



# Derivatives Weekly Statistics Report

From: 21/05/2012 To: 21/05/2012

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2012 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2012 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2012 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2012 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2012 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2012 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2012 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2012 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2012 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2012 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2012 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2012 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2012 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2012 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2012 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2012 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2012 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2012 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2012 | AL7T On 02-August-12    |        |              | Index Future       | 437.41    | 436.5710                      | 437.4060  | 436.5710                        | 13.00         |
| 21/05/2012 | AL7T On 01-November-12  |        |              | Index Future       | 443.90    | 443.1100                      | 443.8990  | 443.1100                        | 0.00          |
| 21/05/2012 | ALBI On 02-August-12    |        |              | Index Future       | 395.24    | 394.9180                      | 395.2360  | 394.9180                        | 1,004.00      |
| 21/05/2012 | ALBI On 01-November-12  |        |              | Index Future       | 401.10    | 400.8330                      | 401.1030  | 400.8330                        | 0.00          |
| 21/05/2012 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2012 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2012 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2012 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2012 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2012 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2012 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2012 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2012 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2012 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2012 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 21/05/2012 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2012 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2012 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2012 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2012 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2012 | CAAZ On 18-June-12      |        |              | Can-Do Future      | 0.26      | 0.2756                        | 0.2624    | 0.2756                          | 5,670.00      |
| 21/05/2012 | CABA On 18-June-12      |        |              | Can-Do Future      | 0.00      | 0.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 21/05/2012 | CABB On 18-June-12      |        |              | Can-Do Future      | 0.00      | 0.0080                        | 0.0049    | 0.0080                          | 8,000.00      |
| 21/05/2012 | CABC On 18-June-12      |        |              | Can-Do Future      | 0.05      | 0.0529                        | 0.0460    | 0.0529                          | 0.00          |
| 21/05/2012 | CABD On 18-June-12      |        |              | Can-Do Future      | 0.00      | 0.0006                        | 0.0003    | 0.0006                          | 16,000.00     |
| 21/05/2012 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2012 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2012 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2012 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/05/2012 | DAAH On 28-June-12      |        |              | Any day expiry     | 8.32      | 8.3560                        | 8.3180    | 8.3560                          | 2,360.00      |
| 21/05/2012 | DAAH On 28-June-12      | 8.50   | Call         | Any day expiry     | 139       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAAH On 28-June-12      | 8.51   | Call         | Any day expiry     | 136       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAAH On 28-June-12      | 8.49   | Call         | Any day expiry     | 142       | 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 |
|------------|--------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | DAAH On 28-June-12 | 8.25   | Call         | Any day expiry | 233       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAAH On 28-June-12 | 7.40   | Call         | Any day expiry | 922       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | DAAH On 28-June-12 | 7.40   | Put          | Any day expiry | 4         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAAH On 28-June-12 | 8.49   | Put          | Any day expiry | 314       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAAH On 28-June-12 | 8.25   | Put          | Any day expiry | 165       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAAH On 28-June-12 | 8.51   | Put          | Any day expiry | 328       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAAH On 28-June-12 | 8.50   | Put          | Any day expiry | 321       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 31-May-12  |        |              | Any day expiry | 8.28      | 8.3197                        | 8.2816    | 8.3197                          | 0.00          |
| 21/05/2012 | DAUS On 31-May-12  | 7.75   | Call         | Any day expiry | 534       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | DAUS On 31-May-12  | 7.76   | Call         | Any day expiry | 524       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | DAUS On 31-May-12  | 7.74   | Call         | Any day expiry | 544       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | DAUS On 31-May-12  | 7.40   | Call         | Any day expiry | 882       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | DAUS On 31-May-12  | 8.25   | Call         | Any day expiry | 120       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 31-May-12  | 7.72   | Call         | Any day expiry | 564       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | DAUS On 31-May-12  | 8.51   | Call         | Any day expiry | 38        | 0                             | 0         | 0                               | 4,110.00      |
| 21/05/2012 | DAUS On 31-May-12  | 7.72   | Put          | Any day expiry | 2         | 0                             | 0         | 0                               | 4,110.00      |
| 21/05/2012 | DAUS On 31-May-12  | 8.51   | Put          | Any day expiry | 266       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 31-May-12  | 7.40   | Put          | Any day expiry | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 31-May-12  | 8.25   | Put          | Any day expiry | 88        | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 31-May-12  | 7.74   | Put          | Any day expiry | 2         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 31-May-12  | 7.76   | Put          | Any day expiry | 2         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 31-May-12  | 7.75   | Put          | Any day expiry | 2         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 29-June-12 |        |              | Any day expiry | 8.32      | 8.3572                        | 8.3192    | 8.3572                          | 0.00          |
| 21/05/2012 | DAUS On 29-June-12 | 7.75   | Call         | Any day expiry | 591       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | DAUS On 29-June-12 | 7.76   | Call         | Any day expiry | 582       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | DAUS On 29-June-12 | 7.74   | Call         | Any day expiry | 600       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | DAUS On 29-June-12 | 8.25   | Call         | Any day expiry | 237       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 29-June-12 | 7.72   | Call         | Any day expiry | 618       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | DAUS On 29-June-12 | 8.51   | Call         | Any day expiry | 139       | 0                             | 0         | 0                               | 5,480.00      |
| 21/05/2012 | DAUS On 29-June-12 | 7.40   | Call         | Any day expiry | 923       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | DAUS On 29-June-12 | 7.40   | Put          | Any day expiry | 4         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 29-June-12 | 8.25   | Put          | Any day expiry | 168       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 29-June-12 | 7.72   | Put          | Any day expiry | 19        | 0                             | 0         | 0                               | 5,480.00      |

| Date       | Contract Details     | Strike | Call/<br>Put | Product        | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | DAUS On 29-June-12   | 8.51   | Put          | Any day expiry | 330       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 29-June-12   | 7.74   | Put          | Any day expiry | 21        | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 29-June-12   | 7.76   | Put          | Any day expiry | 23        | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 29-June-12   | 7.75   | Put          | Any day expiry | 22        | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 31-July-12   |        |              | Any day expiry | 8.36      | 8.3953                        | 8.3572    | 8.3953                          | 0.00          |
| 21/05/2012 | DAUS On 31-July-12   | 7.80   | Call         | Any day expiry | 615       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | DAUS On 31-July-12   | 7.81   | Call         | Any day expiry | 607       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | DAUS On 31-July-12   | 7.79   | Call         | Any day expiry | 623       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | DAUS On 31-July-12   | 7.40   | Call         | Any day expiry | 971       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | DAUS On 31-July-12   | 8.25   | Call         | Any day expiry | 326       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 31-July-12   | 7.72   | Call         | Any day expiry | 681       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | DAUS On 31-July-12   | 8.51   | Call         | Any day expiry | 223       | 0                             | 0         | 0                               | 4,800.00      |
| 21/05/2012 | DAUS On 31-July-12   | 7.72   | Put          | Any day expiry | 44        | 0                             | 0         | 0                               | 4,800.00      |
| 21/05/2012 | DAUS On 31-July-12   | 8.51   | Put          | Any day expiry | 376       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 31-July-12   | 7.40   | Put          | Any day expiry | 14        | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 31-July-12   | 8.25   | Put          | Any day expiry | 219       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 31-July-12   | 7.79   | Put          | Any day expiry | 56        | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 31-July-12   | 7.81   | Put          | Any day expiry | 60        | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 31-July-12   | 7.80   | Put          | Any day expiry | 58        | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 31-August-12 |        |              | Any day expiry | 8.39      | 8.4315                        | 8.3933    | 8.4315                          | 0.00          |
| 21/05/2012 | DAUS On 31-August-12 | 7.85   | Call         | Any day expiry | 640       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | DAUS On 31-August-12 | 7.86   | Call         | Any day expiry | 632       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | DAUS On 31-August-12 | 7.84   | Call         | Any day expiry | 647       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | DAUS On 31-August-12 | 8.25   | Call         | Any day expiry | 398       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 31-August-12 | 7.72   | Call         | Any day expiry | 740       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | DAUS On 31-August-12 | 8.51   | Call         | Any day expiry | 293       | 0                             | 0         | 0                               | 6,170.00      |
| 21/05/2012 | DAUS On 31-August-12 | 7.40   | Call         | Any day expiry | 1020      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | DAUS On 31-August-12 | 7.40   | Put          | Any day expiry | 27        | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 31-August-12 | 8.25   | Put          | Any day expiry | 255       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 31-August-12 | 7.72   | Put          | Any day expiry | 67        | 0                             | 0         | 0                               | 6,170.00      |
| 21/05/2012 | DAUS On 31-August-12 | 8.51   | Put          | Any day expiry | 410       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 31-August-12 | 7.84   | Put          | Any day expiry | 94        | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 31-August-12 | 7.86   | Put          | Any day expiry | 99        | 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 |
|------------|-------------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | DAUS On 31-August-12    | 7.85   | Put          | Any day expiry | 97        | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 28-September-12 |        |              | Any day expiry | 8.43      | 8.4634                        | 8.4253    | 8.4634                          | 0.00          |
| 21/05/2012 | DAUS On 28-September-12 | 7.90   | Call         | Any day expiry | 658       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | DAUS On 28-September-12 | 7.91   | Call         | Any day expiry | 651       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | DAUS On 28-September-12 | 7.89   | Call         | Any day expiry | 665       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | DAUS On 28-September-12 | 7.40   | Call         | Any day expiry | 1063      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | DAUS On 28-September-12 | 8.25   | Call         | Any day expiry | 456       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 28-September-12 | 7.72   | Call         | Any day expiry | 790       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | DAUS On 28-September-12 | 8.51   | Call         | Any day expiry | 350       | 0                             | 0         | 0                               | 7,540.00      |
| 21/05/2012 | DAUS On 28-September-12 | 7.72   | Put          | Any day expiry | 85        | 0                             | 0         | 0                               | 7,540.00      |
| 21/05/2012 | DAUS On 28-September-12 | 8.51   | Put          | Any day expiry | 435       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 28-September-12 | 7.40   | Put          | Any day expiry | 38        | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 28-September-12 | 8.25   | Put          | Any day expiry | 281       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 28-September-12 | 7.89   | Put          | Any day expiry | 130       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 28-September-12 | 7.91   | Put          | Any day expiry | 136       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 28-September-12 | 7.90   | Put          | Any day expiry | 133       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 31-October-12   |        |              | Any day expiry | 8.46      | 8.5010                        | 8.4630    | 8.5010                          | 0.00          |
| 21/05/2012 | DAUS On 31-October-12   | 7.90   | Call         | Any day expiry | 718       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | DAUS On 31-October-12   | 7.91   | Call         | Any day expiry | 711       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | DAUS On 31-October-12   | 7.89   | Call         | Any day expiry | 725       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | DAUS On 31-October-12   | 7.40   | Call         | Any day expiry | 1113      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | DAUS On 31-October-12   | 8.25   | Call         | Any day expiry | 519       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | DAUS On 31-October-12   | 7.72   | Call         | Any day expiry | 847       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | DAUS On 31-October-12   | 8.51   | Call         | Any day expiry | 412       | 0                             | 0         | 0                               | 8,220.00      |
| 21/05/2012 | DAUS On 31-October-12   | 8.51   | Put          | Any day expiry | 459       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 31-October-12   | 7.72   | Put          | Any day expiry | 104       | 0                             | 0         | 0                               | 8,220.00      |
| 21/05/2012 | DAUS On 31-October-12   | 7.40   | Put          | Any day expiry | 50        | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 31-October-12   | 8.25   | Put          | Any day expiry | 306       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 31-October-12   | 7.89   | Put          | Any day expiry | 152       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 31-October-12   | 7.91   | Put          | Any day expiry | 158       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 31-October-12   | 7.90   | Put          | Any day expiry | 155       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 30-November-12  |        |              | Any day expiry | 8.50      | 8.5350                        | 8.4971    | 8.5350                          | 0.00          |
| 21/05/2012 | DAUS On 30-November-12  | 8.50   | Call         | Any day expiry | 469       | 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 |
|------------|------------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | DAUS On 30-November-12 | 8.51   | Call         | Any day expiry | 465       | 0                             | 0         | 0                               | 8,440.00      |
| 21/05/2012 | DAUS On 30-November-12 | 8.49   | Call         | Any day expiry | 473       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 30-November-12 | 7.72   | Call         | Any day expiry | 896       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | DAUS On 30-November-12 | 7.72   | Put          | Any day expiry | 119       | 0                             | 0         | 0                               | 8,440.00      |
| 21/05/2012 | DAUS On 30-November-12 | 8.49   | Put          | Any day expiry | 466       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 30-November-12 | 8.51   | Put          | Any day expiry | 478       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 30-November-12 | 8.50   | Put          | Any day expiry | 472       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 27-December-12 |        |              | Any day expiry | 8.53      | 8.5652                        | 8.5271    | 8.5652                          | 0.00          |
| 21/05/2012 | DAUS On 27-December-12 | 8.50   | Call         | Any day expiry | 514       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | DAUS On 27-December-12 | 8.51   | Call         | Any day expiry | 510       | 1                             | 1         | 1                               | 7,530.00      |
| 21/05/2012 | DAUS On 27-December-12 | 8.49   | Call         | Any day expiry | 518       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | DAUS On 27-December-12 | 7.72   | Call         | Any day expiry | 937       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | DAUS On 27-December-12 | 7.72   | Put          | Any day expiry | 130       | 0                             | 0         | 0                               | 7,530.00      |
| 21/05/2012 | DAUS On 27-December-12 | 8.49   | Put          | Any day expiry | 481       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 27-December-12 | 8.51   | Put          | Any day expiry | 493       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | DAUS On 27-December-12 | 8.50   | Put          | Any day expiry | 487       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | GOVI On 02-August-12   |        |              | GOVI           | 396.37    | 396.0000                      | 396.3740  | 396.0000                        | 236.00        |
| 21/05/2012 | GOVI On 02-August-12   | 390.00 | Call         | GOVI           | 63740     | 6                             | 6         | 6                               | 0.00          |
| 21/05/2012 | GOVI On 02-August-12   | 390.01 | Call         | GOVI           | 63640     | 6                             | 6         | 6                               | 0.00          |
| 21/05/2012 | GOVI On 02-August-12   | 389.99 | Call         | GOVI           | 63840     | 6                             | 6         | 6                               | 0.00          |
| 21/05/2012 | GOVI On 02-August-12   | 389.99 | Put          | GOVI           | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | GOVI On 02-August-12   | 390.01 | Put          | GOVI           | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | GOVI On 02-August-12   | 390.00 | Put          | GOVI           | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | GOVI On 01-November-12 |        |              | GOVI           | 402.26    | 401.9310                      | 402.2570  | 401.9310                        | 0.00          |
| 21/05/2012 | GOVI On 01-November-12 | 402.00 | Call         | GOVI           | 2570      | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | GOVI On 01-November-12 | 401.99 | Call         | GOVI           | 2670      | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | GOVI On 01-November-12 | 402.01 | Call         | GOVI           | 2470      | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | GOVI On 01-November-12 | 402.01 | Put          | GOVI           | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | GOVI On 01-November-12 | 401.99 | Put          | GOVI           | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | GOVI On 01-November-12 | 402.00 | Put          | GOVI           | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | GVIX On 01-January-29  |        |              | LIVE INDEX     | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | IGOV On 02-August-12    |        |              | Index Future           | 173.97    | 173.9220                      | 173.9710  | 173.9220                        | 563.00        |
| 21/05/2012 | IGOV On 01-November-12  |        |              | Index Future           | 176.55    | 176.5270                      | 176.5530  | 176.5270                        | 0.00          |
| 21/05/2012 | ILBI On 02-August-12    |        |              | Index Future           | 478.20    | 478.1960                      | 478.1960  | 478.1960                        | 169.00        |
| 21/05/2012 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 0.0200    | 0.0200                          | 0.00          |
| 21/05/2012 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 21/05/2012 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 0.0514    | 0.0514                          | 0.00          |
| 21/05/2012 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 0.0847    | 0.0847                          | 0.00          |
| 21/05/2012 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |
| 21/05/2012 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 21/05/2012 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 5.57      | 94.4300                       | 94.4300   | 94.4300                         | 2,890.00      |
| 21/05/2012 | JBAF On 18-July-12      |        |              | Jibar Tradeable Future | 5.55      | 94.4300                       | 94.4500   | 94.4300                         | 0.00          |
| 21/05/2012 | JBAF On 15-August-12    |        |              | Jibar Tradeable Future | 5.53      | 94.4600                       | 94.4700   | 94.4600                         | 0.00          |
| 21/05/2012 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 5.50      | 94.4900                       | 94.5000   | 94.4900                         | 44,760.00     |
| 21/05/2012 | JBAF On 17-October-12   |        |              | Jibar Tradeable Future | 5.50      | 94.4900                       | 94.5000   | 94.4900                         | 0.00          |
| 21/05/2012 | JBAF On 21-November-12  |        |              | Jibar Tradeable Future | 5.49      | 94.4900                       | 94.5100   | 94.4900                         | 0.00          |
| 21/05/2012 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 5.50      | 94.4900                       | 94.5000   | 94.4900                         | 840.00        |
| 21/05/2012 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 5.55      | 94.4400                       | 94.4500   | 94.4400                         | 790.00        |
| 21/05/2012 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 5.67      | 94.3100                       | 94.3300   | 94.3100                         | 500.00        |
| 21/05/2012 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 5.83      | 94.1300                       | 94.1700   | 94.1300                         | 1,700.00      |
| 21/05/2012 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 6.00      | 93.9500                       | 94.0000   | 93.9500                         | 1,500.00      |
| 21/05/2012 | JBAF On 19-March-14     |        |              | Jibar Tradeable Future | 6.20      | 93.7500                       | 93.8000   | 93.7500                         | 0.00          |
| 21/05/2012 | R157 On 02-August-12    |        |              | Bond Future            | 6.39      | 124.9171                      | 125.0354  | 124.9171                        | 15,070.00     |
| 21/05/2012 | R157 On 02-August-12    | 8.00   | Call         | Bond Future            | 4873      | 5                             | 5         | 5                               | 0.00          |
| 21/05/2012 | R157 On 02-August-12    | 8.05   | Call         | Bond Future            | 5021      | 5                             | 5         | 5                               | 0.00          |
| 21/05/2012 | R157 On 02-August-12    | 7.95   | Call         | Bond Future            | 4725      | 5                             | 5         | 5                               | 0.00          |
| 21/05/2012 | R157 On 02-August-12    | 6.15   | Call         | Bond Future            | 259       | 0                             | 0         | 0                               | 3,750.00      |
| 21/05/2012 | R157 On 02-August-12    | 6.95   | Call         | Bond Future            | 1809      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | R157 On 02-August-12   | 6.35   | Call         | Bond Future | 501       | 0                             | 1         | 0                               | 1,250.00      |
| 21/05/2012 | R157 On 02-August-12   | 6.55   | Call         | Bond Future | 849       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R157 On 02-August-12   | 6.55   | Put          | Bond Future | 364       | 0                             | 0         | 0                               | 1,250.00      |
| 21/05/2012 | R157 On 02-August-12   | 6.95   | Put          | Bond Future | 93        | 0                             | 0         | 0                               | 3,750.00      |
| 21/05/2012 | R157 On 02-August-12   | 6.35   | Put          | Bond Future | 638       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R157 On 02-August-12   | 7.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R157 On 02-August-12   | 6.15   | Put          | Bond Future | 1022      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R157 On 02-August-12   | 8.05   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R157 On 02-August-12   | 8.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R157 On 01-November-12 |        |              | Bond Future | 6.44      | 119.9808                      | 120.0866  | 119.9808                        | 0.00          |
| 21/05/2012 | R157 On 01-November-12 | 7.00   | Call         | Bond Future | 1955      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2012 | R157 On 01-November-12 | 6.95   | Call         | Bond Future | 1848      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2012 | R157 On 01-November-12 | 7.05   | Call         | Bond Future | 2064      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2012 | R157 On 01-November-12 | 7.05   | Put          | Bond Future | 320       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R157 On 01-November-12 | 6.95   | Put          | Bond Future | 385       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R157 On 01-November-12 | 7.00   | Put          | Bond Future | 351       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R157 On 07-February-13 |        |              | Bond Future | 6.49      | 121.9485                      | 122.0313  | 121.9485                        | 0.00          |
| 21/05/2012 | R157 On 07-February-13 | 6.75   | Call         | Bond Future | 1520      | 1                             | 2         | 1                               | 0.00          |
| 21/05/2012 | R157 On 07-February-13 | 6.80   | Call         | Bond Future | 1600      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2012 | R157 On 07-February-13 | 6.70   | Call         | Bond Future | 1443      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R157 On 07-February-13 | 6.70   | Put          | Bond Future | 891       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R157 On 07-February-13 | 6.80   | Put          | Bond Future | 791       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R157 On 07-February-13 | 6.75   | Put          | Bond Future | 839       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R186 On 02-August-12   |        |              | Bond Future | 8.34      | 119.0927                      | 119.1952  | 119.0927                        | 34,719.00     |
| 21/05/2012 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 4734      | 5                             | 5         | 5                               | 0.00          |
| 21/05/2012 | R186 On 02-August-12   | 8.80   | Call         | Bond Future | 5066      | 5                             | 5         | 5                               | 0.00          |
| 21/05/2012 | R186 On 02-August-12   | 8.25   | Call         | Bond Future | 2003      | 2                             | 2         | 2                               | 8,750.00      |
| 21/05/2012 | R186 On 02-August-12   | 8.66   | Call         | Bond Future | 4159      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2012 | R186 On 02-August-12   | 8.70   | Call         | Bond Future | 4411      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2012 | R186 On 02-August-12   | 7.66   | Call         | Bond Future | 407       | 0                             | 0         | 0                               | 276.00        |
| 21/05/2012 | R186 On 02-August-12   | 7.76   | Call         | Bond Future | 564       | 1                             | 1         | 1                               | 43.00         |
| 21/05/2012 | R186 On 02-August-12   | 8.76   | Call         | Bond Future | 4800      | 5                             | 5         | 5                               | 0.00          |
| 21/05/2012 | R186 On 02-August-12   | 8.00   | Call         | Bond Future | 1116      | 1                             | 1         | 1                               | 1,099.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | R186 On 02-August-12   | 9.00   | Call         | Bond Future | 6466      | 6                             | 6         | 6                               | 0.00          |
| 21/05/2012 | R186 On 02-August-12   | 7.70   | Call         | Bond Future | 465       | 0                             | 0         | 0                               | 2,700.00      |
| 21/05/2012 | R186 On 02-August-12   | 8.30   | Call         | Bond Future | 2220      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2012 | R186 On 02-August-12   | 8.30   | Put          | Bond Future | 2622      | 3                             | 3         | 3                               | 900.00        |
| 21/05/2012 | R186 On 02-August-12   | 9.00   | Put          | Bond Future | 561       | 1                             | 1         | 1                               | 199.00        |
| 21/05/2012 | R186 On 02-August-12   | 7.70   | Put          | Bond Future | 6686      | 7                             | 7         | 7                               | 0.00          |
| 21/05/2012 | R186 On 02-August-12   | 8.76   | Put          | Bond Future | 1001      | 1                             | 1         | 1                               | 43.00         |
| 21/05/2012 | R186 On 02-August-12   | 8.00   | Put          | Bond Future | 4378      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2012 | R186 On 02-August-12   | 7.76   | Put          | Bond Future | 6185      | 6                             | 6         | 6                               | 0.00          |
| 21/05/2012 | R186 On 02-August-12   | 8.70   | Put          | Bond Future | 1148      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R186 On 02-August-12   | 8.25   | Put          | Bond Future | 2875      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2012 | R186 On 02-August-12   | 8.66   | Put          | Bond Future | 1255      | 1                             | 1         | 1                               | 276.00        |
| 21/05/2012 | R186 On 02-August-12   | 7.66   | Put          | Bond Future | 7030      | 7                             | 7         | 7                               | 0.00          |
| 21/05/2012 | R186 On 02-August-12   | 8.80   | Put          | Bond Future | 912       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 1024      | 1                             | 1         | 1                               | 2,700.00      |
| 21/05/2012 | R186 On 01-November-12 |        |              | Bond Future | 8.42      | 120.8801                      | 120.9624  | 120.8801                        | 0.00          |
| 21/05/2012 | R186 On 01-November-12 | 8.75   | Call         | Bond Future | 5873      | 6                             | 6         | 6                               | 0.00          |
| 21/05/2012 | R186 On 01-November-12 | 8.80   | Call         | Bond Future | 6147      | 6                             | 6         | 6                               | 0.00          |
| 21/05/2012 | R186 On 01-November-12 | 8.70   | Call         | Bond Future | 5604      | 6                             | 6         | 6                               | 0.00          |
| 21/05/2012 | R186 On 01-November-12 | 8.70   | Put          | Bond Future | 3055      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2012 | R186 On 01-November-12 | 8.80   | Put          | Bond Future | 2716      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2012 | R186 On 01-November-12 | 8.75   | Put          | Bond Future | 2882      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2012 | R186 On 07-February-13 |        |              | Bond Future | 8.50      | 117.5651                      | 117.6279  | 117.5651                        | 0.00          |
| 21/05/2012 | R186 On 07-February-13 | 8.50   | Call         | Bond Future | 5385      | 5                             | 5         | 5                               | 0.00          |
| 21/05/2012 | R186 On 07-February-13 | 8.55   | Call         | Bond Future | 5612      | 6                             | 6         | 6                               | 0.00          |
| 21/05/2012 | R186 On 07-February-13 | 8.45   | Call         | Bond Future | 5163      | 5                             | 5         | 5                               | 0.00          |
| 21/05/2012 | R186 On 07-February-13 | 8.45   | Put          | Bond Future | 5594      | 6                             | 6         | 6                               | 0.00          |
| 21/05/2012 | R186 On 07-February-13 | 8.55   | Put          | Bond Future | 5147      | 5                             | 5         | 5                               | 0.00          |
| 21/05/2012 | R186 On 07-February-13 | 8.50   | Put          | Bond Future | 5367      | 5                             | 5         | 5                               | 0.00          |
| 21/05/2012 | R189 On 02-August-12   |        |              | Bond Future | 218.85    | 218.8423                      | 218.8454  | 218.8423                        | 44.00         |
| 21/05/2012 | R189 On 02-August-12   | 218.00 | Call         | Bond Future | 845       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R189 On 02-August-12   | 218.05 | Call         | Bond Future | 795       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R189 On 02-August-12   | 217.95 | Call         | Bond Future | 895       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | R189 On 02-August-12   | 217.95 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R189 On 02-August-12   | 218.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R189 On 02-August-12   | 218.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R197 On 02-August-12   |        |              | Bond Future | 256.23    | 256.2096                      | 256.2321  | 256.2096                        | 1,409.00      |
| 21/05/2012 | R197 On 02-August-12   | 257.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R197 On 02-August-12   | 256.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R197 On 02-August-12   | 257.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R197 On 02-August-12   | 257.05 | Put          | Bond Future | 818       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R197 On 02-August-12   | 256.95 | Put          | Bond Future | 718       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R197 On 02-August-12   | 257.00 | Put          | Bond Future | 768       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R201 On 02-August-12   |        |              | Bond Future | 5.74      | 107.6113                      | 107.7002  | 107.6113                        | 2,704.00      |
| 21/05/2012 | R201 On 02-August-12   | 7.50   | Call         | Bond Future | 3922      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2012 | R201 On 02-August-12   | 7.45   | Call         | Bond Future | 3813      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2012 | R201 On 02-August-12   | 7.55   | Call         | Bond Future | 4030      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2012 | R201 On 02-August-12   | 7.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R201 On 02-August-12   | 7.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R201 On 02-August-12   | 7.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R201 On 01-November-12 |        |              | Bond Future | 5.70      | 109.2240                      | 109.2999  | 109.2240                        | 0.00          |
| 21/05/2012 | R201 On 01-November-12 | 6.50   | Call         | Bond Future | 1727      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2012 | R201 On 01-November-12 | 6.45   | Call         | Bond Future | 1640      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2012 | R201 On 01-November-12 | 6.55   | Call         | Bond Future | 1815      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2012 | R201 On 01-November-12 | 6.55   | Put          | Bond Future | 96        | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R201 On 01-November-12 | 6.45   | Put          | Bond Future | 122       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R201 On 01-November-12 | 6.50   | Put          | Bond Future | 109       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R201 On 07-February-13 |        |              | Bond Future | 5.65      | 106.6024                      | 106.6564  | 106.6024                        | 0.00          |
| 21/05/2012 | R201 On 07-February-13 | 6.25   | Call         | Bond Future | 1387      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R201 On 07-February-13 | 6.30   | Call         | Bond Future | 1454      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R201 On 07-February-13 | 6.20   | Call         | Bond Future | 1322      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R201 On 07-February-13 | 6.20   | Put          | Bond Future | 329       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R201 On 07-February-13 | 6.30   | Put          | Bond Future | 283       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R201 On 07-February-13 | 6.25   | Put          | Bond Future | 305       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | R202 On 02-August-12   |        |              | Bond Future | 186.69    | 186.6761                      | 186.6946  | 186.6761                        | 40,005.00     |
| 21/05/2012 | R202 On 02-August-12   | 191.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R202 On 02-August-12   | 191.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R202 On 02-August-12   | 190.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R202 On 02-August-12   | 190.95 | Put          | Bond Future | 4255      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2012 | R202 On 02-August-12   | 191.05 | Put          | Bond Future | 4355      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2012 | R202 On 02-August-12   | 191.00 | Put          | Bond Future | 4305      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2012 | R203 On 02-August-12   |        |              | Bond Future | 6.99      | 108.4675                      | 108.5855  | 108.4675                        | 3,883.00      |
| 21/05/2012 | R203 On 02-August-12   | 8.50   | Call         | Bond Future | 6373      | 6                             | 6         | 6                               | 0.00          |
| 21/05/2012 | R203 On 02-August-12   | 8.55   | Call         | Bond Future | 6574      | 6                             | 7         | 6                               | 0.00          |
| 21/05/2012 | R203 On 02-August-12   | 8.45   | Call         | Bond Future | 6171      | 6                             | 6         | 6                               | 0.00          |
| 21/05/2012 | R203 On 02-August-12   | 6.60   | Call         | Bond Future | 319       | 0                             | 0         | 0                               | 4,200.00      |
| 21/05/2012 | R203 On 02-August-12   | 7.55   | Call         | Bond Future | 2634      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2012 | R203 On 02-August-12   | 6.85   | Call         | Bond Future | 674       | 1                             | 1         | 1                               | 1,400.00      |
| 21/05/2012 | R203 On 02-August-12   | 7.15   | Call         | Bond Future | 1353      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R203 On 02-August-12   | 7.15   | Put          | Bond Future | 643       | 1                             | 1         | 1                               | 1,400.00      |
| 21/05/2012 | R203 On 02-August-12   | 7.55   | Put          | Bond Future | 207       | 0                             | 0         | 0                               | 4,200.00      |
| 21/05/2012 | R203 On 02-August-12   | 6.85   | Put          | Bond Future | 1275      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R203 On 02-August-12   | 8.45   | Put          | Bond Future | 6         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R203 On 02-August-12   | 6.60   | Put          | Bond Future | 2028      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2012 | R203 On 02-August-12   | 8.55   | Put          | Bond Future | 4         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R203 On 02-August-12   | 8.50   | Put          | Bond Future | 5         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R203 On 01-November-12 |        |              | Bond Future | 7.05      | 105.9336                      | 106.0379  | 105.9336                        | 0.00          |
| 21/05/2012 | R203 On 01-November-12 | 7.75   | Call         | Bond Future | 3481      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2012 | R203 On 01-November-12 | 7.80   | Call         | Bond Future | 3637      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2012 | R203 On 01-November-12 | 7.70   | Call         | Bond Future | 3327      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2012 | R203 On 01-November-12 | 7.70   | Put          | Bond Future | 652       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R203 On 01-November-12 | 7.80   | Put          | Bond Future | 559       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R203 On 01-November-12 | 7.75   | Put          | Bond Future | 604       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R203 On 07-February-13 |        |              | Bond Future | 7.12      | 107.6690                      | 107.7560  | 107.6690                        | 0.00          |
| 21/05/2012 | R203 On 07-February-13 | 6.50   | Call         | Bond Future | 969       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R203 On 07-February-13 | 6.45   | Call         | Bond Future | 905       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R203 On 07-February-13 | 6.55   | Call         | Bond Future | 1035      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | R203 On 07-February-13 | 6.55   | Put          | Bond Future | 3329      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2012 | R203 On 07-February-13 | 6.45   | Put          | Bond Future | 3606      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2012 | R203 On 07-February-13 | 6.50   | Put          | Bond Future | 3467      | 4                             | 3         | 4                               | 0.00          |
| 21/05/2012 | R204 On 02-August-12   |        |              | Bond Future | 7.30      | 104.4686                      | 104.5558  | 104.4686                        | 4,101.00      |
| 21/05/2012 | R204 On 02-August-12   | 8.50   | Call         | Bond Future | 5999      | 6                             | 6         | 6                               | 0.00          |
| 21/05/2012 | R204 On 02-August-12   | 8.55   | Call         | Bond Future | 6231      | 6                             | 6         | 6                               | 0.00          |
| 21/05/2012 | R204 On 02-August-12   | 8.45   | Call         | Bond Future | 5767      | 6                             | 6         | 6                               | 0.00          |
| 21/05/2012 | R204 On 02-August-12   | 8.45   | Put          | Bond Future | 40        | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R204 On 02-August-12   | 8.55   | Put          | Bond Future | 27        | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R204 On 02-August-12   | 8.50   | Put          | Bond Future | 33        | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R204 On 01-November-12 |        |              | Bond Future | 7.36      | 106.0334                      | 106.1076  | 106.0334                        | 0.00          |
| 21/05/2012 | R204 On 01-November-12 | 8.00   | Call         | Bond Future | 3973      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2012 | R204 On 01-November-12 | 7.95   | Call         | Bond Future | 3797      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2012 | R204 On 01-November-12 | 8.05   | Call         | Bond Future | 4151      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2012 | R204 On 01-November-12 | 8.05   | Put          | Bond Future | 807       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R204 On 01-November-12 | 7.95   | Put          | Bond Future | 930       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R204 On 01-November-12 | 8.00   | Put          | Bond Future | 867       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R204 On 07-February-13 |        |              | Bond Future | 7.44      | 103.7356                      | 103.7879  | 103.7356                        | 0.00          |
| 21/05/2012 | R204 On 07-February-13 | 8.00   | Call         | Bond Future | 4121      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2012 | R204 On 07-February-13 | 8.05   | Call         | Bond Future | 4278      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2012 | R204 On 07-February-13 | 7.95   | Call         | Bond Future | 3966      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2012 | R204 On 07-February-13 | 7.95   | Put          | Bond Future | 1557      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2012 | R204 On 07-February-13 | 8.05   | Put          | Bond Future | 1409      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R204 On 07-February-13 | 8.00   | Put          | Bond Future | 1482      | 2                             | 1         | 2                               | 0.00          |
| 21/05/2012 | R206 On 02-August-12   |        |              | Bond Future | 5.37      | 103.3141                      | 103.3782  | 103.3141                        | 1,781.00      |
| 21/05/2012 | R206 On 02-August-12   | 7.25   | Call         | Bond Future | 2581      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2012 | R206 On 02-August-12   | 7.20   | Call         | Bond Future | 2514      | 2                             | 3         | 2                               | 0.00          |
| 21/05/2012 | R206 On 02-August-12   | 7.30   | Call         | Bond Future | 2648      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2012 | R206 On 02-August-12   | 7.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R206 On 02-August-12   | 7.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R206 On 02-August-12   | 7.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R206 On 01-November-12 |        |              | Bond Future | 5.22      | 104.8627                      | 104.9127  | 104.8627                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | R206 On 01-November-12 | 6.00   | Call         | Bond Future | 940       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R206 On 01-November-12 | 6.05   | Call         | Bond Future | 992       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R206 On 01-November-12 | 5.95   | Call         | Bond Future | 889       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R206 On 01-November-12 | 5.95   | Put          | Bond Future | 43        | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R206 On 01-November-12 | 6.05   | Put          | Bond Future | 31        | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R206 On 01-November-12 | 6.00   | Put          | Bond Future | 36        | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R206 On 07-February-13 |        |              | Bond Future | 4.95      | 102.8139                      | 102.8448  | 102.8139                        | 0.00          |
| 21/05/2012 | R206 On 07-February-13 | 6.00   | Call         | Bond Future | 1006      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R206 On 07-February-13 | 5.95   | Call         | Bond Future | 967       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R206 On 07-February-13 | 6.05   | Call         | Bond Future | 1044      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R206 On 07-February-13 | 6.05   | Put          | Bond Future | 54        | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R206 On 07-February-13 | 5.95   | Put          | Bond Future | 67        | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R206 On 07-February-13 | 6.00   | Put          | Bond Future | 61        | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R207 On 02-August-12   |        |              | Bond Future | 7.61      | 98.3134                       | 98.4295   | 98.3134                         | 27,509.00     |
| 21/05/2012 | R207 On 02-August-12   | 8.75   | Call         | Bond Future | 6119      | 6                             | 6         | 6                               | 0.00          |
| 21/05/2012 | R207 On 02-August-12   | 8.80   | Call         | Bond Future | 6364      | 6                             | 6         | 6                               | 0.00          |
| 21/05/2012 | R207 On 02-August-12   | 8.70   | Call         | Bond Future | 5874      | 6                             | 6         | 6                               | 0.00          |
| 21/05/2012 | R207 On 02-August-12   | 8.70   | Put          | Bond Future | 69        | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R207 On 02-August-12   | 8.80   | Put          | Bond Future | 48        | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R207 On 02-August-12   | 8.75   | Put          | Bond Future | 58        | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R207 On 01-November-12 |        |              | Bond Future | 7.68      | 99.7856                       | 99.8929   | 99.7856                         | 0.00          |
| 21/05/2012 | R207 On 01-November-12 | 8.25   | Call         | Bond Future | 4116      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2012 | R207 On 01-November-12 | 8.20   | Call         | Bond Future | 3934      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2012 | R207 On 01-November-12 | 8.30   | Call         | Bond Future | 4302      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2012 | R207 On 01-November-12 | 8.30   | Put          | Bond Future | 1037      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R207 On 01-November-12 | 8.20   | Put          | Bond Future | 1185      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R207 On 01-November-12 | 8.25   | Put          | Bond Future | 1108      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R207 On 07-February-13 |        |              | Bond Future | 7.76      | 97.7817                       | 97.8699   | 97.7817                         | 0.00          |
| 21/05/2012 | R207 On 07-February-13 | 8.25   | Call         | Bond Future | 4288      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2012 | R207 On 07-February-13 | 8.30   | Call         | Bond Future | 4454      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2012 | R207 On 07-February-13 | 8.20   | Call         | Bond Future | 4124      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2012 | R207 On 07-February-13 | 8.20   | Put          | Bond Future | 1862      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2012 | R207 On 07-February-13 | 8.30   | Put          | Bond Future | 1689      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | R207 On 07-February-13 | 8.25   | Put          | Bond Future | 1774      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2012 | R208 On 02-August-12   |        |              | Bond Future | 7.67      | 96.4833                       | 96.6395   | 96.4833                         | 9,382.00      |
| 21/05/2012 | R208 On 02-August-12   | 8.75   | Call         | Bond Future | 6317      | 6                             | 6         | 6                               | 0.00          |
| 21/05/2012 | R208 On 02-August-12   | 8.80   | Call         | Bond Future | 6578      | 6                             | 7         | 6                               | 0.00          |
| 21/05/2012 | R208 On 02-August-12   | 8.70   | Call         | Bond Future | 6055      | 6                             | 6         | 6                               | 0.00          |
| 21/05/2012 | R208 On 02-August-12   | 7.20   | Call         | Bond Future | 435       | 0                             | 0         | 0                               | 3,450.00      |
| 21/05/2012 | R208 On 02-August-12   | 7.50   | Call         | Bond Future | 995       | 1                             | 1         | 1                               | 1,150.00      |
| 21/05/2012 | R208 On 02-August-12   | 7.80   | Call         | Bond Future | 1889      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2012 | R208 On 02-August-12   | 8.25   | Call         | Bond Future | 3786      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2012 | R208 On 02-August-12   | 8.25   | Put          | Bond Future | 366       | 0                             | 0         | 0                               | 3,450.00      |
| 21/05/2012 | R208 On 02-August-12   | 7.80   | Put          | Bond Future | 1099      | 1                             | 1         | 1                               | 1,150.00      |
| 21/05/2012 | R208 On 02-August-12   | 7.50   | Put          | Bond Future | 2012      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2012 | R208 On 02-August-12   | 8.70   | Put          | Bond Future | 98        | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R208 On 02-August-12   | 7.20   | Put          | Bond Future | 3302      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2012 | R208 On 02-August-12   | 8.80   | Put          | Bond Future | 69        | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R208 On 02-August-12   | 8.75   | Put          | Bond Future | 84        | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R208 On 01-November-12 |        |              | Bond Future | 7.73      | 94.5333                       | 94.6798   | 94.5333                         | 0.00          |
| 21/05/2012 | R208 On 01-November-12 | 8.25   | Call         | Bond Future | 4257      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2012 | R208 On 01-November-12 | 8.30   | Call         | Bond Future | 4453      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2012 | R208 On 01-November-12 | 8.20   | Call         | Bond Future | 4064      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2012 | R208 On 01-November-12 | 8.20   | Put          | Bond Future | 1381      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R208 On 01-November-12 | 8.30   | Put          | Bond Future | 1206      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R208 On 01-November-12 | 8.25   | Put          | Bond Future | 1291      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R208 On 07-February-13 |        |              | Bond Future | 7.81      | 96.0798                       | 96.2165   | 96.0798                         | 0.00          |
| 21/05/2012 | R208 On 07-February-13 | 8.00   | Call         | Bond Future | 3728      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2012 | R208 On 07-February-13 | 7.95   | Call         | Bond Future | 3572      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2012 | R208 On 07-February-13 | 8.05   | Call         | Bond Future | 3890      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2012 | R208 On 07-February-13 | 8.05   | Put          | Bond Future | 2517      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2012 | R208 On 07-February-13 | 7.95   | Put          | Bond Future | 2761      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2012 | R208 On 07-February-13 | 8.00   | Put          | Bond Future | 2635      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2012 | R209 On 02-August-12   |        |              | Bond Future | 8.95      | 76.1884                       | 75.8029   | 76.1884                         | 3,099.00      |
| 21/05/2012 | R209 On 02-August-12   | 9.25   | Call         | Bond Future | 3435      | 4                             | 3         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | R209 On 02-August-12   | 9.20   | Call         | Bond Future | 3195      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2012 | R209 On 02-August-12   | 9.30   | Call         | Bond Future | 3682      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2012 | R209 On 02-August-12   | 9.30   | Put          | Bond Future | 1093      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R209 On 02-August-12   | 9.20   | Put          | Bond Future | 1337      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R209 On 02-August-12   | 9.25   | Put          | Bond Future | 1210      | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R209 On 01-November-12 |        |              | Bond Future | 9.02      | 74.1848                       | 73.7815   | 74.1848                         | 0.00          |
| 21/05/2012 | R209 On 01-November-12 | 9.00   | Call         | Bond Future | 3629      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2012 | R209 On 01-November-12 | 8.95   | Call         | Bond Future | 3446      | 4                             | 3         | 4                               | 0.00          |
| 21/05/2012 | R209 On 01-November-12 | 9.05   | Call         | Bond Future | 3817      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2012 | R209 On 01-November-12 | 9.05   | Put          | Bond Future | 3620      | 3                             | 4         | 3                               | 0.00          |
| 21/05/2012 | R209 On 01-November-12 | 8.95   | Put          | Bond Future | 4010      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2012 | R209 On 01-November-12 | 9.00   | Put          | Bond Future | 3811      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2012 | R209 On 07-February-13 |        |              | Bond Future | 9.10      | 75.4048                       | 74.9771   | 75.4048                         | 0.00          |
| 21/05/2012 | R209 On 07-February-13 | 9.00   | Call         | Bond Future | 4436      | 5                             | 4         | 5                               | 0.00          |
| 21/05/2012 | R209 On 07-February-13 | 9.05   | Call         | Bond Future | 4615      | 5                             | 5         | 5                               | 0.00          |
| 21/05/2012 | R209 On 07-February-13 | 8.95   | Call         | Bond Future | 4260      | 5                             | 4         | 5                               | 0.00          |
| 21/05/2012 | R209 On 07-February-13 | 8.95   | Put          | Bond Future | 5402      | 5                             | 5         | 5                               | 0.00          |
| 21/05/2012 | R209 On 07-February-13 | 9.05   | Put          | Bond Future | 4997      | 5                             | 5         | 5                               | 0.00          |
| 21/05/2012 | R209 On 07-February-13 | 9.00   | Put          | Bond Future | 5197      | 5                             | 5         | 5                               | 0.00          |
| 21/05/2012 | R210 On 02-August-12   |        |              | Bond Future | 141.35    | 141.3350                      | 141.3487  | 141.3350                        | 925.00        |
| 21/05/2012 | R210 On 02-August-12   | 143.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R210 On 02-August-12   | 143.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R210 On 02-August-12   | 142.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R210 On 02-August-12   | 142.95 | Put          | Bond Future | 1601      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2012 | R210 On 02-August-12   | 143.05 | Put          | Bond Future | 1701      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2012 | R210 On 02-August-12   | 143.00 | Put          | Bond Future | 1651      | 2                             | 2         | 2                               | 0.00          |
| 21/05/2012 | R211 On 02-August-12   |        |              | Bond Future | 119.64    | 119.6366                      | 119.6428  | 119.6366                        | 480.00        |
| 21/05/2012 | R211 On 02-August-12   | 120.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R211 On 02-August-12   | 119.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R211 On 02-August-12   | 120.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R211 On 02-August-12   | 120.05 | Put          | Bond Future | 407       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R211 On 02-August-12   | 119.95 | Put          | Bond Future | 307       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | R211 On 02-August-12   | 120.00 | Put          | Bond Future | 357       | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R212 On 02-August-12   |        |              | Bond Future | 117.38    | 117.6754                      | 117.3834  | 117.6754                        | 2,962.00      |
| 21/05/2012 | R212 On 02-August-12   | 118.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R212 On 02-August-12   | 118.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R212 On 02-August-12   | 117.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R212 On 02-August-12   | 117.95 | Put          | Bond Future | 567       | 0                             | 1         | 0                               | 0.00          |
| 21/05/2012 | R212 On 02-August-12   | 118.05 | Put          | Bond Future | 667       | 0                             | 1         | 0                               | 0.00          |
| 21/05/2012 | R212 On 02-August-12   | 118.00 | Put          | Bond Future | 617       | 0                             | 1         | 0                               | 0.00          |
| 21/05/2012 | R213 On 02-August-12   |        |              | Bond Future | 8.80      | 86.8767                       | 86.7176   | 86.8767                         | 4,725.00      |
| 21/05/2012 | R213 On 02-August-12   | 9.25   | Call         | Bond Future | 4333      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2012 | R213 On 02-August-12   | 9.30   | Call         | Bond Future | 4614      | 5                             | 5         | 5                               | 0.00          |
| 21/05/2012 | R213 On 02-August-12   | 9.20   | Call         | Bond Future | 4059      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2012 | R213 On 02-August-12   | 9.20   | Put          | Bond Future | 968       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R213 On 02-August-12   | 9.30   | Put          | Bond Future | 777       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R213 On 02-August-12   | 9.25   | Put          | Bond Future | 867       | 1                             | 1         | 1                               | 0.00          |
| 21/05/2012 | R213 On 01-November-12 |        |              | Bond Future | 8.87      | 84.6381                       | 84.4733   | 84.6381                         | 0.00          |
| 21/05/2012 | R213 On 01-November-12 | 9.00   | Call         | Bond Future | 4278      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2012 | R213 On 01-November-12 | 9.05   | Call         | Bond Future | 4488      | 5                             | 4         | 5                               | 0.00          |
| 21/05/2012 | R213 On 01-November-12 | 8.95   | Call         | Bond Future | 4073      | 4                             | 4         | 4                               | 0.00          |
| 21/05/2012 | R213 On 01-November-12 | 8.95   | Put          | Bond Future | 3473      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2012 | R213 On 01-November-12 | 9.05   | Put          | Bond Future | 3118      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2012 | R213 On 01-November-12 | 9.00   | Put          | Bond Future | 3292      | 3                             | 3         | 3                               | 0.00          |
| 21/05/2012 | R213 On 07-February-13 |        |              | Bond Future | 8.96      | 86.0241                       | 85.8388   | 86.0241                         | 0.00          |
| 21/05/2012 | R213 On 07-February-13 | 9.00   | Call         | Bond Future | 5066      | 5                             | 5         | 5                               | 0.00          |
| 21/05/2012 | R213 On 07-February-13 | 9.05   | Call         | Bond Future | 5266      | 5                             | 5         | 5                               | 0.00          |
| 21/05/2012 | R213 On 07-February-13 | 8.95   | Call         | Bond Future | 4874      | 5                             | 5         | 5                               | 0.00          |
| 21/05/2012 | R213 On 07-February-13 | 8.95   | Put          | Bond Future | 4920      | 5                             | 5         | 5                               | 0.00          |
| 21/05/2012 | R213 On 07-February-13 | 9.05   | Put          | Bond Future | 4546      | 4                             | 5         | 4                               | 0.00          |
| 21/05/2012 | R213 On 07-February-13 | 9.00   | Put          | Bond Future | 4728      | 5                             | 5         | 5                               | 0.00          |
| 21/05/2012 | R214 On 02-August-12   |        |              | Bond Future | 9.00      | 77.7634                       | 77.3214   | 77.7634                         | 1,530.00      |
| 21/05/2012 | R214 On 02-August-12   | 8.80   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details     | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | R214 On 02-August-12 | 8.81   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R214 On 02-August-12 | 8.79   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/05/2012 | R214 On 02-August-12 | 8.79   | Put          | Bond Future | 1679      | 1                             | 2         | 1                               | 0.00          |
| 21/05/2012 | R214 On 02-August-12 | 8.81   | Put          | Bond Future | 1513      | 1                             | 2         | 1                               | 0.00          |
| 21/05/2012 | R214 On 02-August-12 | 8.80   | Put          | Bond Future | 1596      | 1                             | 2         | 1                               | 0.00          |