May-12      |        |              | Bond Future | 8.80      | 84.6453                       | 84.9081   | 84.6453                         | 0.00          |
| 20/09/2011 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 3487      | 3                             | 3         | 3                               | 0.00          |
| 20/09/2011 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 3860      | 4                             | 4         | 4                               | 0.00          |
| 20/09/2011 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 3112      | 3                             | 3         | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R213 On 02-August-12   |        |              | Bond Future | 8.86      | 85.9832                       | 86.2506   | 85.9832                         | 0.00          |
| 20/09/2011 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 2999      | 3                             | 3         | 3                               | 0.00          |
| 20/09/2011 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 3370      | 3                             | 3         | 3                               | 0.00          |
| 20/09/2011 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 2624      | 2                             | 3         | 2                               | 0.00          |
| 20/09/2011 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | RZ02 On 03-November-11 |        |              | Bond Future | 0.01      | 177.4717                      | 177.4717  | 177.4717                        | 0.00          |
| 20/09/2011 | RZ02 On 03-November-11 | 1.00   | Call         | Bond Future | 27590     | 28                            | 28        | 28                              | 0.00          |
| 20/09/2011 | RZ02 On 03-November-11 | 1.05   | Call         | Bond Future | 28834     | 29                            | 29        | 29                              | 0.00          |
| 20/09/2011 | RZ02 On 03-November-11 | 0.95   | Call         | Bond Future | 26333     | 26                            | 26        | 26                              | 0.00          |
| 20/09/2011 | RZ02 On 03-November-11 | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | RZ02 On 03-November-11 | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | RZ02 On 03-November-11 | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | RZ11 On 03-November-11 |        |              | Bond Future | 0.77      | 109.4951                      | 109.5273  | 109.4951                        | 0.00          |
| 20/09/2011 | RZ11 On 03-November-11 | 1.00   | Call         | Bond Future | 1226      | 1                             | 1         | 1                               | 0.00          |
| 20/09/2011 | RZ11 On 03-November-11 | 0.95   | Call         | Bond Future | 961       | 1                             | 1         | 1                               | 0.00          |
| 20/09/2011 | RZ11 On 03-November-11 | 1.05   | Call         | Bond Future | 1491      | 1                             | 1         | 1                               | 0.00          |
| 20/09/2011 | RZ11 On 03-November-11 | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | RZ11 On 03-November-11 | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | RZ11 On 03-November-11 | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | RZ12 On 03-November-11 |        |              | Bond Future | 1.92      | 108.3913                      | 108.4299  | 108.3913                        | 0.00          |
| 20/09/2011 | RZ12 On 03-November-11 | 2.00   | Call         | Bond Future | 778       | 1                             | 1         | 1                               | 0.00          |
| 20/09/2011 | RZ12 On 03-November-11 | 2.05   | Call         | Bond Future | 1255      | 1                             | 1         | 1                               | 0.00          |
| 20/09/2011 | RZ12 On 03-November-11 | 1.95   | Call         | Bond Future | 298       | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | RZ12 On 03-November-11 | 1.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | RZ12 On 03-November-11 | 2.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/09/2011 | RZ12 On 03-November-11 | 2.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | TRT1 On 03-November-11  |        |              | Index Future       | 364.02    | 362.3640                      | 364.0240  | 362.3640                        | 0.00          |
| 20/09/2011 | TRT1 On 02-February-12  |        |              | Index Future       | 368.90    | 367.2150                      | 368.9020  | 367.2150                        | 0.00          |
| 21/09/2011 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2011 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2011 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2011 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2011 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2011 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2011 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2011 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2011 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2011 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2011 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2011 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2011 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2011 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2011 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2011 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2011 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2011 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2011 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2011 | AL7T On 03-November-11  |        |              | Index Future       | 400.95    | 401.4720                      | 400.9540  | 401.4720                        | 16.00         |
| 21/09/2011 | AL7T On 02-February-12  |        |              | Index Future       | 406.72    | 407.2440                      | 406.7170  | 407.2440                        | 0.00          |
| 21/09/2011 | ALBI On 03-November-11  |        |              | Index Future       | 367.82    | 368.1950                      | 367.8210  | 368.1950                        | 1,690.00      |
| 21/09/2011 | ALBI On 02-February-12  |        |              | Index Future       | 373.11    | 373.4880                      | 373.1080  | 373.4880                        | 0.00          |
| 21/09/2011 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2011 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2011 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2011 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2011 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2011 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2011 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2011 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2011 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2011 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2011 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2011 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 21/09/2011 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | C211 On 31-January-17  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2011 | C212 On 31-January-22  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2011 | C213 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2011 | C214 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2011 | CAAG On 24-October-11  |        |              | Can-Do Future      | 7.96      | 7.7072                        | 7.9606    | 7.7072                          | 0.00          |
| 21/09/2011 | CAAG On 24-October-11  | 6.70   | Call         | Can-Do Future      | 1262      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2011 | CAAG On 24-October-11  | 6.75   | Call         | Can-Do Future      | 1212      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2011 | CAAG On 24-October-11  | 6.65   | Call         | Can-Do Future      | 1312      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2011 | CAAG On 24-October-11  | 7.00   | Call         | Can-Do Future      | 964       | 1                             | 1         | 1                               | 14,286.00     |
| 21/09/2011 | CAAG On 24-October-11  | 7.40   | Call         | Can-Do Future      | 585       | 0                             | 1         | 0                               | 6,757.00      |
| 21/09/2011 | CAAG On 24-October-11  | 7.40   | Put          | Can-Do Future      | 24        | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | CAAG On 24-October-11  | 6.65   | Put          | Can-Do Future      | 1         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | CAAG On 24-October-11  | 7.00   | Put          | Can-Do Future      | 3         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | CAAG On 24-October-11  | 6.75   | Put          | Can-Do Future      | 1         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | CAAG On 24-October-11  | 6.70   | Put          | Can-Do Future      | 1         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | CAAJ On 20-October-11  |        |              | Any day expiry     | 7.96      | 7.7500                        | 7.9560    | 7.7500                          | 0.00          |
| 21/09/2011 | CAAJ On 20-October-11  | 7.75   | Call         | Any day expiry     | 312       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | CAAJ On 20-October-11  | 7.80   | Call         | Any day expiry     | 283       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | CAAJ On 20-October-11  | 7.70   | Call         | Any day expiry     | 343       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | CAAJ On 20-October-11  | 7.70   | Put          | Any day expiry     | 87        | 0                             | 0         | 0                               | 16,500.00     |
| 21/09/2011 | CAAJ On 20-October-11  | 7.80   | Put          | Any day expiry     | 127       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | CAAJ On 20-October-11  | 7.75   | Put          | Any day expiry     | 106       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | CES1 On 20-April-18    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2011 | CRD1 On 03-November-11 |        |              | Index Future       | 165.58    | 165.0850                      | 165.5830  | 165.0850                        | 0.00          |
| 21/09/2011 | CRD1 On 02-February-12 |        |              | Index Future       | 167.80    | 167.2950                      | 167.8020  | 167.2950                        | 0.00          |
| 21/09/2011 | CS23 On 25-January-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2011 | CS26 On 02-April-26    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2011 | GOVI On 03-November-11  |        |              | GOVI               | 368.63    | 368.9580                      | 368.6310  | 368.9580                        | 163.00        |
| 21/09/2011 | GOVI On 03-November-11  | 357.00 | Call         | GOVI               | 116310    | 12                            | 12        | 12                              | 0.00          |
| 21/09/2011 | GOVI On 03-November-11  | 357.01 | Call         | GOVI               | 116210    | 12                            | 12        | 12                              | 0.00          |
| 21/09/2011 | GOVI On 03-November-11  | 356.99 | Call         | GOVI               | 116410    | 12                            | 12        | 12                              | 0.00          |
| 21/09/2011 | GOVI On 03-November-11  | 356.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | GOVI On 03-November-11  | 357.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | GOVI On 03-November-11  | 357.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | GOVI On 02-February-12  |        |              | GOVI               | 373.93    | 374.2620                      | 373.9300  | 374.2620                        | 0.00          |
| 21/09/2011 | GOVI On 02-February-12  | 369.00 | Call         | GOVI               | 49300     | 5                             | 5         | 5                               | 0.00          |
| 21/09/2011 | GOVI On 02-February-12  | 369.01 | Call         | GOVI               | 49200     | 5                             | 5         | 5                               | 0.00          |
| 21/09/2011 | GOVI On 02-February-12  | 368.99 | Call         | GOVI               | 49400     | 5                             | 5         | 5                               | 0.00          |
| 21/09/2011 | GOVI On 02-February-12  | 368.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | GOVI On 02-February-12  | 369.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | GOVI On 02-February-12  | 369.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 21/09/2011 | IGOV On 03-November-11  |        |              | Index Future       | 161.49    | 161.8010                      | 161.4940  | 161.8010                        | 85.00         |
| 21/09/2011 | IGOV On 02-February-12  |        |              | Index Future       | 163.82    | 164.1270                      | 163.8150  | 164.1270                        | 0.00          |
| 21/09/2011 | ILBI On 02-February-12  |        |              | Index Future       | 444.60    | 449.2890                      | 444.6000  | 449.2890                        | 88.00         |
| 21/09/2011 | J157 On 15-September-15 |        |              | Interest Rate Swap | 8.82      | 0.0200                        | 0.0200    | 0.0200                          | 0.00          |
| 21/09/2011 | J186 On 21-December-26  |        |              | Interest Rate Swap | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 21/09/2011 | J201 On 22-December-14  |        |              | Interest Rate Swap | 8.66      | 0.0514                        | 0.0514    | 0.0514                          | 0.00          |
| 21/09/2011 | J203 On 15-September-17 |        |              | Interest Rate Swap | 8.98      | 0.0847                        | 0.0847    | 0.0847                          | 0.00          |
| 21/09/2011 | J204 On 21-December-18  |        |              | Interest Rate Swap | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |
| 21/09/2011 | J207 On 15-January-20   |        |              | Interest Rate Swap | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |



| Date       | Contract Details |                 | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------|-----------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | JBAF On          | 21-September-11 |        |              | Jibar Tradeable Future | 5.58      | 94.4300                       | 94.4250   | 94.4300                         | 0.00          |
| 21/09/2011 | JBAF On          | 19-October-11   |        |              | Jibar Tradeable Future | 5.47      | 94.5400                       | 94.5300   | 94.5400                         | 1,000.00      |
| 21/09/2011 | JBAF On          | 16-November-11  |        |              | Jibar Tradeable Future | 5.39      | 94.5900                       | 94.6100   | 94.5900                         | 1,000.00      |
| 21/09/2011 | JBAF On          | 21-December-11  |        |              | Jibar Tradeable Future | 5.34      | 94.6400                       | 94.6600   | 94.6400                         | 5,541.00      |
| 21/09/2011 | JBAF On          | 18-January-12   |        |              | Jibar Tradeable Future | 5.30      | 94.6700                       | 94.7000   | 94.6700                         | 0.00          |
| 21/09/2011 | JBAF On          | 15-February-12  |        |              | Jibar Tradeable Future | 5.28      | 94.6800                       | 94.7200   | 94.6800                         | 0.00          |
| 21/09/2011 | JBAF On          | 20-March-12     |        |              | Jibar Tradeable Future | 5.26      | 94.7200                       | 94.7400   | 94.7200                         | 1,340.00      |
| 21/09/2011 | JBAF On          | 20-June-12      |        |              | Jibar Tradeable Future | 5.34      | 94.6600                       | 94.6600   | 94.6600                         | 2,890.00      |
| 21/09/2011 | JBAF On          | 19-September-12 |        |              | Jibar Tradeable Future | 5.54      | 94.4400                       | 94.4600   | 94.4400                         | 44,760.00     |
| 21/09/2011 | JBAF On          | 19-December-12  |        |              | Jibar Tradeable Future | 5.76      | 94.2100                       | 94.2400   | 94.2100                         | 990.00        |
| 21/09/2011 | JBAF On          | 20-March-13     |        |              | Jibar Tradeable Future | 6.04      | 93.9600                       | 93.9600   | 93.9600                         | 790.00        |
| 21/09/2011 | JBAF On          | 19-June-13      |        |              | Jibar Tradeable Future | 6.30      | 93.6900                       | 93.7000   | 93.6900                         | 1,250.00      |
| 21/09/2011 | JN02 On          | 03-November-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 21/09/2011 | JN02 On          | 03-November-11  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | JN02 On          | 03-November-11  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | JN02 On          | 03-November-11  | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | JN02 On          | 03-November-11  | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | JN02 On          | 03-November-11  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | JN02 On          | 03-November-11  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | JN05 On          | 03-November-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 21/09/2011 | JN05 On          | 03-November-11  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | JN05 On          | 03-November-11  | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | JN05 On          | 03-November-11  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | JN05 On          | 03-November-11  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | JN05 On          | 03-November-11  | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | JN05 On          | 03-November-11  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | JN10 On          | 03-November-11  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 21/09/2011 | JN10 On          | 03-November-11  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | JN10 On          | 03-November-11  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | JN10 On          | 03-November-11  | 7.25   | Call         | JNOTE                  | 250000    | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | JN10 On 03-November-11 | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | JN10 On 03-November-11 | 7.75   | Put          | JNOTE        | 250000    | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | JN10 On 03-November-11 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | OTH1 On 03-November-11 |        |              | Index Future | 363.08    | 363.6950                      | 363.0770  | 363.6950                        | 0.00          |
| 21/09/2011 | OTH1 On 02-February-12 |        |              | Index Future | 368.30    | 368.9240                      | 368.2960  | 368.9240                        | 0.00          |
| 21/09/2011 | R157 On 03-November-11 |        |              | Bond Future  | 6.88      | 124.0031                      | 124.0523  | 124.0031                        | 18,362.00     |
| 21/09/2011 | R157 On 03-November-11 | 8.25   | Call         | Bond Future  | 5052      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2011 | R157 On 03-November-11 | 8.30   | Call         | Bond Future  | 5231      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2011 | R157 On 03-November-11 | 8.20   | Call         | Bond Future  | 4873      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2011 | R157 On 03-November-11 | 6.55   | Call         | Bond Future  | 233       | 0                             | 0         | 0                               | 1,200.00      |
| 21/09/2011 | R157 On 03-November-11 | 7.00   | Call         | Bond Future  | 946       | 1                             | 1         | 1                               | 400.00        |
| 21/09/2011 | R157 On 03-November-11 | 7.10   | Call         | Bond Future  | 1190      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2011 | R157 On 03-November-11 | 7.55   | Call         | Bond Future  | 2569      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2011 | R157 On 03-November-11 | 7.55   | Put          | Bond Future  | 63        | 0                             | 0         | 0                               | 1,200.00      |
| 21/09/2011 | R157 On 03-November-11 | 7.10   | Put          | Bond Future  | 357       | 0                             | 0         | 0                               | 400.00        |
| 21/09/2011 | R157 On 03-November-11 | 7.00   | Put          | Bond Future  | 489       | 1                             | 0         | 1                               | 0.00          |
| 21/09/2011 | R157 On 03-November-11 | 8.20   | Put          | Bond Future  | 2         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R157 On 03-November-11 | 6.55   | Put          | Bond Future  | 1486      | 2                             | 1         | 2                               | 0.00          |
| 21/09/2011 | R157 On 03-November-11 | 8.30   | Put          | Bond Future  | 1         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R157 On 03-November-11 | 8.25   | Put          | Bond Future  | 1         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R157 On 02-February-12 |        |              | Bond Future  | 6.97      | 125.7857                      | 125.8351  | 125.7857                        | 0.00          |
| 21/09/2011 | R157 On 02-February-12 | 8.50   | Call         | Bond Future  | 5343      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2011 | R157 On 02-February-12 | 8.55   | Call         | Bond Future  | 5499      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2011 | R157 On 02-February-12 | 8.45   | Call         | Bond Future  | 5186      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2011 | R157 On 02-February-12 | 6.55   | Call         | Bond Future  | 686       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2011 | R157 On 02-February-12 | 6.00   | Call         | Bond Future  | 229       | 0                             | 0         | 0                               | 130.00        |
| 21/09/2011 | R157 On 02-February-12 | 7.05   | Call         | Bond Future  | 1462      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2011 | R157 On 02-February-12 | 7.05   | Put          | Bond Future  | 1190      | 1                             | 1         | 1                               | 130.00        |
| 21/09/2011 | R157 On 02-February-12 | 6.55   | Put          | Bond Future  | 2192      | 2                             | 2         | 2                               | 130.00        |
| 21/09/2011 | R157 On 02-February-12 | 6.00   | Put          | Bond Future  | 3728      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2011 | R157 On 02-February-12 | 8.45   | Put          | Bond Future  | 111       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R157 On 02-February-12 | 8.55   | Put          | Bond Future  | 90        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | R157 On 02-February-12 | 8.50   | Put          | Bond Future | 101       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R157 On 03-May-12      |        |              | Bond Future | 7.05      | 120.8651                      | 120.9176  | 120.8651                        | 0.00          |
| 21/09/2011 | R157 On 03-May-12      | 8.25   | Call         | Bond Future | 4231      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2011 | R157 On 03-May-12      | 8.20   | Call         | Bond Future | 4099      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2011 | R157 On 03-May-12      | 8.30   | Call         | Bond Future | 4364      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2011 | R157 On 03-May-12      | 8.30   | Put          | Bond Future | 352       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R157 On 03-May-12      | 8.20   | Put          | Bond Future | 402       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R157 On 03-May-12      | 8.25   | Put          | Bond Future | 377       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R157 On 02-August-12   |        |              | Bond Future | 7.11      | 122.7734                      | 122.8251  | 122.7734                        | 0.00          |
| 21/09/2011 | R157 On 02-August-12   | 8.00   | Call         | Bond Future | 3562      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2011 | R157 On 02-August-12   | 8.05   | Call         | Bond Future | 3670      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2011 | R157 On 02-August-12   | 7.95   | Call         | Bond Future | 3455      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2011 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 941       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2011 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 860       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2011 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 900       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2011 | R186 On 03-November-11 |        |              | Bond Future | 8.42      | 121.7048                      | 121.5809  | 121.7048                        | 24,956.00     |
| 21/09/2011 | R186 On 03-November-11 | 9.00   | Call         | Bond Future | 5708      | 6                             | 6         | 6                               | 0.00          |
| 21/09/2011 | R186 On 03-November-11 | 9.05   | Call         | Bond Future | 6091      | 6                             | 6         | 6                               | 0.00          |
| 21/09/2011 | R186 On 03-November-11 | 8.95   | Call         | Bond Future | 5332      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2011 | R186 On 03-November-11 | 8.75   | Call         | Bond Future | 3915      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2011 | R186 On 03-November-11 | 8.10   | Call         | Bond Future | 839       | 1                             | 1         | 1                               | 1,275.00      |
| 21/09/2011 | R186 On 03-November-11 | 8.35   | Call         | Bond Future | 1701      | 2                             | 2         | 2                               | 425.00        |
| 21/09/2011 | R186 On 03-November-11 | 8.55   | Call         | Bond Future | 2687      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2011 | R186 On 03-November-11 | 9.10   | Call         | Bond Future | 6480      | 7                             | 6         | 7                               | 0.00          |
| 21/09/2011 | R186 On 03-November-11 | 8.20   | Call         | Bond Future | 1135      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2011 | R186 On 03-November-11 | 7.80   | Call         | Bond Future | 285       | 0                             | 0         | 0                               | 250.00        |
| 21/09/2011 | R186 On 03-November-11 | 8.00   | Call         | Bond Future | 602       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2011 | R186 On 03-November-11 | 8.00   | Put          | Bond Future | 4722      | 5                             | 5         | 5                               | 250.00        |
| 21/09/2011 | R186 On 03-November-11 | 8.20   | Put          | Bond Future | 3277      | 3                             | 3         | 3                               | 250.00        |
| 21/09/2011 | R186 On 03-November-11 | 9.10   | Put          | Bond Future | 272       | 0                             | 0         | 0                               | 1,275.00      |
| 21/09/2011 | R186 On 03-November-11 | 7.80   | Put          | Bond Future | 6431      | 6                             | 6         | 6                               | 0.00          |
| 21/09/2011 | R186 On 03-November-11 | 8.55   | Put          | Bond Future | 1477      | 1                             | 1         | 1                               | 425.00        |
| 21/09/2011 | R186 On 03-November-11 | 8.35   | Put          | Bond Future | 2390      | 2                             | 2         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | R186 On 03-November-11 | 8.10   | Put          | Bond Future | 3964      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2011 | R186 On 03-November-11 | 8.95   | Put          | Bond Future | 456       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R186 On 03-November-11 | 8.75   | Put          | Bond Future | 850       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2011 | R186 On 03-November-11 | 9.05   | Put          | Bond Future | 324       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R186 On 03-November-11 | 9.00   | Put          | Bond Future | 385       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R186 On 02-February-12 |        |              | Bond Future | 8.50      | 118.1638                      | 118.0422  | 118.1638                        | 2,501.00      |
| 21/09/2011 | R186 On 02-February-12 | 9.00   | Call         | Bond Future | 6463      | 7                             | 6         | 7                               | 0.00          |
| 21/09/2011 | R186 On 02-February-12 | 9.05   | Call         | Bond Future | 6769      | 7                             | 7         | 7                               | 0.00          |
| 21/09/2011 | R186 On 02-February-12 | 8.95   | Call         | Bond Future | 6164      | 6                             | 6         | 6                               | 0.00          |
| 21/09/2011 | R186 On 02-February-12 | 6.75   | Call         | Bond Future | 121       | 0                             | 0         | 0                               | 6,000.00      |
| 21/09/2011 | R186 On 02-February-12 | 7.75   | Call         | Bond Future | 1202      | 1                             | 1         | 1                               | 6,000.00      |
| 21/09/2011 | R186 On 02-February-12 | 6.75   | Put          | Bond Future | 18291     | 18                            | 18        | 18                              | 0.00          |
| 21/09/2011 | R186 On 02-February-12 | 8.95   | Put          | Bond Future | 2084      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2011 | R186 On 02-February-12 | 7.75   | Put          | Bond Future | 8546      | 8                             | 9         | 8                               | 0.00          |
| 21/09/2011 | R186 On 02-February-12 | 9.05   | Put          | Bond Future | 1807      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2011 | R186 On 02-February-12 | 9.00   | Put          | Bond Future | 1941      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2011 | R186 On 03-May-12      |        |              | Bond Future | 8.58      | 119.9397                      | 119.8112  | 119.9397                        | 0.00          |
| 21/09/2011 | R186 On 03-May-12      | 9.00   | Call         | Bond Future | 7145      | 7                             | 7         | 7                               | 0.00          |
| 21/09/2011 | R186 On 03-May-12      | 9.05   | Call         | Bond Future | 7418      | 8                             | 7         | 8                               | 0.00          |
| 21/09/2011 | R186 On 03-May-12      | 8.95   | Call         | Bond Future | 6877      | 7                             | 7         | 7                               | 0.00          |
| 21/09/2011 | R186 On 03-May-12      | 8.95   | Put          | Bond Future | 3536      | 3                             | 4         | 3                               | 0.00          |
| 21/09/2011 | R186 On 03-May-12      | 9.05   | Put          | Bond Future | 3203      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2011 | R186 On 03-May-12      | 9.00   | Put          | Bond Future | 3366      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2011 | R186 On 02-August-12   |        |              | Bond Future | 8.65      | 116.5347                      | 116.4084  | 116.5347                        | 0.00          |
| 21/09/2011 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 6284      | 6                             | 6         | 6                               | 0.00          |
| 21/09/2011 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 6052      | 6                             | 6         | 6                               | 0.00          |
| 21/09/2011 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 6521      | 7                             | 7         | 7                               | 0.00          |
| 21/09/2011 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 5154      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2011 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 5576      | 6                             | 6         | 6                               | 0.00          |
| 21/09/2011 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 5361      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2011 | R189 On 03-November-11 |        |              | Bond Future | 214.33    | 214.3339                      | 214.3310  | 214.3339                        | 0.00          |
| 21/09/2011 | R189 On 03-November-11 | 212.00 | Call         | Bond Future | 2331      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2011 | R189 On 03-November-11 | 212.05 | Call         | Bond Future | 2281      | 2                             | 2         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | R189 On 03-November-11 | 211.95 | Call         | Bond Future | 2381      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2011 | R189 On 03-November-11 | 211.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R189 On 03-November-11 | 212.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R189 On 03-November-11 | 212.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R197 On 03-November-11 |        |              | Bond Future | 243.18    | 243.1400                      | 243.1770  | 243.1400                        | 183.00        |
| 21/09/2011 | R197 On 03-November-11 | 238.50 | Call         | Bond Future | 4677      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2011 | R197 On 03-November-11 | 238.45 | Call         | Bond Future | 4727      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2011 | R197 On 03-November-11 | 238.55 | Call         | Bond Future | 4627      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2011 | R197 On 03-November-11 | 238.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R197 On 03-November-11 | 238.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R197 On 03-November-11 | 238.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R201 On 03-November-11 |        |              | Bond Future | 6.52      | 109.4712                      | 109.5231  | 109.4712                        | 3,090.00      |
| 21/09/2011 | R201 On 03-November-11 | 8.00   | Call         | Bond Future | 4158      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2011 | R201 On 03-November-11 | 8.05   | Call         | Bond Future | 4295      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2011 | R201 On 03-November-11 | 7.95   | Call         | Bond Future | 4020      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2011 | R201 On 03-November-11 | 7.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R201 On 03-November-11 | 8.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R201 On 03-November-11 | 8.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R201 On 02-February-12 |        |              | Bond Future | 6.59      | 106.6386                      | 106.6892  | 106.6386                        | 0.00          |
| 21/09/2011 | R201 On 02-February-12 | 8.25   | Call         | Bond Future | 4313      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2011 | R201 On 02-February-12 | 8.30   | Call         | Bond Future | 4438      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2011 | R201 On 02-February-12 | 8.20   | Call         | Bond Future | 4188      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2011 | R201 On 02-February-12 | 8.20   | Put          | Bond Future | 10        | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R201 On 02-February-12 | 8.30   | Put          | Bond Future | 7         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R201 On 02-February-12 | 8.25   | Put          | Bond Future | 9         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R201 On 03-May-12      |        |              | Bond Future | 6.65      | 108.2405                      | 108.2942  | 108.2405                        | 0.00          |
| 21/09/2011 | R201 On 03-May-12      | 7.75   | Call         | Bond Future | 2852      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2011 | R201 On 03-May-12      | 7.70   | Call         | Bond Future | 2751      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2011 | R201 On 03-May-12      | 7.80   | Call         | Bond Future | 2953      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2011 | R201 On 03-May-12      | 7.80   | Put          | Bond Future | 179       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R201 On 03-May-12      | 7.70   | Put          | Bond Future | 214       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R201 On 03-May-12      | 7.75   | Put          | Bond Future | 196       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | R201 On 02-August-12   |        |              | Bond Future | 6.68      | 105.5392                      | 105.5904  | 105.5392                        | 0.00          |
| 21/09/2011 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 2212      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2011 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 2295      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2011 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 2129      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2011 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 426       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 375       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 400       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R202 On 03-November-11 |        |              | Bond Future | 181.09    | 182.5084                      | 181.0885  | 182.5084                        | 30,266.00     |
| 21/09/2011 | R202 On 03-November-11 | 0.50   | Call         | Bond Future | 180589    | 182                           | 181       | 182                             | 0.00          |
| 21/09/2011 | R202 On 03-November-11 | 0.55   | Call         | Bond Future | 180539    | 182                           | 181       | 182                             | 0.00          |
| 21/09/2011 | R202 On 03-November-11 | 0.45   | Call         | Bond Future | 180639    | 182                           | 181       | 182                             | 0.00          |
| 21/09/2011 | R202 On 03-November-11 | 0.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R202 On 03-November-11 | 0.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R202 On 03-November-11 | 0.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R202 On 02-February-12 |        |              | Bond Future | 181.03    | 182.4688                      | 181.0282  | 182.4688                        | 0.00          |
| 21/09/2011 | R202 On 02-February-12 | 177.00 | Call         | Bond Future | 4028      | 5                             | 4         | 5                               | 0.00          |
| 21/09/2011 | R202 On 02-February-12 | 176.95 | Call         | Bond Future | 4078      | 6                             | 4         | 6                               | 0.00          |
| 21/09/2011 | R202 On 02-February-12 | 177.05 | Call         | Bond Future | 3978      | 5                             | 4         | 5                               | 0.00          |
| 21/09/2011 | R202 On 02-February-12 | 177.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R202 On 02-February-12 | 176.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R202 On 02-February-12 | 177.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R203 On 03-November-11 |        |              | Bond Future | 7.68      | 103.8072                      | 103.8497  | 103.8072                        | 2,187.00      |
| 21/09/2011 | R203 On 03-November-11 | 8.50   | Call         | Bond Future | 3836      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2011 | R203 On 03-November-11 | 8.45   | Call         | Bond Future | 3624      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2011 | R203 On 03-November-11 | 8.55   | Call         | Bond Future | 4050      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2011 | R203 On 03-November-11 | 8.55   | Put          | Bond Future | 47        | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R203 On 03-November-11 | 8.45   | Put          | Bond Future | 72        | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R203 On 03-November-11 | 8.50   | Put          | Bond Future | 58        | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R203 On 02-February-12 |        |              | Bond Future | 7.79      | 105.3028                      | 105.3390  | 105.3028                        | 0.00          |
| 21/09/2011 | R203 On 02-February-12 | 8.75   | Call         | Bond Future | 4701      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2011 | R203 On 02-February-12 | 8.70   | Call         | Bond Future | 4525      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2011 | R203 On 02-February-12 | 8.80   | Call         | Bond Future | 4879      | 5                             | 5         | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | R203 On 02-February-12 | 8.80   | Put          | Bond Future | 420       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R203 On 02-February-12 | 8.70   | Put          | Bond Future | 496       | 1                             | 0         | 1                               | 0.00          |
| 21/09/2011 | R203 On 02-February-12 | 8.75   | Put          | Bond Future | 457       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R203 On 03-May-12      |        |              | Bond Future | 7.89      | 102.7243                      | 102.7633  | 102.7243                        | 0.00          |
| 21/09/2011 | R203 On 03-May-12      | 8.75   | Call         | Bond Future | 4630      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2011 | R203 On 03-May-12      | 8.80   | Call         | Bond Future | 4785      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2011 | R203 On 03-May-12      | 8.70   | Call         | Bond Future | 4477      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2011 | R203 On 03-May-12      | 8.70   | Put          | Bond Future | 1012      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2011 | R203 On 03-May-12      | 8.80   | Put          | Bond Future | 905       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2011 | R203 On 03-May-12      | 8.75   | Put          | Bond Future | 958       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2011 | R203 On 02-August-12   |        |              | Bond Future | 7.97      | 104.3433                      | 104.3848  | 104.3433                        | 0.00          |
| 21/09/2011 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 4018      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2011 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 4148      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2011 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 3890      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2011 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 1926      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2011 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 1779      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2011 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 1851      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2011 | R204 On 03-November-11 |        |              | Bond Future | 7.88      | 103.6258                      | 103.6689  | 103.6258                        | 3,182.00      |
| 21/09/2011 | R204 On 03-November-11 | 8.75   | Call         | Bond Future | 4594      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2011 | R204 On 03-November-11 | 8.80   | Call         | Bond Future | 4836      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2011 | R204 On 03-November-11 | 8.70   | Call         | Bond Future | 4352      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2011 | R204 On 03-November-11 | 8.70   | Put          | Bond Future | 71        | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R204 On 03-November-11 | 8.80   | Put          | Bond Future | 46        | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R204 On 03-November-11 | 8.75   | Put          | Bond Future | 58        | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R204 On 02-February-12 |        |              | Bond Future | 7.98      | 101.0861                      | 101.1279  | 101.0861                        | 0.00          |
| 21/09/2011 | R204 On 02-February-12 | 9.00   | Call         | Bond Future | 5557      | 6                             | 6         | 6                               | 0.00          |
| 21/09/2011 | R204 On 02-February-12 | 9.05   | Call         | Bond Future | 5766      | 6                             | 6         | 6                               | 0.00          |
| 21/09/2011 | R204 On 02-February-12 | 8.95   | Call         | Bond Future | 5351      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2011 | R204 On 02-February-12 | 8.95   | Put          | Bond Future | 458       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R204 On 02-February-12 | 9.05   | Put          | Bond Future | 385       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R204 On 02-February-12 | 9.00   | Put          | Bond Future | 420       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R204 On 03-May-12      |        |              | Bond Future | 8.07      | 102.6046                      | 102.6499  | 102.6046                        | 0.00          |
| 21/09/2011 | R204 On 03-May-12      | 8.75   | Call         | Bond Future | 4643      | 5                             | 5         | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | R204 On 03-May-12      | 8.70   | Call         | Bond Future | 4474      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2011 | R204 On 03-May-12      | 8.80   | Call         | Bond Future | 4820      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2011 | R204 On 03-May-12      | 8.80   | Put          | Bond Future | 1242      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2011 | R204 On 03-May-12      | 8.70   | Put          | Bond Future | 1379      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2011 | R204 On 03-May-12      | 8.75   | Put          | Bond Future | 1306      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2011 | R204 On 02-August-12   |        |              | Bond Future | 8.16      | 100.1903                      | 100.2341  | 100.1903                        | 0.00          |
| 21/09/2011 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 4042      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2011 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 3901      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2011 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 4186      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2011 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 2304      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2011 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 2496      | 3                             | 2         | 3                               | 0.00          |
| 21/09/2011 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 2398      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2011 | R206 On 03-November-11 |        |              | Bond Future | 6.26      | 104.7523                      | 104.8526  | 104.7523                        | 12,577.00     |
| 21/09/2011 | R206 On 03-November-11 | 7.75   | Call         | Bond Future | 2999      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2011 | R206 On 03-November-11 | 7.70   | Call         | Bond Future | 2900      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2011 | R206 On 03-November-11 | 7.80   | Call         | Bond Future | 3097      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2011 | R206 On 03-November-11 | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R206 On 03-November-11 | 7.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R206 On 03-November-11 | 7.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R206 On 02-February-12 |        |              | Bond Future | 6.32      | 102.4944                      | 102.5964  | 102.4944                        | 0.00          |
| 21/09/2011 | R206 On 02-February-12 | 8.00   | Call         | Bond Future | 3024      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2011 | R206 On 02-February-12 | 7.95   | Call         | Bond Future | 2938      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2011 | R206 On 02-February-12 | 8.05   | Call         | Bond Future | 3109      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2011 | R206 On 02-February-12 | 8.05   | Put          | Bond Future | 10        | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R206 On 02-February-12 | 7.95   | Put          | Bond Future | 14        | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R206 On 02-February-12 | 8.00   | Put          | Bond Future | 13        | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R206 On 03-May-12      |        |              | Bond Future | 6.36      | 104.0359                      | 104.1396  | 104.0359                        | 0.00          |
| 21/09/2011 | R206 On 03-May-12      | 7.50   | Call         | Bond Future | 1998      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2011 | R206 On 03-May-12      | 7.55   | Call         | Bond Future | 2063      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2011 | R206 On 03-May-12      | 7.45   | Call         | Bond Future | 1935      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2011 | R206 On 03-May-12      | 7.45   | Put          | Bond Future | 206       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R206 On 03-May-12      | 7.55   | Put          | Bond Future | 178       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R206 On 03-May-12      | 7.50   | Put          | Bond Future | 191       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | R206 On 02-August-12   |        |              | Bond Future | 6.35      | 101.9121                      | 102.0161  | 101.9121                        | 0.00          |
| 21/09/2011 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 1567      | 1                             | 2         | 1                               | 0.00          |
| 21/09/2011 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 1616      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2011 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 1518      | 1                             | 2         | 1                               | 0.00          |
| 21/09/2011 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 366       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 330       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 348       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R207 On 03-November-11 |        |              | Bond Future | 8.09      | 97.4595                       | 97.3279   | 97.4595                         | 8,999.00      |
| 21/09/2011 | R207 On 03-November-11 | 8.75   | Call         | Bond Future | 3853      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2011 | R207 On 03-November-11 | 8.80   | Call         | Bond Future | 4097      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2011 | R207 On 03-November-11 | 8.70   | Call         | Bond Future | 3611      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2011 | R207 On 03-November-11 | 7.90   | Call         | Bond Future | 718       | 1                             | 1         | 1                               | 2,000.00      |
| 21/09/2011 | R207 On 03-November-11 | 8.15   | Call         | Bond Future | 1369      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2011 | R207 On 03-November-11 | 8.35   | Call         | Bond Future | 2074      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2011 | R207 On 03-November-11 | 7.30   | Call         | Bond Future | 74        | 0                             | 0         | 0                               | 900.00        |
| 21/09/2011 | R207 On 03-November-11 | 7.95   | Call         | Bond Future | 827       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2011 | R207 On 03-November-11 | 8.40   | Call         | Bond Future | 2273      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2011 | R207 On 03-November-11 | 7.75   | Call         | Bond Future | 450       | 0                             | 0         | 0                               | 300.00        |
| 21/09/2011 | R207 On 03-November-11 | 7.95   | Put          | Bond Future | 1615      | 2                             | 2         | 2                               | 300.00        |
| 21/09/2011 | R207 On 03-November-11 | 8.40   | Put          | Bond Future | 504       | 0                             | 1         | 0                               | 900.00        |
| 21/09/2011 | R207 On 03-November-11 | 7.75   | Put          | Bond Future | 2402      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2011 | R207 On 03-November-11 | 8.35   | Put          | Bond Future | 585       | 1                             | 1         | 1                               | 2,000.00      |
| 21/09/2011 | R207 On 03-November-11 | 7.30   | Put          | Bond Future | 4712      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2011 | R207 On 03-November-11 | 8.15   | Put          | Bond Future | 1010      | 1                             | 1         | 1                               | 2,000.00      |
| 21/09/2011 | R207 On 03-November-11 | 8.70   | Put          | Bond Future | 185       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R207 On 03-November-11 | 7.90   | Put          | Bond Future | 1795      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2011 | R207 On 03-November-11 | 8.80   | Put          | Bond Future | 127       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R207 On 03-November-11 | 8.75   | Put          | Bond Future | 154       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R207 On 02-February-12 |        |              | Bond Future | 8.18      | 95.2204                       | 95.0869   | 95.2204                         | 0.00          |
| 21/09/2011 | R207 On 02-February-12 | 9.00   | Call         | Bond Future | 5110      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2011 | R207 On 02-February-12 | 9.05   | Call         | Bond Future | 5318      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2011 | R207 On 02-February-12 | 8.95   | Call         | Bond Future | 4905      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2011 | R207 On 02-February-12 | 8.95   | Put          | Bond Future | 754       | 1                             | 1         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | R207 On 02-February-12 | 9.05   | Put          | Bond Future | 643       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2011 | R207 On 02-February-12 | 9.00   | Put          | Bond Future | 696       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2011 | R207 On 03-May-12      |        |              | Bond Future | 8.27      | 96.6542                       | 96.5190   | 96.6542                         | 0.00          |
| 21/09/2011 | R207 On 03-May-12      | 8.75   | Call         | Bond Future | 4397      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2011 | R207 On 03-May-12      | 8.70   | Call         | Bond Future | 4224      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2011 | R207 On 03-May-12      | 8.80   | Call         | Bond Future | 4566      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2011 | R207 On 03-May-12      | 8.80   | Put          | Bond Future | 1771      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2011 | R207 On 03-May-12      | 8.70   | Put          | Bond Future | 1951      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2011 | R207 On 03-May-12      | 8.75   | Put          | Bond Future | 1863      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2011 | R207 On 02-August-12   |        |              | Bond Future | 8.36      | 94.5353                       | 94.3986   | 94.5353                         | 0.00          |
| 21/09/2011 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 4517      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2011 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 4363      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2011 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 4673      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2011 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 2388      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2011 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 2589      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2011 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 2487      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2011 | R208 On 03-November-11 |        |              | Bond Future | 8.13      | 91.9101                       | 91.7694   | 91.9101                         | 6,822.00      |
| 21/09/2011 | R208 On 03-November-11 | 8.75   | Call         | Bond Future | 3887      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2011 | R208 On 03-November-11 | 8.80   | Call         | Bond Future | 4144      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2011 | R208 On 03-November-11 | 8.70   | Call         | Bond Future | 3634      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2011 | R208 On 03-November-11 | 7.95   | Call         | Bond Future | 771       | 1                             | 1         | 1                               | 1,995.00      |
| 21/09/2011 | R208 On 03-November-11 | 8.90   | Call         | Bond Future | 4668      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2011 | R208 On 03-November-11 | 8.20   | Call         | Bond Future | 1478      | 2                             | 1         | 2                               | 665.00        |
| 21/09/2011 | R208 On 03-November-11 | 8.40   | Call         | Bond Future | 2241      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2011 | R208 On 03-November-11 | 8.40   | Put          | Bond Future | 605       | 1                             | 1         | 1                               | 665.00        |
| 21/09/2011 | R208 On 03-November-11 | 8.90   | Put          | Bond Future | 110       | 0                             | 0         | 0                               | 1,995.00      |
| 21/09/2011 | R208 On 03-November-11 | 8.20   | Put          | Bond Future | 1046      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2011 | R208 On 03-November-11 | 8.70   | Put          | Bond Future | 230       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R208 On 03-November-11 | 7.95   | Put          | Bond Future | 1873      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2011 | R208 On 03-November-11 | 8.80   | Put          | Bond Future | 160       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R208 On 03-November-11 | 8.75   | Put          | Bond Future | 192       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R208 On 02-February-12 |        |              | Bond Future | 8.22      | 93.2342                       | 93.0909   | 93.2342                         | 0.00          |
| 21/09/2011 | R208 On 02-February-12 | 9.00   | Call         | Bond Future | 5333      | 5                             | 5         | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | R208 On 02-February-12 | 8.95   | Call         | Bond Future | 5116      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2011 | R208 On 02-February-12 | 9.05   | Call         | Bond Future | 5553      | 6                             | 6         | 6                               | 0.00          |
| 21/09/2011 | R208 On 02-February-12 | 9.05   | Put          | Bond Future | 742       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2011 | R208 On 02-February-12 | 8.95   | Put          | Bond Future | 864       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2011 | R208 On 02-February-12 | 9.00   | Put          | Bond Future | 801       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2011 | R208 On 03-May-12      |        |              | Bond Future | 8.30      | 91.2365                       | 91.0966   | 91.2365                         | 0.00          |
| 21/09/2011 | R208 On 03-May-12      | 9.00   | Call         | Bond Future | 5480      | 6                             | 5         | 6                               | 0.00          |
| 21/09/2011 | R208 On 03-May-12      | 9.05   | Call         | Bond Future | 5678      | 6                             | 6         | 6                               | 0.00          |
| 21/09/2011 | R208 On 03-May-12      | 8.95   | Call         | Bond Future | 5285      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2011 | R208 On 03-May-12      | 8.95   | Put          | Bond Future | 1577      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2011 | R208 On 03-May-12      | 9.05   | Put          | Bond Future | 1420      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2011 | R208 On 03-May-12      | 9.00   | Put          | Bond Future | 1496      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2011 | R208 On 02-August-12   |        |              | Bond Future | 8.37      | 92.6767                       | 92.5288   | 92.6767                         | 0.00          |
| 21/09/2011 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 4806      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2011 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 4976      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2011 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 4638      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2011 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 2792      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2011 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 2578      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2011 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 2683      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2011 | R209 On 03-November-11 |        |              | Bond Future | 8.62      | 76.8659                       | 76.6371   | 76.8659                         | 1,383.00      |
| 21/09/2011 | R209 On 03-November-11 | 8.75   | Call         | Bond Future | 2305      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2011 | R209 On 03-November-11 | 8.80   | Call         | Bond Future | 2545      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2011 | R209 On 03-November-11 | 8.70   | Call         | Bond Future | 2077      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2011 | R209 On 03-November-11 | 8.70   | Put          | Bond Future | 1461      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2011 | R209 On 03-November-11 | 8.80   | Put          | Bond Future | 1131      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2011 | R209 On 03-November-11 | 8.75   | Put          | Bond Future | 1289      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2011 | R209 On 02-February-12 |        |              | Bond Future | 8.69      | 77.9707                       | 77.7367   | 77.9707                         | 0.00          |
| 21/09/2011 | R209 On 02-February-12 | 9.00   | Call         | Bond Future | 4616      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2011 | R209 On 02-February-12 | 9.05   | Call         | Bond Future | 4853      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2011 | R209 On 02-February-12 | 8.95   | Call         | Bond Future | 4384      | 5                             | 4         | 5                               | 0.00          |
| 21/09/2011 | R209 On 02-February-12 | 8.95   | Put          | Bond Future | 2328      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2011 | R209 On 02-February-12 | 9.05   | Put          | Bond Future | 2033      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2011 | R209 On 02-February-12 | 9.00   | Put          | Bond Future | 2177      | 2                             | 2         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | R209 On 03-May-12      |        |              | Bond Future | 8.75      | 75.9969                       | 75.7577   | 75.9969                         | 0.00          |
| 21/09/2011 | R209 On 03-May-12      | 9.00   | Call         | Bond Future | 5223      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2011 | R209 On 03-May-12      | 8.95   | Call         | Bond Future | 5009      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2011 | R209 On 03-May-12      | 9.05   | Call         | Bond Future | 5443      | 6                             | 5         | 6                               | 0.00          |
| 21/09/2011 | R209 On 03-May-12      | 9.05   | Put          | Bond Future | 3116      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2011 | R209 On 03-May-12      | 8.95   | Put          | Bond Future | 3444      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2011 | R209 On 03-May-12      | 9.00   | Put          | Bond Future | 3275      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2011 | R209 On 02-August-12   |        |              | Bond Future | 8.81      | 77.1978                       | 76.9533   | 77.1978                         | 0.00          |
| 21/09/2011 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 6911      | 7                             | 7         | 7                               | 0.00          |
| 21/09/2011 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 6691      | 7                             | 7         | 7                               | 0.00          |
| 21/09/2011 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 7132      | 7                             | 7         | 7                               | 0.00          |
| 21/09/2011 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 3393      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2011 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 3683      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2011 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 3536      | 3                             | 4         | 3                               | 0.00          |
| 21/09/2011 | R210 On 03-November-11 |        |              | Bond Future | 135.51    | 135.4844                      | 135.5051  | 135.4844                        | 600.00        |
| 21/09/2011 | R210 On 03-November-11 | 131.00 | Call         | Bond Future | 4505      | 4                             | 5         | 4                               | 0.00          |
| 21/09/2011 | R210 On 03-November-11 | 131.05 | Call         | Bond Future | 4455      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2011 | R210 On 03-November-11 | 130.95 | Call         | Bond Future | 4555      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2011 | R210 On 03-November-11 | 130.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R210 On 03-November-11 | 131.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R210 On 03-November-11 | 131.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R211 On 03-November-11 |        |              | Bond Future | 112.94    | 112.8168                      | 112.9379  | 112.8168                        | 529.00        |
| 21/09/2011 | R211 On 03-November-11 | 1.25   | Call         | Bond Future | 111688    | 112                           | 112       | 112                             | 0.00          |
| 21/09/2011 | R211 On 03-November-11 | 1.20   | Call         | Bond Future | 111738    | 112                           | 112       | 112                             | 0.00          |
| 21/09/2011 | R211 On 03-November-11 | 1.30   | Call         | Bond Future | 111638    | 112                           | 112       | 112                             | 0.00          |
| 21/09/2011 | R211 On 03-November-11 | 1.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R211 On 03-November-11 | 1.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R211 On 03-November-11 | 1.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R211 On 02-February-12 |        |              | Bond Future | 113.22    | 113.1009                      | 113.2236  | 113.1009                        | 0.00          |
| 21/09/2011 | R211 On 02-February-12 | 110.50 | Call         | Bond Future | 2724      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2011 | R211 On 02-February-12 | 110.45 | Call         | Bond Future | 2774      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2011 | R211 On 02-February-12 | 110.55 | Call         | Bond Future | 2674      | 3                             | 3         | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | R211 On 02-February-12 | 110.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R211 On 02-February-12 | 110.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R211 On 02-February-12 | 110.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R212 On 03-November-11 |        |              | Bond Future | 110.49    | 110.4688                      | 110.4853  | 110.4688                        | 2,667.00      |
| 21/09/2011 | R212 On 03-November-11 | 2.50   | Call         | Bond Future | 107985    | 108                           | 108       | 108                             | 0.00          |
| 21/09/2011 | R212 On 03-November-11 | 2.55   | Call         | Bond Future | 107935    | 108                           | 108       | 108                             | 0.00          |
| 21/09/2011 | R212 On 03-November-11 | 2.45   | Call         | Bond Future | 108035    | 108                           | 108       | 108                             | 0.00          |
| 21/09/2011 | R212 On 03-November-11 | 2.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R212 On 03-November-11 | 2.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R212 On 03-November-11 | 2.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R212 On 02-February-12 |        |              | Bond Future | 110.61    | 110.5885                      | 110.6051  | 110.5885                        | 0.00          |
| 21/09/2011 | R212 On 02-February-12 | 108.50 | Call         | Bond Future | 2105      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2011 | R212 On 02-February-12 | 108.55 | Call         | Bond Future | 2055      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2011 | R212 On 02-February-12 | 108.45 | Call         | Bond Future | 2155      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2011 | R212 On 02-February-12 | 108.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R212 On 02-February-12 | 108.55 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R212 On 02-February-12 | 108.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R213 On 03-November-11 |        |              | Bond Future | 8.69      | 85.9023                       | 85.6728   | 85.9023                         | 0.00          |
| 21/09/2011 | R213 On 03-November-11 | 8.75   | Call         | Bond Future | 529       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2011 | R213 On 03-November-11 | 8.80   | Call         | Bond Future | 933       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2011 | R213 On 03-November-11 | 8.70   | Call         | Bond Future | 123       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R213 On 03-November-11 | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R213 On 03-November-11 | 8.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R213 On 03-November-11 | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R213 On 02-February-12 |        |              | Bond Future | 8.76      | 87.1419                       | 86.9077   | 87.1419                         | 0.00          |
| 21/09/2011 | R213 On 02-February-12 | 9.00   | Call         | Bond Future | 1893      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2011 | R213 On 02-February-12 | 8.95   | Call         | Bond Future | 1502      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2011 | R213 On 02-February-12 | 9.05   | Call         | Bond Future | 2281      | 3                             | 2         | 3                               | 0.00          |
| 21/09/2011 | R213 On 02-February-12 | 9.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R213 On 02-February-12 | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R213 On 02-February-12 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R213 On 03-May-12      |        |              | Bond Future | 8.83      | 84.9081                       | 84.6771   | 84.9081                         | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | R213 On 03-May-12      | 9.25   | Call         | Bond Future | 3256      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2011 | R213 On 03-May-12      | 9.30   | Call         | Bond Future | 3629      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2011 | R213 On 03-May-12      | 9.20   | Call         | Bond Future | 2881      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2011 | R213 On 03-May-12      | 9.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R213 On 03-May-12      | 9.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R213 On 03-May-12      | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R213 On 02-August-12   |        |              | Bond Future | 8.89      | 86.2506                       | 86.0067   | 86.2506                         | 0.00          |
| 21/09/2011 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 2755      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2011 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 3127      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2011 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 2381      | 3                             | 2         | 3                               | 0.00          |
| 21/09/2011 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | RZ02 On 03-November-11 |        |              | Bond Future | 0.01      | 177.4717                      | 177.4717  | 177.4717                        | 0.00          |
| 21/09/2011 | RZ02 On 03-November-11 | 1.00   | Call         | Bond Future | 27590     | 28                            | 28        | 28                              | 0.00          |
| 21/09/2011 | RZ02 On 03-November-11 | 0.95   | Call         | Bond Future | 26333     | 26                            | 26        | 26                              | 0.00          |
| 21/09/2011 | RZ02 On 03-November-11 | 1.05   | Call         | Bond Future | 28834     | 29                            | 29        | 29                              | 0.00          |
| 21/09/2011 | RZ02 On 03-November-11 | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | RZ02 On 03-November-11 | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | RZ02 On 03-November-11 | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | RZ11 On 03-November-11 |        |              | Bond Future | 0.77      | 109.4951                      | 109.5273  | 109.4951                        | 0.00          |
| 21/09/2011 | RZ11 On 03-November-11 | 1.00   | Call         | Bond Future | 1226      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2011 | RZ11 On 03-November-11 | 1.05   | Call         | Bond Future | 1491      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2011 | RZ11 On 03-November-11 | 0.95   | Call         | Bond Future | 961       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2011 | RZ11 On 03-November-11 | 0.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | RZ11 On 03-November-11 | 1.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | RZ11 On 03-November-11 | 1.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | RZ12 On 03-November-11 |        |              | Bond Future | 1.92      | 108.3913                      | 108.4299  | 108.3913                        | 0.00          |
| 21/09/2011 | RZ12 On 03-November-11 | 2.00   | Call         | Bond Future | 778       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2011 | RZ12 On 03-November-11 | 2.05   | Call         | Bond Future | 1255      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2011 | RZ12 On 03-November-11 | 1.95   | Call         | Bond Future | 298       | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | RZ12 On 03-November-11 | 1.95   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | RZ12 On 03-November-11 | 2.05   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | RZ12 On 03-November-11 | 2.00   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2011 | TRT1 On 03-November-11 |        |              | Index Future | 364.02    | 362.3640                      | 364.0240  | 362.3640                        | 0.00          |
| 21/09/2011 | TRT1 On 02-February-12 |        |              | Index Future | 368.90    | 367.2150                      | 368.9020  | 367.2150                        | 0.00          |