



Derivatives Monthly Statistics Report

For February 2012

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

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

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2012 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2012 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 01/02/2012 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2012 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2012 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2012 | DAAA On 29-March-12 | | | Any day expiry | 7.78 | 7.9000 | 7.7772 | 7.9000 | 966.00 |
| 01/02/2012 | DAAA On 29-March-12 | 7.90 | Call | Any day expiry | 149 | 0 | 149 | 0 | 0.00 |
| 01/02/2012 | DAAA On 29-March-12 | 7.95 | Call | Any day expiry | 134 | 0 | 134 | 0 | 0.00 |
| 01/02/2012 | DAAA On 29-March-12 | 7.85 | Call | Any day expiry | 166 | 0 | 166 | 0 | 0.00 |
| 01/02/2012 | DAAA On 29-March-12 | 7.85 | Put | Any day expiry | 239 | 0 | 239 | 0 | 0.00 |
| 01/02/2012 | DAAA On 29-March-12 | 7.95 | Put | Any day expiry | 307 | 0 | 307 | 0 | 0.00 |
| 01/02/2012 | DAAA On 29-March-12 | 7.90 | Put | Any day expiry | 272 | 0 | 272 | 0 | 0.00 |
| 01/02/2012 | GOVI On 02-February-12 | | | GOVI | 383.89 | 382.9450 | 383.8910 | 382.9450 | 0.00 |
| 01/02/2012 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 148910 | 14 | 148910 | 14 | 0.00 |
| 01/02/2012 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 148810 | 14 | 148810 | 14 | 0.00 |
| 01/02/2012 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 149010 | 14 | 149010 | 14 | 0.00 |
| 01/02/2012 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | GOVI On 03-May-12 | | | GOVI | 389.27 | 388.3130 | 389.2670 | 388.3130 | 181.00 |
| 01/02/2012 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 72670 | 6 | 72670 | 6 | 0.00 |
| 01/02/2012 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 72570 | 6 | 72570 | 6 | 0.00 |
| 01/02/2012 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 72770 | 6 | 72770 | 6 | 0.00 |
| 01/02/2012 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | GOVI On 02-August-12 | | | GOVI | 395.16 | 394.1910 | 395.1580 | 394.1910 | 0.00 |
| 01/02/2012 | GOVI On 02-August-12 | 390.00 | Call | GOVI | 51580 | 4 | 51580 | 4 | 0.00 |
| 01/02/2012 | GOVI On 02-August-12 | 390.01 | Call | GOVI | 51480 | 4 | 51480 | 4 | 0.00 |
| 01/02/2012 | GOVI On 02-August-12 | 389.99 | Call | GOVI | 51680 | 4 | 51680 | 4 | 0.00 |
| 01/02/2012 | GOVI On 02-August-12 | 389.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | GOVI On 02-August-12 | 390.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | GOVI On 02-August-12 | 390.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

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|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 01/02/2012 | IGOV On 02-February-12 | | | Index Future | 168.11 | 168.3010 | 168.1080 | 168.3010 | 113.00 |
| 01/02/2012 | IGOV On 03-May-12 | | | Index Future | 170.46 | 170.6600 | 170.4620 | 170.6600 | 514.00 |
| 01/02/2012 | IGOV On 02-August-12 | | | Index Future | 173.04 | 173.2430 | 173.0420 | 173.2430 | 0.00 |
| 01/02/2012 | ILBI On 02-February-12 | | | Index Future | 456.34 | 456.3430 | 456.3430 | 456.3430 | 0.00 |
| 01/02/2012 | ILBI On 03-May-12 | | | Index Future | 463.63 | 463.6340 | 463.6340 | 463.6340 | 0.00 |
| 01/02/2012 | ILBI On 02-August-12 | | | Index Future | 473.37 | 473.3650 | 473.3650 | 473.3650 | 152.00 |
| 01/02/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 01/02/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 01/02/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 01/02/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 01/02/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 01/02/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 01/02/2012 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.60 | 94.4000 | 5.6000 | 94.4000 | 0.00 |
| 01/02/2012 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.60 | 94.3900 | 5.6000 | 94.3900 | 2,390.00 |
| 01/02/2012 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.60 | 94.3900 | 5.6000 | 94.3900 | 0.00 |
| 01/02/2012 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.61 | 94.3800 | 5.6100 | 94.3800 | 0.00 |
| 01/02/2012 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.63 | 94.3600 | 5.6300 | 94.3600 | 2,890.00 |
| 01/02/2012 | JBAF On 18-July-12 | | | Jibar Tradeable Future | 5.65 | 94.3400 | 5.6500 | 94.3400 | 0.00 |
| 01/02/2012 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.69 | 94.3000 | 5.6900 | 94.3000 | 44,760.00 |
| 01/02/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.80 | 94.2000 | 5.8000 | 94.2000 | 940.00 |
| 01/02/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.91 | 94.0700 | 5.9100 | 94.0700 | 790.00 |
| 01/02/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.06 | 93.9100 | 6.0600 | 93.9100 | 1,250.00 |
| 01/02/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.25 | 93.7100 | 6.2500 | 93.7100 | 1,500.00 |
| 01/02/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 6.45 | 93.5100 | 6.4500 | 93.5100 | 1,000.00 |
| 01/02/2012 | JN02 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 01/02/2012 | JN02 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | JN02 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | JN02 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 01/02/2012 | JN02 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | JN02 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 01/02/2012 | JN02 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | JN05 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |

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|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2012 | JN05 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | JN05 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 01/02/2012 | JN05 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | JN05 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 01/02/2012 | JN05 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | JN05 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | JN10 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 01/02/2012 | JN10 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | JN10 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | JN10 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 01/02/2012 | JN10 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | JN10 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 01/02/2012 | JN10 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | OTH1 On 02-February-12 | | | Index Future | 377.57 | 376.3600 | 377.5660 | 376.3600 | 0.00 |
| 01/02/2012 | R157 On 02-February-12 | | | Bond Future | 6.39 | 127.6856 | 6.3910 | 127.6856 | 4,743.00 |
| 01/02/2012 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 7320 | 7 | 7320 | 7 | 0.00 |
| 01/02/2012 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 7487 | 7 | 7487 | 7 | 0.00 |
| 01/02/2012 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 7153 | 7 | 7153 | 7 | 0.00 |
| 01/02/2012 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 130.00 |
| 01/02/2012 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 2349 | 2 | 2349 | 2 | 0.00 |
| 01/02/2012 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 572 | 0 | 572 | 0 | 0.00 |
| 01/02/2012 | R157 On 02-February-12 | 6.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,960.00 |
| 01/02/2012 | R157 On 02-February-12 | 7.20 | Call | Bond Future | 2876 | 3 | 2876 | 3 | 0.00 |
| 01/02/2012 | R157 On 02-February-12 | 6.45 | Call | Bond Future | 229 | 0 | 229 | 0 | 1,320.00 |
| 01/02/2012 | R157 On 02-February-12 | 6.65 | Call | Bond Future | 930 | 1 | 930 | 1 | 0.00 |
| 01/02/2012 | R157 On 02-February-12 | 6.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,320.00 |
| 01/02/2012 | R157 On 02-February-12 | 7.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 3,960.00 |
| 01/02/2012 | R157 On 02-February-12 | 6.45 | Put | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 01/02/2012 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 1421 | 2 | 1421 | 2 | 0.00 |
| 01/02/2012 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 130.00 |
| 01/02/2012 | R157 On 02-February-12 | 6.25 | Put | Bond Future | 510 | 1 | 510 | 1 | 0.00 |
| 01/02/2012 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2012 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R157 On 03-May-12 | | | Bond Future | 6.46 | 122.6718 | 6.4550 | 122.6718 | 10,880.00 |
| 01/02/2012 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 5837 | 6 | 5837 | 6 | 0.00 |
| 01/02/2012 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 5994 | 6 | 5994 | 6 | 0.00 |
| 01/02/2012 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 5680 | 5 | 5680 | 5 | 0.00 |
| 01/02/2012 | R157 On 03-May-12 | 6.75 | Call | Bond Future | 1360 | 1 | 1360 | 1 | 0.00 |
| 01/02/2012 | R157 On 03-May-12 | 6.25 | Call | Bond Future | 451 | 0 | 451 | 0 | 1,500.00 |
| 01/02/2012 | R157 On 03-May-12 | 6.50 | Call | Bond Future | 833 | 1 | 833 | 1 | 0.00 |
| 01/02/2012 | R157 On 03-May-12 | 6.50 | Put | Bond Future | 682 | 1 | 682 | 1 | 1,500.00 |
| 01/02/2012 | R157 On 03-May-12 | 6.75 | Put | Bond Future | 375 | 0 | 375 | 0 | 1,500.00 |
| 01/02/2012 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 01/02/2012 | R157 On 03-May-12 | 6.25 | Put | Bond Future | 1141 | 1 | 1141 | 1 | 0.00 |
| 01/02/2012 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 01/02/2012 | R157 On 02-August-12 | | | Bond Future | 6.48 | 124.5290 | 6.4830 | 124.5290 | 0.00 |
| 01/02/2012 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4722 | 5 | 4722 | 5 | 0.00 |
| 01/02/2012 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4857 | 5 | 4857 | 5 | 0.00 |
| 01/02/2012 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 4587 | 4 | 4587 | 4 | 0.00 |
| 01/02/2012 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 139 | 0 | 139 | 0 | 0.00 |
| 01/02/2012 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 114 | 0 | 114 | 0 | 0.00 |
| 01/02/2012 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 126 | 0 | 126 | 0 | 0.00 |
| 01/02/2012 | R157 On 01-November-12 | | | Bond Future | 6.51 | 119.6439 | 6.5090 | 119.6439 | 0.00 |
| 01/02/2012 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 2286 | 2 | 2286 | 2 | 0.00 |
| 01/02/2012 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 2193 | 2 | 2193 | 2 | 0.00 |
| 01/02/2012 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 2381 | 2 | 2381 | 2 | 0.00 |
| 01/02/2012 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 848 | 1 | 848 | 1 | 0.00 |
| 01/02/2012 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 942 | 1 | 942 | 1 | 0.00 |
| 01/02/2012 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 894 | 1 | 894 | 1 | 0.00 |
| 01/02/2012 | R157 On 07-February-13 | | | Bond Future | 6.50 | 121.7367 | 6.5030 | 121.7367 | 0.00 |
| 01/02/2012 | R157 On 07-February-13 | 6.75 | Call | Bond Future | 1902 | 0 | 1902 | 0 | 0.00 |
| 01/02/2012 | R157 On 07-February-13 | 6.80 | Call | Bond Future | 1979 | 1 | 1979 | 1 | 0.00 |
| 01/02/2012 | R157 On 07-February-13 | 6.70 | Call | Bond Future | 1827 | 0 | 1827 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2012 | R157 On 07-February-13 | 6.70 | Put | Bond Future | 1319 | 0 | 1319 | 0 | 0.00 |
| 01/02/2012 | R157 On 07-February-13 | 6.80 | Put | Bond Future | 1214 | 0 | 1214 | 0 | 0.00 |
| 01/02/2012 | R157 On 07-February-13 | 6.75 | Put | Bond Future | 1265 | 0 | 1265 | 0 | 0.00 |
| 01/02/2012 | R186 On 02-February-12 | | | Bond Future | 8.12 | 121.1275 | 8.1210 | 121.1275 | 22,921.00 |
| 01/02/2012 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 8163 | 8 | 8163 | 8 | 0.00 |
| 01/02/2012 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 8603 | 8 | 8603 | 8 | 0.00 |
| 01/02/2012 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 7720 | 7 | 7720 | 7 | 0.00 |
| 01/02/2012 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 6,000.00 |
| 01/02/2012 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 6,000.00 |
| 01/02/2012 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 19 | 0 | 19 | 0 | 100.00 |
| 01/02/2012 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 38012 | 37 | 38012 | 37 | 0.00 |
| 01/02/2012 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 109786 | 109 | 109786 | 109 | 0.00 |
| 01/02/2012 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 1209 | 2 | 1209 | 2 | 0.00 |
| 01/02/2012 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 14530 | 15 | 14530 | 15 | 0.00 |
| 01/02/2012 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 3703 | 4 | 3703 | 4 | 0.00 |
| 01/02/2012 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 100.00 |
| 01/02/2012 | R186 On 03-May-12 | | | Bond Future | 8.20 | 122.8199 | 8.1970 | 122.8199 | 26,902.00 |
| 01/02/2012 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 7970 | 8 | 7970 | 8 | 0.00 |
| 01/02/2012 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 8343 | 8 | 8343 | 8 | 0.00 |
| 01/02/2012 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 7601 | 7 | 7601 | 7 | 0.00 |
| 01/02/2012 | R186 On 03-May-12 | 7.90 | Call | Bond Future | 1630 | 2 | 1630 | 2 | 2,250.00 |
| 01/02/2012 | R186 On 03-May-12 | 8.85 | Call | Bond Future | 6877 | 7 | 6877 | 7 | 0.00 |
| 01/02/2012 | R186 On 03-May-12 | 8.20 | Call | Bond Future | 2873 | 3 | 2873 | 3 | 750.00 |
| 01/02/2012 | R186 On 03-May-12 | 8.50 | Call | Bond Future | 4537 | 4 | 4537 | 4 | 0.00 |
| 01/02/2012 | R186 On 03-May-12 | 8.50 | Put | Bond Future | 1684 | 2 | 1684 | 2 | 750.00 |
| 01/02/2012 | R186 On 03-May-12 | 8.85 | Put | Bond Future | 848 | 1 | 848 | 1 | 2,250.00 |
| 01/02/2012 | R186 On 03-May-12 | 8.20 | Put | Bond Future | 2844 | 3 | 2844 | 3 | 0.00 |
| 01/02/2012 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 688 | 1 | 688 | 1 | 0.00 |
| 01/02/2012 | R186 On 03-May-12 | 7.90 | Put | Bond Future | 4525 | 5 | 4525 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2012 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 556 | 1 | 556 | 1 | 0.00 |
| 01/02/2012 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 619 | 1 | 619 | 1 | 0.00 |
| 01/02/2012 | R186 On 02-August-12 | | | Bond Future | 8.26 | 119.3913 | 8.2610 | 119.3913 | 0.00 |
| 01/02/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 7634 | 7 | 7634 | 7 | 0.00 |
| 01/02/2012 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 7925 | 7 | 7925 | 7 | 0.00 |
| 01/02/2012 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 7349 | 7 | 7349 | 7 | 0.00 |
| 01/02/2012 | R186 On 02-August-12 | 8.25 | Call | Bond Future | 4991 | 4 | 4991 | 4 | 8,750.00 |
| 01/02/2012 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 3318 | 3 | 3318 | 3 | 0.00 |
| 01/02/2012 | R186 On 02-August-12 | 8.25 | Put | Bond Future | 5095 | 5 | 5095 | 5 | 0.00 |
| 01/02/2012 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 3003 | 3 | 3003 | 3 | 0.00 |
| 01/02/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 3156 | 3 | 3156 | 3 | 0.00 |
| 01/02/2012 | R186 On 01-November-12 | | | Bond Future | 8.32 | 121.2374 | 8.3240 | 121.2374 | 0.00 |
| 01/02/2012 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 8283 | 8 | 8283 | 8 | 0.00 |
| 01/02/2012 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 8552 | 8 | 8552 | 8 | 0.00 |
| 01/02/2012 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 8017 | 8 | 8017 | 8 | 0.00 |
| 01/02/2012 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 4612 | 5 | 4612 | 5 | 0.00 |
| 01/02/2012 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 4266 | 4 | 4266 | 4 | 0.00 |
| 01/02/2012 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 4436 | 5 | 4436 | 5 | 0.00 |
| 01/02/2012 | R186 On 07-February-13 | | | Bond Future | 8.38 | 118.0593 | 8.3830 | 118.0593 | 0.00 |
| 01/02/2012 | R186 On 07-February-13 | 8.50 | Call | Bond Future | 7642 | 0 | 7642 | 0 | 0.00 |
| 01/02/2012 | R186 On 07-February-13 | 8.55 | Call | Bond Future | 7883 | 1 | 7883 | 1 | 0.00 |
| 01/02/2012 | R186 On 07-February-13 | 8.45 | Call | Bond Future | 7412 | 0 | 7412 | 0 | 0.00 |
| 01/02/2012 | R186 On 07-February-13 | 8.45 | Put | Bond Future | 6806 | 0 | 6806 | 0 | 0.00 |
| 01/02/2012 | R186 On 07-February-13 | 8.55 | Put | Bond Future | 6381 | 0 | 6381 | 0 | 0.00 |
| 01/02/2012 | R186 On 07-February-13 | 8.50 | Put | Bond Future | 6587 | 0 | 6587 | 0 | 0.00 |
| 01/02/2012 | R189 On 02-February-12 | | | Bond Future | 218.87 | 218.9090 | 218.8651 | 218.9090 | 0.00 |
| 01/02/2012 | R189 On 02-February-12 | 218.00 | Call | Bond Future | 865 | 1 | 865 | 1 | 0.00 |
| 01/02/2012 | R189 On 02-February-12 | 217.95 | Call | Bond Future | 915 | 1 | 915 | 1 | 0.00 |
| 01/02/2012 | R189 On 02-February-12 | 218.05 | Call | Bond Future | 815 | 1 | 815 | 1 | 0.00 |
| 01/02/2012 | R189 On 02-February-12 | 218.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R189 On 02-February-12 | 217.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R189 On 02-February-12 | 218.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R189 On 03-May-12 | | | Bond Future | 215.63 | 215.6710 | 215.6282 | 215.6710 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2012 | R189 On 03-May-12 | 215.00 | Call | Bond Future | 628 | 1 | 628 | 1 | 0.00 |
| 01/02/2012 | R189 On 03-May-12 | 215.05 | Call | Bond Future | 578 | 1 | 578 | 1 | 0.00 |
| 01/02/2012 | R189 On 03-May-12 | 214.95 | Call | Bond Future | 678 | 1 | 678 | 1 | 0.00 |
| 01/02/2012 | R189 On 03-May-12 | 214.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R189 On 03-May-12 | 215.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R189 On 03-May-12 | 215.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R197 On 02-February-12 | | | Bond Future | 248.86 | 248.8604 | 248.8577 | 248.8604 | 0.00 |
| 01/02/2012 | R197 On 02-February-12 | 237.00 | Call | Bond Future | 11858 | 12 | 11858 | 12 | 0.00 |
| 01/02/2012 | R197 On 02-February-12 | 237.05 | Call | Bond Future | 11808 | 12 | 11808 | 12 | 0.00 |
| 01/02/2012 | R197 On 02-February-12 | 236.95 | Call | Bond Future | 11908 | 12 | 11908 | 12 | 0.00 |
| 01/02/2012 | R197 On 02-February-12 | 236.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R197 On 02-February-12 | 237.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R197 On 02-February-12 | 237.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R197 On 03-May-12 | | | Bond Future | 252.34 | 252.3494 | 252.3426 | 252.3494 | 965.00 |
| 01/02/2012 | R197 On 03-May-12 | 251.00 | Call | Bond Future | 1343 | 1 | 1343 | 1 | 0.00 |
| 01/02/2012 | R197 On 03-May-12 | 251.05 | Call | Bond Future | 1293 | 1 | 1293 | 1 | 0.00 |
| 01/02/2012 | R197 On 03-May-12 | 250.95 | Call | Bond Future | 1393 | 1 | 1393 | 1 | 0.00 |
| 01/02/2012 | R197 On 03-May-12 | 250.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R197 On 03-May-12 | 251.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R197 On 03-May-12 | 251.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R201 On 02-February-12 | | | Bond Future | 5.95 | 108.2524 | 5.9500 | 108.2524 | 2,709.00 |
| 01/02/2012 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 6036 | 6 | 6036 | 6 | 0.00 |
| 01/02/2012 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 5909 | 6 | 5909 | 6 | 0.00 |
| 01/02/2012 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 6162 | 6 | 6162 | 6 | 0.00 |
| 01/02/2012 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R201 On 03-May-12 | | | Bond Future | 5.98 | 109.7688 | 5.9800 | 109.7688 | 968.00 |
| 01/02/2012 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 4300 | 4 | 4300 | 4 | 0.00 |
| 01/02/2012 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 4418 | 4 | 4418 | 4 | 0.00 |
| 01/02/2012 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 4181 | 4 | 4181 | 4 | 0.00 |
| 01/02/2012 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2012 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 01/02/2012 | R201 On 02-August-12 | | | Bond Future | 5.96 | 107.0234 | 5.9620 | 107.0234 | 0.00 |
| 01/02/2012 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3476 | 3 | 3476 | 3 | 0.00 |
| 01/02/2012 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 3374 | 3 | 3374 | 3 | 0.00 |
| 01/02/2012 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3578 | 3 | 3578 | 3 | 0.00 |
| 01/02/2012 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 55 | 0 | 55 | 0 | 0.00 |
| 01/02/2012 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 68 | 0 | 68 | 0 | 0.00 |
| 01/02/2012 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 61 | 0 | 61 | 0 | 0.00 |
| 01/02/2012 | R201 On 01-November-12 | | | Bond Future | 5.92 | 108.6748 | 5.9240 | 108.6748 | 0.00 |
| 01/02/2012 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1655 | 2 | 1655 | 2 | 0.00 |
| 01/02/2012 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1585 | 2 | 1585 | 2 | 0.00 |
| 01/02/2012 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1727 | 2 | 1727 | 2 | 0.00 |
| 01/02/2012 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 460 | 1 | 460 | 1 | 0.00 |
| 01/02/2012 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 519 | 1 | 519 | 1 | 0.00 |
| 01/02/2012 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 489 | 1 | 489 | 1 | 0.00 |
| 01/02/2012 | R201 On 07-February-13 | | | Bond Future | 5.82 | 106.1609 | 5.8170 | 106.1609 | 0.00 |
| 01/02/2012 | R201 On 07-February-13 | 6.25 | Call | Bond Future | 1404 | 1 | 1404 | 1 | 0.00 |
| 01/02/2012 | R201 On 07-February-13 | 6.20 | Call | Bond Future | 1346 | 0 | 1346 | 0 | 0.00 |
| 01/02/2012 | R201 On 07-February-13 | 6.30 | Call | Bond Future | 1462 | 1 | 1462 | 1 | 0.00 |
| 01/02/2012 | R201 On 07-February-13 | 6.30 | Put | Bond Future | 600 | 0 | 600 | 0 | 0.00 |
| 01/02/2012 | R201 On 07-February-13 | 6.20 | Put | Bond Future | 662 | 0 | 662 | 0 | 0.00 |
| 01/02/2012 | R201 On 07-February-13 | 6.25 | Put | Bond Future | 631 | 0 | 631 | 0 | 0.00 |
| 01/02/2012 | R202 On 02-February-12 | | | Bond Future | 186.37 | 186.9666 | 186.3740 | 186.9666 | 0.00 |
| 01/02/2012 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 9374 | 10 | 9374 | 10 | 0.00 |
| 01/02/2012 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 9324 | 10 | 9324 | 10 | 0.00 |
| 01/02/2012 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 9424 | 10 | 9424 | 10 | 0.00 |
| 01/02/2012 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R202 On 03-May-12 | | | Bond Future | 188.98 | 189.5876 | 188.9839 | 189.5876 | 36,955.00 |
| 01/02/2012 | R202 On 03-May-12 | 190.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R202 On 03-May-12 | 190.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R202 On 03-May-12 | 189.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2012 | R202 On 03-May-12 | 189.95 | Put | Bond Future | 966 | 0 | 966 | 0 | 0.00 |
| 01/02/2012 | R202 On 03-May-12 | 190.05 | Put | Bond Future | 1066 | 0 | 1066 | 0 | 0.00 |
| 01/02/2012 | R202 On 03-May-12 | 190.00 | Put | Bond Future | 1016 | 0 | 1016 | 0 | 0.00 |
| 01/02/2012 | R203 On 02-February-12 | | | Bond Future | 7.08 | 108.3078 | 7.0810 | 108.3078 | 1,720.00 |
| 01/02/2012 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 7509 | 7 | 7509 | 7 | 0.00 |
| 01/02/2012 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 7724 | 7 | 7724 | 7 | 0.00 |
| 01/02/2012 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 7294 | 7 | 7294 | 7 | 0.00 |
| 01/02/2012 | R203 On 02-February-12 | 6.95 | Call | Bond Future | 3 | 0 | 3 | 0 | 2,640.00 |
| 01/02/2012 | R203 On 02-February-12 | 7.95 | Call | Bond Future | 3995 | 4 | 3995 | 4 | 0.00 |
| 01/02/2012 | R203 On 02-February-12 | 7.20 | Call | Bond Future | 564 | 0 | 564 | 0 | 880.00 |
| 01/02/2012 | R203 On 02-February-12 | 7.35 | Call | Bond Future | 1257 | 1 | 1257 | 1 | 0.00 |
| 01/02/2012 | R203 On 02-February-12 | 7.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 880.00 |
| 01/02/2012 | R203 On 02-February-12 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 2,640.00 |
| 01/02/2012 | R203 On 02-February-12 | 7.20 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 01/02/2012 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R203 On 02-February-12 | 6.95 | Put | Bond Future | 622 | 1 | 622 | 1 | 0.00 |
| 01/02/2012 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R203 On 03-May-12 | | | Bond Future | 7.16 | 105.6665 | 7.1620 | 105.6665 | 3,536.00 |
| 01/02/2012 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 6889 | 7 | 6889 | 7 | 0.00 |
| 01/02/2012 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 7094 | 7 | 7094 | 7 | 0.00 |
| 01/02/2012 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 6685 | 6 | 6685 | 6 | 0.00 |
| 01/02/2012 | R203 On 03-May-12 | 7.00 | Call | Bond Future | 863 | 1 | 863 | 1 | 4,200.00 |
| 01/02/2012 | R203 On 03-May-12 | 7.15 | Call | Bond Future | 1174 | 1 | 1174 | 1 | 1,400.00 |
| 01/02/2012 | R203 On 03-May-12 | 7.45 | Call | Bond Future | 1971 | 2 | 1971 | 2 | 0.00 |
| 01/02/2012 | R203 On 03-May-12 | 7.80 | Call | Bond Future | 3138 | 3 | 3138 | 3 | 0.00 |
| 01/02/2012 | R203 On 03-May-12 | 7.80 | Put | Bond Future | 308 | 0 | 308 | 0 | 4,200.00 |
| 01/02/2012 | R203 On 03-May-12 | 7.45 | Put | Bond Future | 682 | 1 | 682 | 1 | 1,400.00 |
| 01/02/2012 | R203 On 03-May-12 | 7.15 | Put | Bond Future | 1228 | 1 | 1228 | 1 | 0.00 |
| 01/02/2012 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 01/02/2012 | R203 On 03-May-12 | 7.00 | Put | Bond Future | 1597 | 2 | 1597 | 2 | 0.00 |
| 01/02/2012 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 14 | 0 | 14 | 0 | 0.00 |
| 01/02/2012 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 16 | 0 | 16 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2012 | R203 On 02-August-12 | | | Bond Future | 7.22 | 107.2666 | 7.2210 | 107.2666 | 0.00 |
| 01/02/2012 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 5792 | 6 | 5792 | 6 | 0.00 |
| 01/02/2012 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 5623 | 5 | 5623 | 5 | 0.00 |
| 01/02/2012 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 5962 | 6 | 5962 | 6 | 0.00 |
| 01/02/2012 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 409 | 0 | 409 | 0 | 0.00 |
| 01/02/2012 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 475 | 1 | 475 | 1 | 0.00 |
| 01/02/2012 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 441 | 1 | 441 | 1 | 0.00 |
| 01/02/2012 | R203 On 01-November-12 | | | Bond Future | 7.28 | 104.7618 | 7.2820 | 104.7618 | 0.00 |
| 01/02/2012 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 3578 | 3 | 3578 | 3 | 0.00 |
| 01/02/2012 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 3707 | 4 | 3707 | 4 | 0.00 |
| 01/02/2012 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 3449 | 3 | 3449 | 3 | 0.00 |
| 01/02/2012 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 1741 | 2 | 1741 | 2 | 0.00 |
| 01/02/2012 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 1596 | 2 | 1596 | 2 | 0.00 |
| 01/02/2012 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 1668 | 2 | 1668 | 2 | 0.00 |
| 01/02/2012 | R203 On 07-February-13 | | | Bond Future | 7.34 | 106.5926 | 7.3350 | 106.5926 | 0.00 |
| 01/02/2012 | R203 On 07-February-13 | 6.50 | Call | Bond Future | 1336 | 0 | 1336 | 0 | 0.00 |
| 01/02/2012 | R203 On 07-February-13 | 6.45 | Call | Bond Future | 1276 | 0 | 1276 | 0 | 0.00 |
| 01/02/2012 | R203 On 07-February-13 | 6.55 | Call | Bond Future | 1402 | 0 | 1402 | 0 | 0.00 |
| 01/02/2012 | R203 On 07-February-13 | 6.55 | Put | Bond Future | 4535 | 3 | 4535 | 3 | 0.00 |
| 01/02/2012 | R203 On 07-February-13 | 6.45 | Put | Bond Future | 4816 | 4 | 4816 | 4 | 0.00 |
| 01/02/2012 | R203 On 07-February-13 | 6.50 | Put | Bond Future | 4672 | 4 | 4672 | 4 | 0.00 |
| 01/02/2012 | R204 On 02-February-12 | | | Bond Future | 7.39 | 104.0372 | 7.3910 | 104.0372 | 3,450.00 |
| 01/02/2012 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 8279 | 8 | 8279 | 8 | 0.00 |
| 01/02/2012 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 8523 | 8 | 8523 | 8 | 0.00 |
| 01/02/2012 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 8035 | 8 | 8035 | 8 | 0.00 |
| 01/02/2012 | R204 On 02-February-12 | 7.25 | Call | Bond Future | 3 | 0 | 3 | 0 | 540.00 |
| 01/02/2012 | R204 On 02-February-12 | 8.00 | Call | Bond Future | 3236 | 3 | 3236 | 3 | 0.00 |
| 01/02/2012 | R204 On 02-February-12 | 7.50 | Call | Bond Future | 599 | 0 | 599 | 0 | 0.00 |
| 01/02/2012 | R204 On 02-February-12 | 7.50 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 01/02/2012 | R204 On 02-February-12 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 540.00 |
| 01/02/2012 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R204 On 02-February-12 | 7.25 | Put | Bond Future | 771 | 1 | 771 | 1 | 0.00 |
| 01/02/2012 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2012 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R204 On 03-May-12 | | | Bond Future | 7.47 | 105.4975 | 7.4740 | 105.4975 | 3,126.00 |
| 01/02/2012 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 6491 | 6 | 6491 | 6 | 0.00 |
| 01/02/2012 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 6722 | 7 | 6722 | 7 | 0.00 |
| 01/02/2012 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 6261 | 6 | 6261 | 6 | 0.00 |
| 01/02/2012 | R204 On 03-May-12 | 7.00 | Call | Bond Future | 506 | 1 | 506 | 1 | 550.00 |
| 01/02/2012 | R204 On 03-May-12 | 7.75 | Call | Bond Future | 2294 | 2 | 2294 | 2 | 0.00 |
| 01/02/2012 | R204 On 03-May-12 | 7.75 | Put | Bond Future | 861 | 1 | 861 | 1 | 550.00 |
| 01/02/2012 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 83 | 0 | 83 | 0 | 0.00 |
| 01/02/2012 | R204 On 03-May-12 | 7.00 | Put | Bond Future | 3025 | 3 | 3025 | 3 | 0.00 |
| 01/02/2012 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 61 | 0 | 61 | 0 | 0.00 |
| 01/02/2012 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 71 | 0 | 71 | 0 | 0.00 |
| 01/02/2012 | R204 On 02-August-12 | | | Bond Future | 7.54 | 103.0646 | 7.5410 | 103.0646 | 0.00 |
| 01/02/2012 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 5594 | 5 | 5594 | 5 | 0.00 |
| 01/02/2012 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 5776 | 6 | 5776 | 6 | 0.00 |
| 01/02/2012 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 5409 | 5 | 5409 | 5 | 0.00 |
| 01/02/2012 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 936 | 1 | 936 | 1 | 0.00 |
| 01/02/2012 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 826 | 1 | 826 | 1 | 0.00 |
| 01/02/2012 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 882 | 1 | 882 | 1 | 0.00 |
| 01/02/2012 | R204 On 01-November-12 | | | Bond Future | 7.61 | 104.6543 | 7.6080 | 104.6543 | 0.00 |
| 01/02/2012 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 4071 | 4 | 4071 | 4 | 0.00 |
| 01/02/2012 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3925 | 4 | 3925 | 4 | 0.00 |
| 01/02/2012 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 4219 | 4 | 4219 | 4 | 0.00 |
| 01/02/2012 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 2090 | 2 | 2090 | 2 | 0.00 |
| 01/02/2012 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 2272 | 2 | 2272 | 2 | 0.00 |
| 01/02/2012 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 2180 | 2 | 2180 | 2 | 0.00 |
| 01/02/2012 | R204 On 07-February-13 | | | Bond Future | 7.67 | 102.4483 | 7.6660 | 102.4483 | 0.00 |
| 01/02/2012 | R204 On 07-February-13 | 8.00 | Call | Bond Future | 4263 | 1 | 4263 | 1 | 0.00 |
| 01/02/2012 | R204 On 07-February-13 | 8.05 | Call | Bond Future | 4400 | 2 | 4400 | 2 | 0.00 |
| 01/02/2012 | R204 On 07-February-13 | 7.95 | Call | Bond Future | 4128 | 1 | 4128 | 1 | 0.00 |
| 01/02/2012 | R204 On 07-February-13 | 7.95 | Put | Bond Future | 2806 | 0 | 2806 | 0 | 0.00 |
| 01/02/2012 | R204 On 07-February-13 | 8.05 | Put | Bond Future | 2617 | 0 | 2617 | 0 | 0.00 |
| 01/02/2012 | R204 On 07-February-13 | 8.00 | Put | Bond Future | 2710 | 0 | 2710 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2012 | R206 On 02-February-12 | | | Bond Future | 5.83 | 103.3710 | 5.8300 | 103.3710 | 0.00 |
| 01/02/2012 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3900 | 4 | 3900 | 4 | 0.00 |
| 01/02/2012 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3813 | 4 | 3813 | 4 | 0.00 |
| 01/02/2012 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3988 | 4 | 3988 | 4 | 0.00 |
| 01/02/2012 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R206 On 03-May-12 | | | Bond Future | 5.86 | 104.8198 | 5.8600 | 104.8198 | 300.00 |
| 01/02/2012 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2602 | 2 | 2602 | 2 | 0.00 |
| 01/02/2012 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2524 | 2 | 2524 | 2 | 0.00 |
| 01/02/2012 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2680 | 3 | 2680 | 3 | 0.00 |
| 01/02/2012 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 01/02/2012 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 01/02/2012 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 01/02/2012 | R206 On 02-August-12 | | | Bond Future | 5.81 | 102.6429 | 5.8130 | 102.6429 | 0.00 |
| 01/02/2012 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1996 | 2 | 1996 | 2 | 0.00 |
| 01/02/2012 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1933 | 2 | 1933 | 2 | 0.00 |
| 01/02/2012 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 2059 | 2 | 2059 | 2 | 0.00 |
| 01/02/2012 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 31 | 0 | 31 | 0 | 0.00 |
| 01/02/2012 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 40 | 0 | 40 | 0 | 0.00 |
| 01/02/2012 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 35 | 0 | 35 | 0 | 0.00 |
| 01/02/2012 | R206 On 01-November-12 | | | Bond Future | 5.71 | 104.2263 | 5.7090 | 104.2263 | 0.00 |
| 01/02/2012 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 682 | 1 | 682 | 1 | 0.00 |
| 01/02/2012 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 719 | 1 | 719 | 1 | 0.00 |
| 01/02/2012 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 647 | 1 | 647 | 1 | 0.00 |
| 01/02/2012 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 369 | 1 | 369 | 1 | 0.00 |
| 01/02/2012 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 327 | 1 | 327 | 1 | 0.00 |
| 01/02/2012 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 347 | 1 | 347 | 1 | 0.00 |
| 01/02/2012 | R206 On 07-February-13 | | | Bond Future | 5.43 | 102.2806 | 5.4320 | 102.2806 | 0.00 |
| 01/02/2012 | R206 On 07-February-13 | 6.00 | Call | Bond Future | 753 | 0 | 753 | 0 | 0.00 |
| 01/02/2012 | R206 On 07-February-13 | 5.95 | Call | Bond Future | 722 | 0 | 722 | 0 | 0.00 |
| 01/02/2012 | R206 On 07-February-13 | 6.05 | Call | Bond Future | 785 | 0 | 785 | 0 | 0.00 |
| 01/02/2012 | R206 On 07-February-13 | 6.05 | Put | Bond Future | 230 | 0 | 230 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2012 | R206 On 07-February-13 | 5.95 | Put | Bond Future | 256 | 0 | 256 | 0 | 0.00 |
| 01/02/2012 | R206 On 07-February-13 | 6.00 | Put | Bond Future | 243 | 0 | 243 | 0 | 0.00 |
| 01/02/2012 | R207 On 02-February-12 | | | Bond Future | 7.63 | 97.9359 | 7.6260 | 97.9359 | 18,047.00 |
| 01/02/2012 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 7569 | 7 | 7569 | 7 | 0.00 |
| 01/02/2012 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 7830 | 8 | 7830 | 8 | 0.00 |
| 01/02/2012 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 7307 | 7 | 7307 | 7 | 0.00 |
| 01/02/2012 | R207 On 02-February-12 | 7.35 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,920.00 |
| 01/02/2012 | R207 On 02-February-12 | 8.50 | Call | Bond Future | 4903 | 5 | 4903 | 5 | 0.00 |
| 01/02/2012 | R207 On 02-February-12 | 7.65 | Call | Bond Future | 231 | 0 | 231 | 0 | 640.00 |
| 01/02/2012 | R207 On 02-February-12 | 7.85 | Call | Bond Future | 1287 | 1 | 1287 | 1 | 0.00 |
| 01/02/2012 | R207 On 02-February-12 | 7.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 640.00 |
| 01/02/2012 | R207 On 02-February-12 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,920.00 |
| 01/02/2012 | R207 On 02-February-12 | 7.65 | Put | Bond Future | 92 | 0 | 92 | 0 | 0.00 |
| 01/02/2012 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R207 On 02-February-12 | 7.35 | Put | Bond Future | 1615 | 2 | 1615 | 2 | 0.00 |
| 01/02/2012 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R207 On 03-May-12 | | | Bond Future | 7.71 | 99.3092 | 7.7110 | 99.3092 | 24,935.00 |
| 01/02/2012 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 5809 | 6 | 5809 | 6 | 0.00 |
| 01/02/2012 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 6046 | 6 | 6046 | 6 | 0.00 |
| 01/02/2012 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 5570 | 5 | 5570 | 5 | 0.00 |
| 01/02/2012 | R207 On 03-May-12 | 7.45 | Call | Bond Future | 951 | 1 | 951 | 1 | 2,400.00 |
| 01/02/2012 | R207 On 03-May-12 | 8.30 | Call | Bond Future | 3749 | 4 | 3749 | 4 | 0.00 |
| 01/02/2012 | R207 On 03-May-12 | 7.65 | Call | Bond Future | 1426 | 1 | 1426 | 1 | 800.00 |
| 01/02/2012 | R207 On 03-May-12 | 8.00 | Call | Bond Future | 2547 | 2 | 2547 | 2 | 0.00 |
| 01/02/2012 | R207 On 03-May-12 | 8.00 | Put | Bond Future | 938 | 1 | 938 | 1 | 800.00 |
| 01/02/2012 | R207 On 03-May-12 | 8.30 | Put | Bond Future | 504 | 1 | 504 | 1 | 2,400.00 |
| 01/02/2012 | R207 On 03-May-12 | 7.65 | Put | Bond Future | 1770 | 2 | 1770 | 2 | 0.00 |
| 01/02/2012 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 198 | 0 | 198 | 0 | 0.00 |
| 01/02/2012 | R207 On 03-May-12 | 7.45 | Put | Bond Future | 2433 | 3 | 2433 | 3 | 0.00 |
| 01/02/2012 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 152 | 0 | 152 | 0 | 0.00 |
| 01/02/2012 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 176 | 0 | 176 | 0 | 0.00 |
| 01/02/2012 | R207 On 02-August-12 | | | Bond Future | 7.78 | 97.1730 | 7.7810 | 97.1730 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2012 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 6120 | 6 | 6120 | 6 | 0.00 |
| 01/02/2012 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 6313 | 6 | 6313 | 6 | 0.00 |
| 01/02/2012 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 5924 | 6 | 5924 | 6 | 0.00 |
| 01/02/2012 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 1059 | 1 | 1059 | 1 | 0.00 |
| 01/02/2012 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 937 | 1 | 937 | 1 | 0.00 |
| 01/02/2012 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 999 | 1 | 999 | 1 | 0.00 |
| 01/02/2012 | R207 On 01-November-12 | | | Bond Future | 7.85 | 98.6727 | 7.8480 | 98.6727 | 0.00 |
| 01/02/2012 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 4544 | 4 | 4544 | 4 | 0.00 |
| 01/02/2012 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 4386 | 4 | 4386 | 4 | 0.00 |
| 01/02/2012 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 4703 | 5 | 4703 | 5 | 0.00 |
| 01/02/2012 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 2340 | 3 | 2340 | 3 | 0.00 |
| 01/02/2012 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 2540 | 3 | 2540 | 3 | 0.00 |
| 01/02/2012 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 2439 | 3 | 2439 | 3 | 0.00 |
| 01/02/2012 | R207 On 07-February-13 | | | Bond Future | 7.91 | 96.7563 | 7.9090 | 96.7563 | 0.00 |
| 01/02/2012 | R207 On 07-February-13 | 8.25 | Call | Bond Future | 4791 | 1 | 4791 | 1 | 0.00 |
| 01/02/2012 | R207 On 07-February-13 | 8.30 | Call | Bond Future | 4940 | 2 | 4940 | 2 | 0.00 |
| 01/02/2012 | R207 On 07-February-13 | 8.20 | Call | Bond Future | 4643 | 1 | 4643 | 1 | 0.00 |
| 01/02/2012 | R207 On 07-February-13 | 8.20 | Put | Bond Future | 3161 | 0 | 3161 | 0 | 0.00 |
| 01/02/2012 | R207 On 07-February-13 | 8.30 | Put | Bond Future | 2956 | 0 | 2956 | 0 | 0.00 |
| 01/02/2012 | R207 On 07-February-13 | 8.25 | Put | Bond Future | 3057 | 0 | 3057 | 0 | 0.00 |
| 01/02/2012 | R208 On 02-February-12 | | | Bond Future | 7.68 | 96.0800 | 7.6810 | 96.0800 | 8,905.00 |
| 01/02/2012 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 7789 | 8 | 7789 | 8 | 0.00 |
| 01/02/2012 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 8068 | 8 | 8068 | 8 | 0.00 |
| 01/02/2012 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 7509 | 7 | 7509 | 7 | 0.00 |
| 01/02/2012 | R208 On 02-February-12 | 7.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 2,880.00 |
| 01/02/2012 | R208 On 02-February-12 | 8.55 | Call | Bond Future | 5227 | 5 | 5227 | 5 | 0.00 |
| 01/02/2012 | R208 On 02-February-12 | 7.70 | Call | Bond Future | 220 | 0 | 220 | 0 | 960.00 |
| 01/02/2012 | R208 On 02-February-12 | 7.90 | Call | Bond Future | 1353 | 1 | 1353 | 1 | 0.00 |
| 01/02/2012 | R208 On 02-February-12 | 7.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 960.00 |
| 01/02/2012 | R208 On 02-February-12 | 8.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 2,880.00 |
| 01/02/2012 | R208 On 02-February-12 | 7.70 | Put | Bond Future | 102 | 0 | 102 | 0 | 0.00 |
| 01/02/2012 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R208 On 02-February-12 | 7.45 | Put | Bond Future | 1454 | 2 | 1454 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2012 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R208 On 03-May-12 | | | Bond Future | 7.76 | 94.0376 | 7.7570 | 94.0376 | 9,269.00 |
| 01/02/2012 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 7297 | 7 | 7297 | 7 | 0.00 |
| 01/02/2012 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 7557 | 7 | 7557 | 7 | 0.00 |
| 01/02/2012 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 7039 | 7 | 7039 | 7 | 0.00 |
| 01/02/2012 | R208 On 03-May-12 | 7.50 | Call | Bond Future | 1040 | 1 | 1040 | 1 | 3,000.00 |
| 01/02/2012 | R208 On 03-May-12 | 8.35 | Call | Bond Future | 4067 | 4 | 4067 | 4 | 0.00 |
| 01/02/2012 | R208 On 03-May-12 | 7.70 | Call | Bond Future | 1556 | 1 | 1556 | 1 | 1,000.00 |
| 01/02/2012 | R208 On 03-May-12 | 8.05 | Call | Bond Future | 2772 | 3 | 2772 | 3 | 0.00 |
| 01/02/2012 | R208 On 03-May-12 | 8.05 | Put | Bond Future | 1011 | 1 | 1011 | 1 | 1,000.00 |
| 01/02/2012 | R208 On 03-May-12 | 8.35 | Put | Bond Future | 545 | 1 | 545 | 1 | 3,000.00 |
| 01/02/2012 | R208 On 03-May-12 | 7.70 | Put | Bond Future | 1904 | 2 | 1904 | 2 | 0.00 |
| 01/02/2012 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 122 | 0 | 122 | 0 | 0.00 |
| 01/02/2012 | R208 On 03-May-12 | 7.50 | Put | Bond Future | 2620 | 3 | 2620 | 3 | 0.00 |
| 01/02/2012 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 90 | 0 | 90 | 0 | 0.00 |
| 01/02/2012 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 105 | 0 | 105 | 0 | 0.00 |
| 01/02/2012 | R208 On 02-August-12 | | | Bond Future | 7.82 | 95.4583 | 7.8200 | 95.4583 | 0.00 |
| 01/02/2012 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 6433 | 6 | 6433 | 6 | 0.00 |
| 01/02/2012 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 6222 | 6 | 6222 | 6 | 0.00 |
| 01/02/2012 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 6646 | 6 | 6646 | 6 | 0.00 |
| 01/02/2012 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 1046 | 1 | 1046 | 1 | 0.00 |
| 01/02/2012 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 1173 | 1 | 1173 | 1 | 0.00 |
| 01/02/2012 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1108 | 1 | 1108 | 1 | 0.00 |
| 01/02/2012 | R208 On 01-November-12 | | | Bond Future | 7.88 | 93.5335 | 7.8830 | 93.5335 | 0.00 |
| 01/02/2012 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 4835 | 4 | 4835 | 4 | 0.00 |
| 01/02/2012 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 5006 | 5 | 5006 | 5 | 0.00 |
| 01/02/2012 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 4666 | 4 | 4666 | 4 | 0.00 |
| 01/02/2012 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 2851 | 3 | 2851 | 3 | 0.00 |
| 01/02/2012 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 2628 | 3 | 2628 | 3 | 0.00 |
| 01/02/2012 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 2738 | 3 | 2738 | 3 | 0.00 |
| 01/02/2012 | R208 On 07-February-13 | | | Bond Future | 7.94 | 95.1746 | 7.9400 | 95.1746 | 0.00 |
| 01/02/2012 | R208 On 07-February-13 | 8.00 | Call | Bond Future | 4383 | 0 | 4383 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2012 | R208 On 07-February-13 | 7.95 | Call | Bond Future | 4239 | 0 | 4239 | 0 | 0.00 |
| 01/02/2012 | R208 On 07-February-13 | 8.05 | Call | Bond Future | 4534 | 0 | 4534 | 0 | 0.00 |
| 01/02/2012 | R208 On 07-February-13 | 8.05 | Put | Bond Future | 3916 | 0 | 3916 | 0 | 0.00 |
| 01/02/2012 | R208 On 07-February-13 | 7.95 | Put | Bond Future | 4183 | 0 | 4183 | 0 | 0.00 |
| 01/02/2012 | R208 On 07-February-13 | 8.00 | Put | Bond Future | 4045 | 0 | 4045 | 0 | 0.00 |
| 01/02/2012 | R209 On 02-February-12 | | | Bond Future | 8.57 | 78.3933 | 8.5710 | 78.3933 | 1,199.00 |
| 01/02/2012 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3399 | 3 | 3399 | 3 | 0.00 |
| 01/02/2012 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3779 | 3 | 3779 | 3 | 0.00 |
| 01/02/2012 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3015 | 3 | 3015 | 3 | 0.00 |
| 01/02/2012 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R209 On 03-May-12 | | | Bond Future | 8.64 | 76.3500 | 8.6380 | 76.3500 | 2,042.00 |
| 01/02/2012 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 4218 | 4 | 4218 | 4 | 0.00 |
| 01/02/2012 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4480 | 4 | 4480 | 4 | 0.00 |
| 01/02/2012 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3963 | 4 | 3963 | 4 | 0.00 |
| 01/02/2012 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 1499 | 2 | 1499 | 2 | 0.00 |
| 01/02/2012 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 1253 | 1 | 1253 | 1 | 0.00 |
| 01/02/2012 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 1371 | 1 | 1371 | 1 | 0.00 |
| 01/02/2012 | R209 On 02-August-12 | | | Bond Future | 8.70 | 77.5073 | 8.6960 | 77.5073 | 0.00 |
| 01/02/2012 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 6929 | 6 | 6929 | 6 | 0.00 |
| 01/02/2012 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 7167 | 7 | 7167 | 7 | 0.00 |
| 01/02/2012 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 6693 | 6 | 6693 | 6 | 0.00 |
| 01/02/2012 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 2819 | 3 | 2819 | 3 | 0.00 |
| 01/02/2012 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 2562 | 2 | 2562 | 2 | 0.00 |
| 01/02/2012 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 2688 | 2 | 2688 | 2 | 0.00 |
| 01/02/2012 | R209 On 01-November-12 | | | Bond Future | 8.75 | 75.5575 | 8.7540 | 75.5575 | 0.00 |
| 01/02/2012 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 6561 | 6 | 6561 | 6 | 0.00 |
| 01/02/2012 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 6352 | 6 | 6352 | 6 | 0.00 |
| 01/02/2012 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 6772 | 6 | 6772 | 6 | 0.00 |
| 01/02/2012 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 4484 | 4 | 4484 | 4 | 0.00 |
| 01/02/2012 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 4824 | 4 | 4824 | 4 | 0.00 |
| 01/02/2012 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 4651 | 4 | 4651 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2012 | R209 On 07-February-13 | | | Bond Future | 8.81 | 76.8752 | 8.8090 | 76.8752 | 0.00 |
| 01/02/2012 | R209 On 07-February-13 | 9.00 | Call | Bond Future | 7222 | 1 | 7222 | 1 | 0.00 |
| 01/02/2012 | R209 On 07-February-13 | 9.05 | Call | Bond Future | 7426 | 2 | 7426 | 2 | 0.00 |
| 01/02/2012 | R209 On 07-February-13 | 8.95 | Call | Bond Future | 7020 | 1 | 7020 | 1 | 0.00 |
| 01/02/2012 | R209 On 07-February-13 | 8.95 | Put | Bond Future | 5928 | 0 | 5928 | 0 | 0.00 |
| 01/02/2012 | R209 On 07-February-13 | 9.05 | Put | Bond Future | 5575 | 0 | 5575 | 0 | 0.00 |
| 01/02/2012 | R209 On 07-February-13 | 9.00 | Put | Bond Future | 5749 | 0 | 5749 | 0 | 0.00 |
| 01/02/2012 | R210 On 02-February-12 | | | Bond Future | 139.52 | 139.7022 | 139.5201 | 139.7022 | 20.00 |
| 01/02/2012 | R210 On 02-February-12 | 131.00 | Call | Bond Future | 8520 | 9 | 8520 | 9 | 0.00 |
| 01/02/2012 | R210 On 02-February-12 | 131.05 | Call | Bond Future | 8470 | 9 | 8470 | 9 | 0.00 |
| 01/02/2012 | R210 On 02-February-12 | 130.95 | Call | Bond Future | 8570 | 9 | 8570 | 9 | 0.00 |
| 01/02/2012 | R210 On 02-February-12 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R210 On 02-February-12 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R210 On 02-February-12 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R210 On 03-May-12 | | | Bond Future | 139.72 | 139.9034 | 139.7178 | 139.9034 | 735.00 |
| 01/02/2012 | R210 On 03-May-12 | 139.00 | Call | Bond Future | 718 | 1 | 718 | 1 | 0.00 |
| 01/02/2012 | R210 On 03-May-12 | 138.95 | Call | Bond Future | 768 | 1 | 768 | 1 | 0.00 |
| 01/02/2012 | R210 On 03-May-12 | 139.05 | Call | Bond Future | 668 | 1 | 668 | 1 | 0.00 |
| 01/02/2012 | R210 On 03-May-12 | 139.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R210 On 03-May-12 | 138.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R210 On 03-May-12 | 139.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R211 On 02-February-12 | | | Bond Future | 116.64 | 116.6502 | 116.6369 | 116.6502 | 0.00 |
| 01/02/2012 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 6137 | 6 | 6137 | 6 | 0.00 |
| 01/02/2012 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 6187 | 6 | 6187 | 6 | 0.00 |
| 01/02/2012 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 6087 | 6 | 6087 | 6 | 0.00 |
| 01/02/2012 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R211 On 03-May-12 | | | Bond Future | 118.27 | 118.2856 | 118.2702 | 118.2856 | 480.00 |
| 01/02/2012 | R211 On 03-May-12 | 118.20 | Call | Bond Future | 70 | 0 | 70 | 0 | 0.00 |
| 01/02/2012 | R211 On 03-May-12 | 118.25 | Call | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 01/02/2012 | R211 On 03-May-12 | 118.15 | Call | Bond Future | 120 | 0 | 120 | 0 | 0.00 |
| 01/02/2012 | R211 On 03-May-12 | 118.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2012 | R211 On 03-May-12 | 118.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R211 On 03-May-12 | 118.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R212 On 02-February-12 | | | Bond Future | 114.58 | 114.4816 | 114.5798 | 114.4816 | 0.00 |
| 01/02/2012 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 6080 | 6 | 6080 | 6 | 0.00 |
| 01/02/2012 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 6030 | 6 | 6030 | 6 | 0.00 |
| 01/02/2012 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 6130 | 6 | 6130 | 6 | 0.00 |
| 01/02/2012 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R212 On 03-May-12 | | | Bond Future | 116.18 | 116.0865 | 116.1843 | 116.0865 | 2,777.00 |
| 01/02/2012 | R212 On 03-May-12 | 115.30 | Call | Bond Future | 884 | 1 | 884 | 1 | 0.00 |
| 01/02/2012 | R212 On 03-May-12 | 115.25 | Call | Bond Future | 934 | 1 | 934 | 1 | 0.00 |
| 01/02/2012 | R212 On 03-May-12 | 115.35 | Call | Bond Future | 834 | 1 | 834 | 1 | 0.00 |
| 01/02/2012 | R212 On 03-May-12 | 115.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R212 On 03-May-12 | 115.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R212 On 03-May-12 | 115.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R213 On 02-February-12 | | | Bond Future | 8.54 | 88.2697 | 8.5360 | 88.2697 | 487.00 |
| 01/02/2012 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 3736 | 3 | 3736 | 3 | 0.00 |
| 01/02/2012 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 3345 | 3 | 3345 | 3 | 0.00 |
| 01/02/2012 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 4124 | 4 | 4124 | 4 | 0.00 |
| 01/02/2012 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2012 | R213 On 03-May-12 | | | Bond Future | 8.61 | 85.9718 | 8.6080 | 85.9718 | 92.00 |
| 01/02/2012 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 5849 | 5 | 5849 | 5 | 0.00 |
| 01/02/2012 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 5556 | 5 | 5556 | 5 | 0.00 |
| 01/02/2012 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 6145 | 6 | 6145 | 6 | 0.00 |
| 01/02/2012 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 739 | 1 | 739 | 1 | 0.00 |
| 01/02/2012 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 899 | 1 | 899 | 1 | 0.00 |
| 01/02/2012 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 816 | 1 | 816 | 1 | 0.00 |
| 01/02/2012 | R213 On 02-August-12 | | | Bond Future | 8.67 | 87.2767 | 8.6690 | 87.2767 | 0.00 |
| 01/02/2012 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 7155 | 7 | 7155 | 7 | 0.00 |
| 01/02/2012 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 7402 | 7 | 7402 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2012 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 6910 | 6 | 6910 | 6 | 0.00 |
| 01/02/2012 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 2768 | 3 | 2768 | 3 | 0.00 |
| 01/02/2012 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 2514 | 2 | 2514 | 2 | 0.00 |
| 01/02/2012 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 2638 | 3 | 2638 | 3 | 0.00 |
| 01/02/2012 | R213 On 01-November-12 | | | Bond Future | 8.73 | 85.0799 | 8.7330 | 85.0799 | 0.00 |
| 01/02/2012 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 6712 | 6 | 6712 | 6 | 0.00 |
| 01/02/2012 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 6930 | 6 | 6930 | 6 | 0.00 |
| 01/02/2012 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 6498 | 6 | 6498 | 6 | 0.00 |
| 01/02/2012 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 4790 | 5 | 4790 | 5 | 0.00 |
| 01/02/2012 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 4453 | 4 | 4453 | 4 | 0.00 |
| 01/02/2012 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 4618 | 4 | 4618 | 4 | 0.00 |
| 01/02/2012 | R213 On 07-February-13 | | | Bond Future | 8.80 | 86.5680 | 8.7960 | 86.5680 | 0.00 |
| 01/02/2012 | R213 On 07-February-13 | 9.00 | Call | Bond Future | 7330 | 1 | 7330 | 1 | 0.00 |
| 01/02/2012 | R213 On 07-February-13 | 9.05 | Call | Bond Future | 7538 | 1 | 7538 | 1 | 0.00 |
| 01/02/2012 | R213 On 07-February-13 | 8.95 | Call | Bond Future | 7123 | 1 | 7123 | 1 | 0.00 |
| 01/02/2012 | R213 On 07-February-13 | 8.95 | Put | Bond Future | 5922 | 0 | 5922 | 0 | 0.00 |
| 01/02/2012 | R213 On 07-February-13 | 9.05 | Put | Bond Future | 5571 | 0 | 5571 | 0 | 0.00 |
| 01/02/2012 | R213 On 07-February-13 | 9.00 | Put | Bond Future | 5745 | 0 | 5745 | 0 | 0.00 |
| 01/02/2012 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 02/02/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2012 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2012 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2012 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2012 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2012 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2012 | AL7T On 02-February-12 | | | Index Future | 421.61 | 420.7010 | 421.6110 | 420.7010 | 0.00 |
| 02/02/2012 | AL7T On 03-May-12 | | | Index Future | 428.71 | 426.5920 | 428.7090 | 426.5920 | 16.00 |
| 02/02/2012 | AL7T On 02-August-12 | | | Index Future | 435.19 | 433.0480 | 435.1890 | 433.0480 | 0.00 |
| 02/02/2012 | ALBI On 02-February-12 | | | Index Future | 383.93 | 383.0030 | 383.9340 | 383.0030 | 0.00 |
| 02/02/2012 | ALBI On 03-May-12 | | | Index Future | 389.73 | 388.3670 | 389.7310 | 388.3670 | 926.00 |
| 02/02/2012 | ALBI On 02-August-12 | | | Index Future | 395.62 | 394.2440 | 395.6230 | 394.2440 | 118.00 |
| 02/02/2012 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2012 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2012 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2012 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2012 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2012 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2012 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2012 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2012 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2012 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2012 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2012 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 02/02/2012 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2012 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2012 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2012 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2012 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2012 | CAAN On 30-March-12 | | | Can-Do Future | 0.09 | 0.1034 | 0.0928 | 0.1034 | 0.00 |
| 02/02/2012 | CAAO On 30-March-12 | | | Can-Do Future | 0.19 | 0.1736 | 0.1873 | 0.1736 | 100,000.00 |
| 02/02/2012 | CAAT On 29-February-12 | | | Can-Do Future | 0.04 | 0.0432 | 0.0366 | 0.0432 | 12,500.00 |
| 02/02/2012 | CAAV On 29-February-12 | | | Can-Do Future | 0.13 | 0.1128 | 0.1338 | 0.1128 | 12,987.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2012 | CAAW On 20-April-12 | | | Any day expiry | 7.75 | 7.8021 | 7.7532 | 7.8021 | 0.00 |
| 02/02/2012 | CAAW On 20-April-12 | 8.10 | Call | Any day expiry | 126 | 0 | 126 | 0 | 0.00 |
| 02/02/2012 | CAAW On 20-April-12 | 8.15 | Call | Any day expiry | 116 | 0 | 116 | 0 | 0.00 |
| 02/02/2012 | CAAW On 20-April-12 | 8.05 | Call | Any day expiry | 137 | 0 | 137 | 0 | 0.00 |
| 02/02/2012 | CAAW On 20-April-12 | 8.05 | Put | Any day expiry | 434 | 0 | 434 | 0 | 0.00 |
| 02/02/2012 | CAAW On 20-April-12 | 8.15 | Put | Any day expiry | 513 | 0 | 513 | 0 | 0.00 |
| 02/02/2012 | CAAW On 20-April-12 | 8.10 | Put | Any day expiry | 473 | 0 | 473 | 0 | 0.00 |
| 02/02/2012 | CAAX On 30-March-12 | | | Can-Do Future | 0.07 | 0.0765 | 0.0683 | 0.0765 | 12,500.00 |
| 02/02/2012 | CAAY On 30-April-12 | | | Can-Do Future | 0.07 | 0.0753 | 0.0681 | 0.0753 | 12,500.00 |
| 02/02/2012 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2012 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 02/02/2012 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2012 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2012 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/02/2012 | DAAA On 29-March-12 | | | Any day expiry | 7.73 | 7.7772 | 7.7282 | 7.7772 | 1,372.00 |
| 02/02/2012 | DAAA On 29-March-12 | 7.90 | Call | Any day expiry | 133 | 0 | 133 | 0 | 0.00 |
| 02/02/2012 | DAAA On 29-March-12 | 7.95 | Call | Any day expiry | 119 | 0 | 119 | 0 | 0.00 |
| 02/02/2012 | DAAA On 29-March-12 | 7.85 | Call | Any day expiry | 148 | 0 | 148 | 0 | 0.00 |
| 02/02/2012 | DAAA On 29-March-12 | 7.85 | Put | Any day expiry | 270 | 0 | 270 | 0 | 0.00 |
| 02/02/2012 | DAAA On 29-March-12 | 7.95 | Put | Any day expiry | 341 | 0 | 341 | 0 | 0.00 |
| 02/02/2012 | DAAA On 29-March-12 | 7.90 | Put | Any day expiry | 305 | 0 | 305 | 0 | 0.00 |
| 02/02/2012 | GOVI On 02-February-12 | | | GOVI | 384.69 | 383.8910 | 384.6920 | 383.8910 | 0.00 |
| 02/02/2012 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 156920 | 15 | 156920 | 15 | 0.00 |
| 02/02/2012 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 156820 | 15 | 156820 | 15 | 0.00 |
| 02/02/2012 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 157020 | 15 | 157020 | 15 | 0.00 |
| 02/02/2012 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | GOVI On 03-May-12 | | | GOVI | 390.30 | 389.2670 | 390.3040 | 389.2670 | 181.00 |
| 02/02/2012 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 83040 | 7 | 83040 | 7 | 0.00 |
| 02/02/2012 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 82940 | 7 | 82940 | 7 | 0.00 |
| 02/02/2012 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 83140 | 7 | 83140 | 7 | 0.00 |
| 02/02/2012 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2012 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | GOVI On 02-August-12 | | | GOVI | 396.20 | 395.1580 | 396.2040 | 395.1580 | 0.00 |
| 02/02/2012 | GOVI On 02-August-12 | 390.00 | Call | GOVI | 62040 | 5 | 62040 | 5 | 0.00 |
| 02/02/2012 | GOVI On 02-August-12 | 390.01 | Call | GOVI | 61940 | 5 | 61940 | 5 | 0.00 |
| 02/02/2012 | GOVI On 02-August-12 | 389.99 | Call | GOVI | 62140 | 5 | 62140 | 5 | 0.00 |
| 02/02/2012 | GOVI On 02-August-12 | 389.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | GOVI On 02-August-12 | 390.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | GOVI On 02-August-12 | 390.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 02/02/2012 | IGOV On 02-February-12 | | | Index Future | 167.95 | 168.1080 | 167.9490 | 168.1080 | 0.00 |
| 02/02/2012 | IGOV On 03-May-12 | | | Index Future | 170.55 | 170.4620 | 170.5510 | 170.4620 | 514.00 |
| 02/02/2012 | IGOV On 02-August-12 | | | Index Future | 173.13 | 173.0420 | 173.1290 | 173.0420 | 0.00 |
| 02/02/2012 | ILBI On 02-February-12 | | | Index Future | 456.34 | 456.3430 | 456.3430 | 456.3430 | 0.00 |
| 02/02/2012 | ILBI On 03-May-12 | | | Index Future | 463.63 | 463.6340 | 463.6340 | 463.6340 | 0.00 |
| 02/02/2012 | ILBI On 02-August-12 | | | Index Future | 473.37 | 473.3650 | 473.3650 | 473.3650 | 152.00 |
| 02/02/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 02/02/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 02/02/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 02/02/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 02/02/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 02/02/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 02/02/2012 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.60 | 94.4000 | 5.6000 | 94.4000 | 0.00 |
| 02/02/2012 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.60 | 94.4000 | 5.6000 | 94.4000 | 2,390.00 |
| 02/02/2012 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.61 | 94.4000 | 5.6100 | 94.4000 | 0.00 |
| 02/02/2012 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.62 | 94.3900 | 5.6200 | 94.3900 | 0.00 |
| 02/02/2012 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.64 | 94.3700 | 5.6400 | 94.3700 | 2,890.00 |
| 02/02/2012 | JBAF On 18-July-12 | | | Jibar Tradeable Future | 5.65 | 94.3500 | 5.6500 | 94.3500 | 0.00 |
| 02/02/2012 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.70 | 94.3100 | 5.7000 | 94.3100 | 44,760.00 |
| 02/02/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.80 | 94.2000 | 5.8000 | 94.2000 | 940.00 |
| 02/02/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.91 | 94.0900 | 5.9100 | 94.0900 | 790.00 |
| 02/02/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.05 | 93.9400 | 6.0500 | 93.9400 | 1,250.00 |
| 02/02/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.22 | 93.7500 | 6.2200 | 93.7500 | 1,500.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 6.42 | 93.5500 | 6.4200 | 93.5500 | 1,000.00 |
| 02/02/2012 | JN02 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 02/02/2012 | JN02 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | JN02 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 02/02/2012 | JN02 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | JN02 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 02/02/2012 | JN02 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | JN02 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | JN05 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 02/02/2012 | JN05 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | JN05 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | JN05 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 02/02/2012 | JN05 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | JN05 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 02/02/2012 | JN05 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | JN10 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 02/02/2012 | JN10 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | JN10 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | JN10 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 02/02/2012 | JN10 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | JN10 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 02/02/2012 | JN10 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | OTH1 On 02-February-12 | | | Index Future | 379.11 | 377.5660 | 379.1130 | 377.5660 | 0.00 |
| 02/02/2012 | R157 On 02-February-12 | | | Bond Future | 6.39 | 127.9127 | 6.3900 | 127.9127 | 0.00 |
| 02/02/2012 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 7324 | 7 | 7324 | 7 | 0.00 |
| 02/02/2012 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 7490 | 7 | 7490 | 7 | 0.00 |
| 02/02/2012 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 7157 | 7 | 7157 | 7 | 0.00 |
| 02/02/2012 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 2353 | 2 | 2353 | 2 | 0.00 |
| 02/02/2012 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 576 | 1 | 576 | 1 | 0.00 |
| 02/02/2012 | R157 On 02-February-12 | 6.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R157 On 02-February-12 | 7.20 | Call | Bond Future | 2879 | 3 | 2879 | 3 | 0.00 |
| 02/02/2012 | R157 On 02-February-12 | 6.45 | Call | Bond Future | 216 | 0 | 216 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2012 | R157 On 02-February-12 | 6.65 | Call | Bond Future | 934 | 1 | 934 | 1 | 0.00 |
| 02/02/2012 | R157 On 02-February-12 | 6.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R157 On 02-February-12 | 7.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R157 On 02-February-12 | 6.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 1418 | 1 | 1418 | 1 | 0.00 |
| 02/02/2012 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R157 On 02-February-12 | 6.25 | Put | Bond Future | 507 | 1 | 507 | 1 | 0.00 |
| 02/02/2012 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R157 On 03-May-12 | | | Bond Future | 6.45 | 122.8996 | 6.4490 | 122.8996 | 10,880.00 |
| 02/02/2012 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 5857 | 6 | 5857 | 6 | 0.00 |
| 02/02/2012 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 6014 | 6 | 6014 | 6 | 0.00 |
| 02/02/2012 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 5700 | 6 | 5700 | 6 | 0.00 |
| 02/02/2012 | R157 On 03-May-12 | 6.25 | Call | Bond Future | 454 | 0 | 454 | 0 | 1,500.00 |
| 02/02/2012 | R157 On 03-May-12 | 6.50 | Call | Bond Future | 840 | 1 | 840 | 1 | 0.00 |
| 02/02/2012 | R157 On 03-May-12 | 6.75 | Call | Bond Future | 1371 | 1 | 1371 | 1 | 0.00 |
| 02/02/2012 | R157 On 03-May-12 | 6.75 | Put | Bond Future | 366 | 0 | 366 | 0 | 1,500.00 |
| 02/02/2012 | R157 On 03-May-12 | 6.50 | Put | Bond Future | 669 | 1 | 669 | 1 | 1,500.00 |
| 02/02/2012 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 02/02/2012 | R157 On 03-May-12 | 6.25 | Put | Bond Future | 1124 | 1 | 1124 | 1 | 0.00 |
| 02/02/2012 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 02/02/2012 | R157 On 02-August-12 | | | Bond Future | 6.48 | 124.7586 | 6.4760 | 124.7586 | 0.00 |
| 02/02/2012 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4741 | 5 | 4741 | 5 | 0.00 |
| 02/02/2012 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 4606 | 5 | 4606 | 5 | 0.00 |
| 02/02/2012 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4876 | 5 | 4876 | 5 | 0.00 |
| 02/02/2012 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 111 | 0 | 111 | 0 | 0.00 |
| 02/02/2012 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 136 | 0 | 136 | 0 | 0.00 |
| 02/02/2012 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 123 | 0 | 123 | 0 | 0.00 |
| 02/02/2012 | R157 On 01-November-12 | | | Bond Future | 6.50 | 119.8750 | 6.5040 | 119.8750 | 0.00 |
| 02/02/2012 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 2292 | 2 | 2292 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2012 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 2388 | 2 | 2388 | 2 | 0.00 |
| 02/02/2012 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 2199 | 2 | 2199 | 2 | 0.00 |
| 02/02/2012 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 934 | 1 | 934 | 1 | 0.00 |
| 02/02/2012 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 841 | 1 | 841 | 1 | 0.00 |
| 02/02/2012 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 886 | 1 | 886 | 1 | 0.00 |
| 02/02/2012 | R157 On 07-February-13 | | | Bond Future | 6.50 | 121.9874 | 6.5010 | 121.9874 | 0.00 |
| 02/02/2012 | R157 On 07-February-13 | 6.75 | Call | Bond Future | 1903 | 2 | 1903 | 2 | 0.00 |
| 02/02/2012 | R157 On 07-February-13 | 6.80 | Call | Bond Future | 1980 | 2 | 1980 | 2 | 0.00 |
| 02/02/2012 | R157 On 07-February-13 | 6.70 | Call | Bond Future | 1828 | 2 | 1828 | 2 | 0.00 |
| 02/02/2012 | R157 On 07-February-13 | 6.70 | Put | Bond Future | 1315 | 1 | 1315 | 1 | 0.00 |
| 02/02/2012 | R157 On 07-February-13 | 6.80 | Put | Bond Future | 1210 | 1 | 1210 | 1 | 0.00 |
| 02/02/2012 | R157 On 07-February-13 | 6.75 | Put | Bond Future | 1261 | 1 | 1261 | 1 | 0.00 |
| 02/02/2012 | R186 On 02-February-12 | | | Bond Future | 8.06 | 121.6824 | 8.0600 | 121.6824 | 0.00 |
| 02/02/2012 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 8761 | 8 | 8761 | 8 | 0.00 |
| 02/02/2012 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 9200 | 9 | 9200 | 9 | 0.00 |
| 02/02/2012 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 8318 | 8 | 8318 | 8 | 0.00 |
| 02/02/2012 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 38610 | 38 | 38610 | 38 | 0.00 |
| 02/02/2012 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 110384 | 110 | 110384 | 110 | 0.00 |
| 02/02/2012 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 592 | 1 | 592 | 1 | 0.00 |
| 02/02/2012 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 13932 | 15 | 13932 | 15 | 0.00 |
| 02/02/2012 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 3105 | 4 | 3105 | 4 | 0.00 |
| 02/02/2012 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R186 On 03-May-12 | | | Bond Future | 8.12 | 123.3833 | 8.1230 | 123.3833 | 26,982.00 |
| 02/02/2012 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 8573 | 8 | 8573 | 8 | 0.00 |
| 02/02/2012 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 8954 | 8 | 8954 | 8 | 0.00 |
| 02/02/2012 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 8194 | 8 | 8194 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2012 | R186 On 03-May-12 | 7.90 | Call | Bond Future | 1880 | 2 | 1880 | 2 | 2,250.00 |
| 02/02/2012 | R186 On 03-May-12 | 8.20 | Call | Bond Future | 3237 | 3 | 3237 | 3 | 750.00 |
| 02/02/2012 | R186 On 03-May-12 | 8.50 | Call | Bond Future | 5009 | 5 | 5009 | 5 | 0.00 |
| 02/02/2012 | R186 On 03-May-12 | 8.85 | Call | Bond Future | 7447 | 7 | 7447 | 7 | 0.00 |
| 02/02/2012 | R186 On 03-May-12 | 8.85 | Put | Bond Future | 706 | 1 | 706 | 1 | 2,250.00 |
| 02/02/2012 | R186 On 03-May-12 | 8.50 | Put | Bond Future | 1443 | 2 | 1443 | 2 | 750.00 |
| 02/02/2012 | R186 On 03-May-12 | 8.20 | Put | Bond Future | 2496 | 3 | 2496 | 3 | 0.00 |
| 02/02/2012 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 569 | 1 | 569 | 1 | 0.00 |
| 02/02/2012 | R186 On 03-May-12 | 7.90 | Put | Bond Future | 4063 | 5 | 4063 | 5 | 0.00 |
| 02/02/2012 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 455 | 1 | 455 | 1 | 0.00 |
| 02/02/2012 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 509 | 1 | 509 | 1 | 0.00 |
| 02/02/2012 | R186 On 02-August-12 | | | Bond Future | 8.19 | 119.9635 | 8.1850 | 119.9635 | 0.00 |
| 02/02/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 8101 | 8 | 8101 | 8 | 0.00 |
| 02/02/2012 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 8401 | 8 | 8401 | 8 | 0.00 |
| 02/02/2012 | R186 On 02-August-12 | 8.25 | Call | Bond Future | 5357 | 5 | 5357 | 5 | 8,750.00 |
| 02/02/2012 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 7806 | 7 | 7806 | 7 | 0.00 |
| 02/02/2012 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 3056 | 3 | 3056 | 3 | 0.00 |
| 02/02/2012 | R186 On 02-August-12 | 8.25 | Put | Bond Future | 4742 | 5 | 4742 | 5 | 0.00 |
| 02/02/2012 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 2761 | 3 | 2761 | 3 | 0.00 |
| 02/02/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 2905 | 3 | 2905 | 3 | 0.00 |
| 02/02/2012 | R186 On 01-November-12 | | | Bond Future | 8.25 | 121.8179 | 8.2470 | 121.8179 | 0.00 |
| 02/02/2012 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 8724 | 8 | 8724 | 8 | 0.00 |
| 02/02/2012 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 8450 | 8 | 8450 | 8 | 0.00 |
| 02/02/2012 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 9000 | 9 | 9000 | 9 | 0.00 |
| 02/02/2012 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 3999 | 4 | 3999 | 4 | 0.00 |
| 02/02/2012 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 4330 | 5 | 4330 | 5 | 0.00 |
| 02/02/2012 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 4162 | 4 | 4162 | 4 | 0.00 |
| 02/02/2012 | R186 On 07-February-13 | | | Bond Future | 8.30 | 118.6653 | 8.3040 | 118.6653 | 0.00 |
| 02/02/2012 | R186 On 07-February-13 | 8.50 | Call | Bond Future | 8037 | 8 | 8037 | 8 | 0.00 |
| 02/02/2012 | R186 On 07-February-13 | 8.45 | Call | Bond Future | 7800 | 7 | 7800 | 7 | 0.00 |
| 02/02/2012 | R186 On 07-February-13 | 8.55 | Call | Bond Future | 8285 | 8 | 8285 | 8 | 0.00 |
| 02/02/2012 | R186 On 07-February-13 | 8.55 | Put | Bond Future | 6062 | 6 | 6062 | 6 | 0.00 |
| 02/02/2012 | R186 On 07-February-13 | 8.45 | Put | Bond Future | 6474 | 7 | 6474 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2012 | R186 On 07-February-13 | 8.50 | Put | Bond Future | 6261 | 7 | 6261 | 7 | 0.00 |
| 02/02/2012 | R189 On 02-February-12 | | | Bond Future | 218.97 | 218.8651 | 218.9712 | 218.8651 | 0.00 |
| 02/02/2012 | R189 On 02-February-12 | 218.00 | Call | Bond Future | 971 | 1 | 971 | 1 | 0.00 |
| 02/02/2012 | R189 On 02-February-12 | 218.05 | Call | Bond Future | 921 | 1 | 921 | 1 | 0.00 |
| 02/02/2012 | R189 On 02-February-12 | 217.95 | Call | Bond Future | 1021 | 1 | 1021 | 1 | 0.00 |
| 02/02/2012 | R189 On 02-February-12 | 217.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R189 On 02-February-12 | 218.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R189 On 02-February-12 | 218.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R189 On 03-May-12 | | | Bond Future | 215.74 | 215.6282 | 215.7353 | 215.6282 | 0.00 |
| 02/02/2012 | R189 On 03-May-12 | 215.00 | Call | Bond Future | 735 | 1 | 735 | 1 | 0.00 |
| 02/02/2012 | R189 On 03-May-12 | 215.05 | Call | Bond Future | 685 | 1 | 685 | 1 | 0.00 |
| 02/02/2012 | R189 On 03-May-12 | 214.95 | Call | Bond Future | 785 | 1 | 785 | 1 | 0.00 |
| 02/02/2012 | R189 On 03-May-12 | 214.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R189 On 03-May-12 | 215.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R189 On 03-May-12 | 215.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R197 On 02-February-12 | | | Bond Future | 248.86 | 248.8577 | 248.8568 | 248.8577 | 0.00 |
| 02/02/2012 | R197 On 02-February-12 | 237.00 | Call | Bond Future | 11857 | 12 | 11857 | 12 | 0.00 |
| 02/02/2012 | R197 On 02-February-12 | 236.95 | Call | Bond Future | 11907 | 12 | 11907 | 12 | 0.00 |
| 02/02/2012 | R197 On 02-February-12 | 237.05 | Call | Bond Future | 11807 | 12 | 11807 | 12 | 0.00 |
| 02/02/2012 | R197 On 02-February-12 | 237.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R197 On 02-February-12 | 236.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R197 On 02-February-12 | 237.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R197 On 03-May-12 | | | Bond Future | 253.04 | 252.3426 | 253.0356 | 252.3426 | 1,005.00 |
| 02/02/2012 | R197 On 03-May-12 | 251.00 | Call | Bond Future | 2036 | 1 | 2036 | 1 | 0.00 |
| 02/02/2012 | R197 On 03-May-12 | 251.05 | Call | Bond Future | 1986 | 1 | 1986 | 1 | 0.00 |
| 02/02/2012 | R197 On 03-May-12 | 250.95 | Call | Bond Future | 2086 | 1 | 2086 | 1 | 0.00 |
| 02/02/2012 | R197 On 03-May-12 | 250.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R197 On 03-May-12 | 251.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R197 On 03-May-12 | 251.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R201 On 02-February-12 | | | Bond Future | 5.96 | 108.4208 | 5.9600 | 108.4208 | 0.00 |
| 02/02/2012 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 6009 | 6 | 6009 | 6 | 0.00 |
| 02/02/2012 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 5882 | 6 | 5882 | 6 | 0.00 |
| 02/02/2012 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 6135 | 6 | 6135 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2012 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R201 On 03-May-12 | | | Bond Future | 6.00 | 109.9382 | 5.9960 | 109.9382 | 968.00 |
| 02/02/2012 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 4260 | 4 | 4260 | 4 | 0.00 |
| 02/02/2012 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 4142 | 4 | 4142 | 4 | 0.00 |
| 02/02/2012 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 4378 | 4 | 4378 | 4 | 0.00 |
| 02/02/2012 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 02/02/2012 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R201 On 02-August-12 | | | Bond Future | 5.98 | 107.1932 | 5.9810 | 107.1932 | 0.00 |
| 02/02/2012 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3435 | 3 | 3435 | 3 | 0.00 |
| 02/02/2012 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3536 | 4 | 3536 | 4 | 0.00 |
| 02/02/2012 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 3333 | 3 | 3333 | 3 | 0.00 |
| 02/02/2012 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 70 | 0 | 70 | 0 | 0.00 |
| 02/02/2012 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 56 | 0 | 56 | 0 | 0.00 |
| 02/02/2012 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 63 | 0 | 63 | 0 | 0.00 |
| 02/02/2012 | R201 On 01-November-12 | | | Bond Future | 5.95 | 108.8479 | 5.9480 | 108.8479 | 0.00 |
| 02/02/2012 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1620 | 2 | 1620 | 2 | 0.00 |
| 02/02/2012 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1691 | 2 | 1691 | 2 | 0.00 |
| 02/02/2012 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1550 | 2 | 1550 | 2 | 0.00 |
| 02/02/2012 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 533 | 1 | 533 | 1 | 0.00 |
| 02/02/2012 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 473 | 0 | 473 | 0 | 0.00 |
| 02/02/2012 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 503 | 0 | 503 | 0 | 0.00 |
| 02/02/2012 | R201 On 07-February-13 | | | Bond Future | 5.85 | 106.3473 | 5.8490 | 106.3473 | 0.00 |
| 02/02/2012 | R201 On 07-February-13 | 6.25 | Call | Bond Future | 1367 | 1 | 1367 | 1 | 0.00 |
| 02/02/2012 | R201 On 07-February-13 | 6.30 | Call | Bond Future | 1424 | 1 | 1424 | 1 | 0.00 |
| 02/02/2012 | R201 On 07-February-13 | 6.20 | Call | Bond Future | 1310 | 1 | 1310 | 1 | 0.00 |
| 02/02/2012 | R201 On 07-February-13 | 6.20 | Put | Bond Future | 683 | 1 | 683 | 1 | 0.00 |
| 02/02/2012 | R201 On 07-February-13 | 6.30 | Put | Bond Future | 620 | 1 | 620 | 1 | 0.00 |
| 02/02/2012 | R201 On 07-February-13 | 6.25 | Put | Bond Future | 651 | 1 | 651 | 1 | 0.00 |
| 02/02/2012 | R202 On 02-February-12 | | | Bond Future | 185.78 | 186.3740 | 185.7840 | 186.3740 | 0.00 |
| 02/02/2012 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 8784 | 9 | 8784 | 9 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2012 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 8834 | 9 | 8834 | 9 | 0.00 |
| 02/02/2012 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 8734 | 9 | 8734 | 9 | 0.00 |
| 02/02/2012 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R202 On 03-May-12 | | | Bond Future | 188.68 | 188.9839 | 188.6839 | 188.9839 | 37,020.00 |
| 02/02/2012 | R202 On 03-May-12 | 190.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R202 On 03-May-12 | 189.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R202 On 03-May-12 | 190.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R202 On 03-May-12 | 190.05 | Put | Bond Future | 1366 | 1 | 1366 | 1 | 0.00 |
| 02/02/2012 | R202 On 03-May-12 | 189.95 | Put | Bond Future | 1266 | 1 | 1266 | 1 | 0.00 |
| 02/02/2012 | R202 On 03-May-12 | 190.00 | Put | Bond Future | 1316 | 1 | 1316 | 1 | 0.00 |
| 02/02/2012 | R203 On 02-February-12 | | | Bond Future | 7.07 | 108.6039 | 7.0700 | 108.6039 | 0.00 |
| 02/02/2012 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 7561 | 8 | 7561 | 8 | 0.00 |
| 02/02/2012 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 7776 | 8 | 7776 | 8 | 0.00 |
| 02/02/2012 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 7346 | 7 | 7346 | 7 | 0.00 |
| 02/02/2012 | R203 On 02-February-12 | 6.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R203 On 02-February-12 | 7.95 | Call | Bond Future | 4047 | 4 | 4047 | 4 | 0.00 |
| 02/02/2012 | R203 On 02-February-12 | 7.20 | Call | Bond Future | 610 | 1 | 610 | 1 | 0.00 |
| 02/02/2012 | R203 On 02-February-12 | 7.35 | Call | Bond Future | 1309 | 1 | 1309 | 1 | 0.00 |
| 02/02/2012 | R203 On 02-February-12 | 7.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R203 On 02-February-12 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R203 On 02-February-12 | 7.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R203 On 02-February-12 | 6.95 | Put | Bond Future | 567 | 1 | 567 | 1 | 0.00 |
| 02/02/2012 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R203 On 03-May-12 | | | Bond Future | 7.13 | 105.9638 | 7.1290 | 105.9638 | 3,536.00 |
| 02/02/2012 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 7036 | 7 | 7036 | 7 | 0.00 |
| 02/02/2012 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 7240 | 7 | 7240 | 7 | 0.00 |
| 02/02/2012 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 6831 | 7 | 6831 | 7 | 0.00 |
| 02/02/2012 | R203 On 03-May-12 | 7.00 | Call | Bond Future | 919 | 1 | 919 | 1 | 4,200.00 |
| 02/02/2012 | R203 On 03-May-12 | 7.80 | Call | Bond Future | 3257 | 3 | 3257 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2012 | R203 On 03-May-12 | 7.15 | Call | Bond Future | 1243 | 1 | 1243 | 1 | 1,400.00 |
| 02/02/2012 | R203 On 03-May-12 | 7.45 | Call | Bond Future | 2066 | 2 | 2066 | 2 | 0.00 |
| 02/02/2012 | R203 On 03-May-12 | 7.45 | Put | Bond Future | 627 | 1 | 627 | 1 | 1,400.00 |
| 02/02/2012 | R203 On 03-May-12 | 7.80 | Put | Bond Future | 278 | 0 | 278 | 0 | 4,200.00 |
| 02/02/2012 | R203 On 03-May-12 | 7.15 | Put | Bond Future | 1148 | 1 | 1148 | 1 | 0.00 |
| 02/02/2012 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 02/02/2012 | R203 On 03-May-12 | 7.00 | Put | Bond Future | 1504 | 2 | 1504 | 2 | 0.00 |
| 02/02/2012 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 02/02/2012 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 14 | 0 | 14 | 0 | 0.00 |
| 02/02/2012 | R203 On 02-August-12 | | | Bond Future | 7.19 | 107.5684 | 7.1860 | 107.5684 | 0.00 |
| 02/02/2012 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 5917 | 6 | 5917 | 6 | 0.00 |
| 02/02/2012 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 6089 | 6 | 6089 | 6 | 0.00 |
| 02/02/2012 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 5747 | 6 | 5747 | 6 | 0.00 |
| 02/02/2012 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 448 | 0 | 448 | 0 | 0.00 |
| 02/02/2012 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 385 | 0 | 385 | 0 | 0.00 |
| 02/02/2012 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 415 | 0 | 415 | 0 | 0.00 |
| 02/02/2012 | R203 On 01-November-12 | | | Bond Future | 7.25 | 105.0708 | 7.2470 | 105.0708 | 0.00 |
| 02/02/2012 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 3665 | 4 | 3665 | 4 | 0.00 |
| 02/02/2012 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 3535 | 3 | 3535 | 3 | 0.00 |
| 02/02/2012 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 3797 | 4 | 3797 | 4 | 0.00 |
| 02/02/2012 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 1541 | 2 | 1541 | 2 | 0.00 |
| 02/02/2012 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 1683 | 2 | 1683 | 2 | 0.00 |
| 02/02/2012 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 1611 | 2 | 1611 | 2 | 0.00 |
| 02/02/2012 | R203 On 07-February-13 | | | Bond Future | 7.30 | 106.9172 | 7.2990 | 106.9172 | 0.00 |
| 02/02/2012 | R203 On 07-February-13 | 6.50 | Call | Bond Future | 1378 | 1 | 1378 | 1 | 0.00 |
| 02/02/2012 | R203 On 07-February-13 | 6.55 | Call | Bond Future | 1446 | 1 | 1446 | 1 | 0.00 |
| 02/02/2012 | R203 On 07-February-13 | 6.45 | Call | Bond Future | 1317 | 1 | 1317 | 1 | 0.00 |
| 02/02/2012 | R203 On 07-February-13 | 6.45 | Put | Bond Future | 4716 | 5 | 4716 | 5 | 0.00 |
| 02/02/2012 | R203 On 07-February-13 | 6.55 | Put | Bond Future | 4438 | 5 | 4438 | 5 | 0.00 |
| 02/02/2012 | R203 On 07-February-13 | 6.50 | Put | Bond Future | 4573 | 5 | 4573 | 5 | 0.00 |
| 02/02/2012 | R204 On 02-February-12 | | | Bond Future | 7.36 | 104.2699 | 7.3600 | 104.2699 | 0.00 |
| 02/02/2012 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 8448 | 8 | 8448 | 8 | 0.00 |
| 02/02/2012 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 8691 | 9 | 8691 | 9 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2012 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 8203 | 8 | 8203 | 8 | 0.00 |
| 02/02/2012 | R204 On 02-February-12 | 7.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R204 On 02-February-12 | 8.00 | Call | Bond Future | 3404 | 3 | 3404 | 3 | 0.00 |
| 02/02/2012 | R204 On 02-February-12 | 7.50 | Call | Bond Future | 757 | 1 | 757 | 1 | 0.00 |
| 02/02/2012 | R204 On 02-February-12 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R204 On 02-February-12 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R204 On 02-February-12 | 7.25 | Put | Bond Future | 600 | 1 | 600 | 1 | 0.00 |
| 02/02/2012 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R204 On 03-May-12 | | | Bond Future | 7.43 | 105.7328 | 7.4260 | 105.7328 | 3,126.00 |
| 02/02/2012 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 6731 | 6 | 6731 | 6 | 0.00 |
| 02/02/2012 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 6963 | 7 | 6963 | 7 | 0.00 |
| 02/02/2012 | R204 On 03-May-12 | 7.00 | Call | Bond Future | 564 | 1 | 564 | 1 | 550.00 |
| 02/02/2012 | R204 On 03-May-12 | 7.75 | Call | Bond Future | 2456 | 2 | 2456 | 2 | 0.00 |
| 02/02/2012 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 6499 | 6 | 6499 | 6 | 0.00 |
| 02/02/2012 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 70 | 0 | 70 | 0 | 0.00 |
| 02/02/2012 | R204 On 03-May-12 | 7.00 | Put | Bond Future | 2832 | 3 | 2832 | 3 | 0.00 |
| 02/02/2012 | R204 On 03-May-12 | 7.75 | Put | Bond Future | 772 | 1 | 772 | 1 | 550.00 |
| 02/02/2012 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 51 | 0 | 51 | 0 | 0.00 |
| 02/02/2012 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 60 | 0 | 60 | 0 | 0.00 |
| 02/02/2012 | R204 On 02-August-12 | | | Bond Future | 7.49 | 103.3020 | 7.4910 | 103.3020 | 0.00 |
| 02/02/2012 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 5787 | 6 | 5787 | 6 | 0.00 |
| 02/02/2012 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 5599 | 5 | 5599 | 5 | 0.00 |
| 02/02/2012 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 5971 | 6 | 5971 | 6 | 0.00 |
| 02/02/2012 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 768 | 1 | 768 | 1 | 0.00 |
| 02/02/2012 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 873 | 1 | 873 | 1 | 0.00 |
| 02/02/2012 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 822 | 1 | 822 | 1 | 0.00 |
| 02/02/2012 | R204 On 01-November-12 | | | Bond Future | 7.56 | 104.8932 | 7.5560 | 104.8932 | 0.00 |
| 02/02/2012 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 4223 | 4 | 4223 | 4 | 0.00 |
| 02/02/2012 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 4374 | 4 | 4374 | 4 | 0.00 |
| 02/02/2012 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 4074 | 4 | 4074 | 4 | 0.00 |
| 02/02/2012 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 2167 | 2 | 2167 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2012 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 1990 | 2 | 1990 | 2 | 0.00 |
| 02/02/2012 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 2077 | 2 | 2077 | 2 | 0.00 |
| 02/02/2012 | R204 On 07-February-13 | | | Bond Future | 7.61 | 102.7014 | 7.6120 | 102.7014 | 0.00 |
| 02/02/2012 | R204 On 07-February-13 | 8.00 | Call | Bond Future | 4409 | 4 | 4409 | 4 | 0.00 |
| 02/02/2012 | R204 On 07-February-13 | 7.95 | Call | Bond Future | 4272 | 4 | 4272 | 4 | 0.00 |
| 02/02/2012 | R204 On 07-February-13 | 8.05 | Call | Bond Future | 4549 | 4 | 4549 | 4 | 0.00 |
| 02/02/2012 | R204 On 07-February-13 | 8.05 | Put | Bond Future | 2513 | 3 | 2513 | 3 | 0.00 |
| 02/02/2012 | R204 On 07-February-13 | 7.95 | Put | Bond Future | 2696 | 3 | 2696 | 3 | 0.00 |
| 02/02/2012 | R204 On 07-February-13 | 8.00 | Put | Bond Future | 2602 | 3 | 2602 | 3 | 0.00 |
| 02/02/2012 | R206 On 02-February-12 | | | Bond Future | 5.86 | 103.4852 | 5.8600 | 103.4852 | 0.00 |
| 02/02/2012 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3845 | 4 | 3845 | 4 | 0.00 |
| 02/02/2012 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3757 | 4 | 3757 | 4 | 0.00 |
| 02/02/2012 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3933 | 4 | 3933 | 4 | 0.00 |
| 02/02/2012 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R206 On 03-May-12 | | | Bond Future | 5.89 | 104.9342 | 5.8890 | 104.9342 | 300.00 |
| 02/02/2012 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2555 | 3 | 2555 | 3 | 0.00 |
| 02/02/2012 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2633 | 3 | 2633 | 3 | 0.00 |
| 02/02/2012 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2477 | 3 | 2477 | 3 | 0.00 |
| 02/02/2012 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R206 On 02-August-12 | | | Bond Future | 5.85 | 102.7576 | 5.8480 | 102.7576 | 0.00 |
| 02/02/2012 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1950 | 2 | 1950 | 2 | 0.00 |
| 02/02/2012 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 2013 | 2 | 2013 | 2 | 0.00 |
| 02/02/2012 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1888 | 2 | 1888 | 2 | 0.00 |
| 02/02/2012 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 43 | 0 | 43 | 0 | 0.00 |
| 02/02/2012 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 34 | 0 | 34 | 0 | 0.00 |
| 02/02/2012 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 38 | 0 | 38 | 0 | 0.00 |
| 02/02/2012 | R206 On 01-November-12 | | | Bond Future | 5.76 | 104.3439 | 5.7560 | 104.3439 | 0.00 |
| 02/02/2012 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 649 | 1 | 649 | 1 | 0.00 |
| 02/02/2012 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 614 | 1 | 614 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2012 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 684 | 1 | 684 | 1 | 0.00 |
| 02/02/2012 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 346 | 0 | 346 | 0 | 0.00 |
| 02/02/2012 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 391 | 0 | 391 | 0 | 0.00 |
| 02/02/2012 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 368 | 0 | 368 | 0 | 0.00 |
| 02/02/2012 | R206 On 07-February-13 | | | Bond Future | 5.50 | 102.4104 | 5.5000 | 102.4104 | 0.00 |
| 02/02/2012 | R206 On 07-February-13 | 6.00 | Call | Bond Future | 711 | 1 | 711 | 1 | 0.00 |
| 02/02/2012 | R206 On 07-February-13 | 6.05 | Call | Bond Future | 742 | 1 | 742 | 1 | 0.00 |
| 02/02/2012 | R206 On 07-February-13 | 5.95 | Call | Bond Future | 681 | 1 | 681 | 1 | 0.00 |
| 02/02/2012 | R206 On 07-February-13 | 5.95 | Put | Bond Future | 277 | 0 | 277 | 0 | 0.00 |
| 02/02/2012 | R206 On 07-February-13 | 6.05 | Put | Bond Future | 248 | 0 | 248 | 0 | 0.00 |
| 02/02/2012 | R206 On 07-February-13 | 6.00 | Put | Bond Future | 262 | 0 | 262 | 0 | 0.00 |
| 02/02/2012 | R207 On 02-February-12 | | | Bond Future | 7.59 | 98.2423 | 7.5900 | 98.2423 | 0.00 |
| 02/02/2012 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 7778 | 8 | 7778 | 8 | 0.00 |
| 02/02/2012 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 8039 | 8 | 8039 | 8 | 0.00 |
| 02/02/2012 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 7516 | 7 | 7516 | 7 | 0.00 |
| 02/02/2012 | R207 On 02-February-12 | 7.35 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R207 On 02-February-12 | 8.50 | Call | Bond Future | 5112 | 5 | 5112 | 5 | 0.00 |
| 02/02/2012 | R207 On 02-February-12 | 7.65 | Call | Bond Future | 348 | 0 | 348 | 0 | 0.00 |
| 02/02/2012 | R207 On 02-February-12 | 7.85 | Call | Bond Future | 1496 | 1 | 1496 | 1 | 0.00 |
| 02/02/2012 | R207 On 02-February-12 | 7.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R207 On 02-February-12 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R207 On 02-February-12 | 7.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R207 On 02-February-12 | 7.35 | Put | Bond Future | 1406 | 2 | 1406 | 2 | 0.00 |
| 02/02/2012 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R207 On 03-May-12 | | | Bond Future | 7.66 | 99.6181 | 7.6630 | 99.6181 | 24,935.00 |
| 02/02/2012 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 6054 | 6 | 6054 | 6 | 0.00 |
| 02/02/2012 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 6294 | 6 | 6294 | 6 | 0.00 |
| 02/02/2012 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 5812 | 6 | 5812 | 6 | 0.00 |
| 02/02/2012 | R207 On 03-May-12 | 7.45 | Call | Bond Future | 1045 | 1 | 1045 | 1 | 2,400.00 |
| 02/02/2012 | R207 On 03-May-12 | 7.65 | Call | Bond Future | 1549 | 1 | 1549 | 1 | 800.00 |
| 02/02/2012 | R207 On 03-May-12 | 8.00 | Call | Bond Future | 2722 | 3 | 2722 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2012 | R207 On 03-May-12 | 8.30 | Call | Bond Future | 3959 | 4 | 3959 | 4 | 0.00 |
| 02/02/2012 | R207 On 03-May-12 | 8.30 | Put | Bond Future | 444 | 1 | 444 | 1 | 2,400.00 |
| 02/02/2012 | R207 On 03-May-12 | 8.00 | Put | Bond Future | 842 | 1 | 842 | 1 | 800.00 |
| 02/02/2012 | R207 On 03-May-12 | 7.65 | Put | Bond Future | 1622 | 2 | 1622 | 2 | 0.00 |
| 02/02/2012 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 170 | 0 | 170 | 0 | 0.00 |
| 02/02/2012 | R207 On 03-May-12 | 7.45 | Put | Bond Future | 2257 | 2 | 2257 | 2 | 0.00 |
| 02/02/2012 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 130 | 0 | 130 | 0 | 0.00 |
| 02/02/2012 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 150 | 0 | 150 | 0 | 0.00 |
| 02/02/2012 | R207 On 02-August-12 | | | Bond Future | 7.73 | 97.4893 | 7.7320 | 97.4893 | 0.00 |
| 02/02/2012 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 6323 | 6 | 6323 | 6 | 0.00 |
| 02/02/2012 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 6124 | 6 | 6124 | 6 | 0.00 |
| 02/02/2012 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 6519 | 6 | 6519 | 6 | 0.00 |
| 02/02/2012 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 875 | 1 | 875 | 1 | 0.00 |
| 02/02/2012 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 991 | 1 | 991 | 1 | 0.00 |
| 02/02/2012 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 934 | 1 | 934 | 1 | 0.00 |
| 02/02/2012 | R207 On 01-November-12 | | | Bond Future | 7.80 | 98.9906 | 7.7960 | 98.9906 | 0.00 |
| 02/02/2012 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 4709 | 5 | 4709 | 5 | 0.00 |
| 02/02/2012 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 4872 | 5 | 4872 | 5 | 0.00 |
| 02/02/2012 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 4549 | 4 | 4549 | 4 | 0.00 |
| 02/02/2012 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 2426 | 3 | 2426 | 3 | 0.00 |
| 02/02/2012 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 2232 | 2 | 2232 | 2 | 0.00 |
| 02/02/2012 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 2327 | 2 | 2327 | 2 | 0.00 |
| 02/02/2012 | R207 On 07-February-13 | | | Bond Future | 7.86 | 97.0897 | 7.8560 | 97.0897 | 0.00 |
| 02/02/2012 | R207 On 07-February-13 | 8.25 | Call | Bond Future | 4948 | 5 | 4948 | 5 | 0.00 |
| 02/02/2012 | R207 On 07-February-13 | 8.20 | Call | Bond Future | 4798 | 5 | 4798 | 5 | 0.00 |
| 02/02/2012 | R207 On 07-February-13 | 8.30 | Call | Bond Future | 5100 | 5 | 5100 | 5 | 0.00 |
| 02/02/2012 | R207 On 07-February-13 | 8.30 | Put | Bond Future | 2843 | 3 | 2843 | 3 | 0.00 |
| 02/02/2012 | R207 On 07-February-13 | 8.20 | Put | Bond Future | 3043 | 3 | 3043 | 3 | 0.00 |
| 02/02/2012 | R207 On 07-February-13 | 8.25 | Put | Bond Future | 2942 | 3 | 2942 | 3 | 0.00 |
| 02/02/2012 | R208 On 02-February-12 | | | Bond Future | 7.65 | 96.3476 | 7.6500 | 96.3476 | 0.00 |
| 02/02/2012 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 7982 | 8 | 7982 | 8 | 0.00 |
| 02/02/2012 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 8261 | 8 | 8261 | 8 | 0.00 |
| 02/02/2012 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 7702 | 8 | 7702 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2012 | R208 On 02-February-12 | 7.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R208 On 02-February-12 | 8.55 | Call | Bond Future | 5421 | 5 | 5421 | 5 | 0.00 |
| 02/02/2012 | R208 On 02-February-12 | 7.70 | Call | Bond Future | 312 | 0 | 312 | 0 | 0.00 |
| 02/02/2012 | R208 On 02-February-12 | 7.90 | Call | Bond Future | 1547 | 1 | 1547 | 1 | 0.00 |
| 02/02/2012 | R208 On 02-February-12 | 7.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R208 On 02-February-12 | 8.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R208 On 02-February-12 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R208 On 02-February-12 | 7.45 | Put | Bond Future | 1261 | 1 | 1261 | 1 | 0.00 |
| 02/02/2012 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R208 On 03-May-12 | | | Bond Future | 7.71 | 94.3048 | 7.7100 | 94.3048 | 9,269.00 |
| 02/02/2012 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 7567 | 7 | 7567 | 7 | 0.00 |
| 02/02/2012 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 7829 | 8 | 7829 | 8 | 0.00 |
| 02/02/2012 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 7307 | 7 | 7307 | 7 | 0.00 |
| 02/02/2012 | R208 On 03-May-12 | 7.50 | Call | Bond Future | 1140 | 1 | 1140 | 1 | 3,000.00 |
| 02/02/2012 | R208 On 03-May-12 | 7.70 | Call | Bond Future | 1687 | 2 | 1687 | 2 | 1,000.00 |
| 02/02/2012 | R208 On 03-May-12 | 8.05 | Call | Bond Future | 2958 | 3 | 2958 | 3 | 0.00 |
| 02/02/2012 | R208 On 03-May-12 | 8.35 | Call | Bond Future | 4290 | 4 | 4290 | 4 | 0.00 |
| 02/02/2012 | R208 On 03-May-12 | 8.35 | Put | Bond Future | 482 | 1 | 482 | 1 | 3,000.00 |
| 02/02/2012 | R208 On 03-May-12 | 8.05 | Put | Bond Future | 910 | 1 | 910 | 1 | 1,000.00 |
| 02/02/2012 | R208 On 03-May-12 | 7.70 | Put | Bond Future | 1748 | 2 | 1748 | 2 | 0.00 |
| 02/02/2012 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 104 | 0 | 104 | 0 | 0.00 |
| 02/02/2012 | R208 On 03-May-12 | 7.50 | Put | Bond Future | 2434 | 3 | 2434 | 3 | 0.00 |
| 02/02/2012 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 76 | 0 | 76 | 0 | 0.00 |
| 02/02/2012 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 88 | 0 | 88 | 0 | 0.00 |
| 02/02/2012 | R208 On 02-August-12 | | | Bond Future | 7.77 | 95.7311 | 7.7710 | 95.7311 | 0.00 |
| 02/02/2012 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 6652 | 6 | 6652 | 6 | 0.00 |
| 02/02/2012 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 6868 | 7 | 6868 | 7 | 0.00 |
| 02/02/2012 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 6438 | 6 | 6438 | 6 | 0.00 |
| 02/02/2012 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 1098 | 1 | 1098 | 1 | 0.00 |
| 02/02/2012 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 976 | 1 | 976 | 1 | 0.00 |
| 02/02/2012 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1035 | 1 | 1035 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2012 | R208 On 01-November-12 | | | Bond Future | 7.83 | 93.8112 | 7.8320 | 93.8112 | 0.00 |
| 02/02/2012 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 5011 | 5 | 5011 | 5 | 0.00 |
| 02/02/2012 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 4838 | 5 | 4838 | 5 | 0.00 |
| 02/02/2012 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 5185 | 5 | 5185 | 5 | 0.00 |
| 02/02/2012 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 2511 | 3 | 2511 | 3 | 0.00 |
| 02/02/2012 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 2727 | 3 | 2727 | 3 | 0.00 |
| 02/02/2012 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 2618 | 3 | 2618 | 3 | 0.00 |
| 02/02/2012 | R208 On 07-February-13 | | | Bond Future | 7.89 | 95.4619 | 7.8880 | 95.4619 | 0.00 |
| 02/02/2012 | R208 On 07-February-13 | 8.00 | Call | Bond Future | 4536 | 4 | 4536 | 4 | 0.00 |
| 02/02/2012 | R208 On 07-February-13 | 8.05 | Call | Bond Future | 4690 | 5 | 4690 | 5 | 0.00 |
| 02/02/2012 | R208 On 07-February-13 | 7.95 | Call | Bond Future | 4390 | 4 | 4390 | 4 | 0.00 |
| 02/02/2012 | R208 On 07-February-13 | 7.95 | Put | Bond Future | 4039 | 4 | 4039 | 4 | 0.00 |
| 02/02/2012 | R208 On 07-February-13 | 8.05 | Put | Bond Future | 3777 | 4 | 3777 | 4 | 0.00 |
| 02/02/2012 | R208 On 07-February-13 | 8.00 | Put | Bond Future | 3904 | 4 | 3904 | 4 | 0.00 |
| 02/02/2012 | R209 On 02-February-12 | | | Bond Future | 8.51 | 78.6963 | 8.5050 | 78.6963 | 0.00 |
| 02/02/2012 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3944 | 3 | 3944 | 3 | 0.00 |
| 02/02/2012 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 4324 | 4 | 4324 | 4 | 0.00 |
| 02/02/2012 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3560 | 3 | 3560 | 3 | 0.00 |
| 02/02/2012 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R209 On 03-May-12 | | | Bond Future | 8.57 | 76.6571 | 8.5650 | 76.6571 | 2,042.00 |
| 02/02/2012 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 4625 | 4 | 4625 | 4 | 0.00 |
| 02/02/2012 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 4357 | 4 | 4357 | 4 | 0.00 |
| 02/02/2012 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4899 | 4 | 4899 | 4 | 0.00 |
| 02/02/2012 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 1077 | 1 | 1077 | 1 | 0.00 |
| 02/02/2012 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 1298 | 1 | 1298 | 1 | 0.00 |
| 02/02/2012 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 1183 | 1 | 1183 | 1 | 0.00 |
| 02/02/2012 | R209 On 02-August-12 | | | Bond Future | 8.62 | 77.8189 | 8.6220 | 77.8189 | 0.00 |
| 02/02/2012 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 7325 | 7 | 7325 | 7 | 0.00 |
| 02/02/2012 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 7082 | 7 | 7082 | 7 | 0.00 |
| 02/02/2012 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 7571 | 7 | 7571 | 7 | 0.00 |
| 02/02/2012 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 2369 | 3 | 2369 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2012 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 2611 | 3 | 2611 | 3 | 0.00 |
| 02/02/2012 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 2487 | 3 | 2487 | 3 | 0.00 |
| 02/02/2012 | R209 On 01-November-12 | | | Bond Future | 8.68 | 75.8733 | 8.6780 | 75.8733 | 0.00 |
| 02/02/2012 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 6914 | 7 | 6914 | 7 | 0.00 |
| 02/02/2012 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 7131 | 7 | 7131 | 7 | 0.00 |
| 02/02/2012 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 6699 | 6 | 6699 | 6 | 0.00 |
| 02/02/2012 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 4565 | 5 | 4565 | 5 | 0.00 |
| 02/02/2012 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 4237 | 4 | 4237 | 4 | 0.00 |
| 02/02/2012 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 4398 | 5 | 4398 | 5 | 0.00 |
| 02/02/2012 | R209 On 07-February-13 | | | Bond Future | 8.73 | 77.2109 | 8.7320 | 77.2109 | 0.00 |
| 02/02/2012 | R209 On 07-February-13 | 9.00 | Call | Bond Future | 7569 | 7 | 7569 | 7 | 0.00 |
| 02/02/2012 | R209 On 07-February-13 | 8.95 | Call | Bond Future | 7361 | 7 | 7361 | 7 | 0.00 |
| 02/02/2012 | R209 On 07-February-13 | 9.05 | Call | Bond Future | 7778 | 7 | 7778 | 7 | 0.00 |
| 02/02/2012 | R209 On 07-February-13 | 9.05 | Put | Bond Future | 5319 | 6 | 5319 | 6 | 0.00 |
| 02/02/2012 | R209 On 07-February-13 | 8.95 | Put | Bond Future | 5662 | 6 | 5662 | 6 | 0.00 |
| 02/02/2012 | R209 On 07-February-13 | 9.00 | Put | Bond Future | 5489 | 6 | 5489 | 6 | 0.00 |
| 02/02/2012 | R210 On 02-February-12 | | | Bond Future | 139.34 | 139.5201 | 139.3380 | 139.5201 | 0.00 |
| 02/02/2012 | R210 On 02-February-12 | 131.00 | Call | Bond Future | 8338 | 9 | 8338 | 9 | 0.00 |
| 02/02/2012 | R210 On 02-February-12 | 130.95 | Call | Bond Future | 8388 | 9 | 8388 | 9 | 0.00 |
| 02/02/2012 | R210 On 02-February-12 | 131.05 | Call | Bond Future | 8288 | 8 | 8288 | 8 | 0.00 |
| 02/02/2012 | R210 On 02-February-12 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R210 On 02-February-12 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R210 On 02-February-12 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R210 On 03-May-12 | | | Bond Future | 139.53 | 139.7178 | 139.5329 | 139.7178 | 795.00 |
| 02/02/2012 | R210 On 03-May-12 | 139.00 | Call | Bond Future | 533 | 1 | 533 | 1 | 0.00 |
| 02/02/2012 | R210 On 03-May-12 | 139.05 | Call | Bond Future | 483 | 1 | 483 | 1 | 0.00 |
| 02/02/2012 | R210 On 03-May-12 | 138.95 | Call | Bond Future | 583 | 1 | 583 | 1 | 0.00 |
| 02/02/2012 | R210 On 03-May-12 | 138.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R210 On 03-May-12 | 139.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R210 On 03-May-12 | 139.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R211 On 02-February-12 | | | Bond Future | 116.52 | 116.6369 | 116.5229 | 116.6369 | 0.00 |
| 02/02/2012 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 6023 | 6 | 6023 | 6 | 0.00 |
| 02/02/2012 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 5973 | 6 | 5973 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2012 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 6073 | 6 | 6073 | 6 | 0.00 |
| 02/02/2012 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R211 On 03-May-12 | | | Bond Future | 118.21 | 118.2702 | 118.2099 | 118.2702 | 480.00 |
| 02/02/2012 | R211 On 03-May-12 | 118.20 | Call | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 02/02/2012 | R211 On 03-May-12 | 118.15 | Call | Bond Future | 60 | 0 | 60 | 0 | 0.00 |
| 02/02/2012 | R211 On 03-May-12 | 118.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R211 On 03-May-12 | 118.25 | Put | Bond Future | 40 | 0 | 40 | 0 | 0.00 |
| 02/02/2012 | R211 On 03-May-12 | 118.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R211 On 03-May-12 | 118.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R212 On 02-February-12 | | | Bond Future | 114.58 | 114.5798 | 114.5791 | 114.5798 | 0.00 |
| 02/02/2012 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 6079 | 6 | 6079 | 6 | 0.00 |
| 02/02/2012 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 6129 | 6 | 6129 | 6 | 0.00 |
| 02/02/2012 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 6029 | 6 | 6029 | 6 | 0.00 |
| 02/02/2012 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R212 On 03-May-12 | | | Bond Future | 116.18 | 116.1843 | 116.1833 | 116.1843 | 2,827.00 |
| 02/02/2012 | R212 On 03-May-12 | 115.30 | Call | Bond Future | 883 | 1 | 883 | 1 | 0.00 |
| 02/02/2012 | R212 On 03-May-12 | 115.35 | Call | Bond Future | 833 | 1 | 833 | 1 | 0.00 |
| 02/02/2012 | R212 On 03-May-12 | 115.25 | Call | Bond Future | 933 | 1 | 933 | 1 | 0.00 |
| 02/02/2012 | R212 On 03-May-12 | 115.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R212 On 03-May-12 | 115.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R212 On 03-May-12 | 115.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R213 On 02-February-12 | | | Bond Future | 8.47 | 88.7504 | 8.4700 | 88.7504 | 0.00 |
| 02/02/2012 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 4288 | 4 | 4288 | 4 | 0.00 |
| 02/02/2012 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 3897 | 3 | 3897 | 3 | 0.00 |
| 02/02/2012 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 4676 | 4 | 4676 | 4 | 0.00 |
| 02/02/2012 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/02/2012 | R213 On 03-May-12 | | | Bond Future | 8.54 | 86.4538 | 8.5400 | 86.4538 | 92.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/02/2012 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 6290 | 6 | 6290 | 6 | 0.00 |
| 02/02/2012 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 6595 | 6 | 6595 | 6 | 0.00 |
| 02/02/2012 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 5987 | 6 | 5987 | 6 | 0.00 |
| 02/02/2012 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 769 | 1 | 769 | 1 | 0.00 |
| 02/02/2012 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 628 | 1 | 628 | 1 | 0.00 |
| 02/02/2012 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 696 | 1 | 696 | 1 | 0.00 |
| 02/02/2012 | R213 On 02-August-12 | | | Bond Future | 8.60 | 87.7685 | 8.6000 | 87.7685 | 0.00 |
| 02/02/2012 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 7529 | 7 | 7529 | 7 | 0.00 |
| 02/02/2012 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 7783 | 7 | 7783 | 7 | 0.00 |
| 02/02/2012 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 7278 | 7 | 7278 | 7 | 0.00 |
| 02/02/2012 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 2574 | 3 | 2574 | 3 | 0.00 |
| 02/02/2012 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 2333 | 3 | 2333 | 3 | 0.00 |
| 02/02/2012 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 2451 | 3 | 2451 | 3 | 0.00 |
| 02/02/2012 | R213 On 01-November-12 | | | Bond Future | 8.66 | 85.5810 | 8.6620 | 85.5810 | 0.00 |
| 02/02/2012 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 7044 | 7 | 7044 | 7 | 0.00 |
| 02/02/2012 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 7267 | 7 | 7267 | 7 | 0.00 |
| 02/02/2012 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 6824 | 6 | 6824 | 6 | 0.00 |
| 02/02/2012 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 4546 | 5 | 4546 | 5 | 0.00 |
| 02/02/2012 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 4219 | 4 | 4219 | 4 | 0.00 |
| 02/02/2012 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 4380 | 5 | 4380 | 5 | 0.00 |
| 02/02/2012 | R213 On 07-February-13 | | | Bond Future | 8.72 | 87.0858 | 8.7230 | 87.0858 | 0.00 |
| 02/02/2012 | R213 On 07-February-13 | 9.00 | Call | Bond Future | 7658 | 7 | 7658 | 7 | 0.00 |
| 02/02/2012 | R213 On 07-February-13 | 9.05 | Call | Bond Future | 7872 | 8 | 7872 | 8 | 0.00 |
| 02/02/2012 | R213 On 07-February-13 | 8.95 | Call | Bond Future | 7446 | 7 | 7446 | 7 | 0.00 |
| 02/02/2012 | R213 On 07-February-13 | 8.95 | Put | Bond Future | 5667 | 6 | 5667 | 6 | 0.00 |
| 02/02/2012 | R213 On 07-February-13 | 9.05 | Put | Bond Future | 5327 | 6 | 5327 | 6 | 0.00 |
| 02/02/2012 | R213 On 07-February-13 | 9.00 | Put | Bond Future | 5495 | 6 | 5495 | 6 | 0.00 |
| 02/02/2012 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 03/02/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/02/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/02/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/02/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/02/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/02/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/02/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/02/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/02/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/02/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/02/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/02/2012 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/02/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/02/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/02/2012 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/02/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/02/2012 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/02/2012 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/02/2012 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/02/2012 | AL7T On 03-May-12 | | | Index Future | 427.76 | 428.7090 | 427.7550 | 428.7090 | 16.00 |
| 03/02/2012 | AL7T On 02-August-12 | | | Index Future | 434.22 | 435.1890 | 434.2160 | 435.1890 | 0.00 |
| 03/02/2012 | ALBI On 03-May-12 | | | Index Future | 389.05 | 389.7310 | 389.0490 | 389.7310 | 926.00 |
| 03/02/2012 | ALBI On 02-August-12 | | | Index Future | 394.93 | 395.6230 | 394.9250 | 395.6230 | 118.00 |
| 03/02/2012 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/02/2012 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/02/2012 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/02/2012 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/02/2012 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/02/2012 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/02/2012 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/02/2012 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/02/2012 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/02/2012 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/02/2012 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/02/2012 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 03/02/2012 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/02/2012 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2012 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/02/2012 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/02/2012 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/02/2012 | CAAN On 30-March-12 | | | Can-Do Future | 0.08 | 0.0928 | 0.0818 | 0.0928 | 0.00 |
| 03/02/2012 | CAAO On 30-March-12 | | | Can-Do Future | 0.21 | 0.1873 | 0.2118 | 0.1873 | 100,000.00 |
| 03/02/2012 | CAAT On 29-February-12 | | | Can-Do Future | 0.03 | 0.0366 | 0.0281 | 0.0366 | 12,500.00 |
| 03/02/2012 | CAAV On 29-February-12 | | | Can-Do Future | 0.17 | 0.1338 | 0.1732 | 0.1338 | 12,987.00 |
| 03/02/2012 | CAAW On 20-April-12 | | | Any day expiry | 7.71 | 7.7532 | 7.7101 | 7.7532 | 0.00 |
| 03/02/2012 | CAAW On 20-April-12 | 8.10 | Call | Any day expiry | 118 | 0 | 118 | 0 | 0.00 |
| 03/02/2012 | CAAW On 20-April-12 | 8.15 | Call | Any day expiry | 109 | 0 | 109 | 0 | 0.00 |
| 03/02/2012 | CAAW On 20-April-12 | 8.05 | Call | Any day expiry | 129 | 0 | 129 | 0 | 0.00 |
| 03/02/2012 | CAAW On 20-April-12 | 8.05 | Put | Any day expiry | 469 | 0 | 469 | 0 | 0.00 |
| 03/02/2012 | CAAW On 20-April-12 | 8.15 | Put | Any day expiry | 549 | 1 | 549 | 1 | 0.00 |
| 03/02/2012 | CAAW On 20-April-12 | 8.10 | Put | Any day expiry | 508 | 0 | 508 | 0 | 0.00 |
| 03/02/2012 | CAAX On 30-March-12 | | | Can-Do Future | 0.06 | 0.0683 | 0.0568 | 0.0683 | 12,500.00 |
| 03/02/2012 | CAAY On 30-April-12 | | | Can-Do Future | 0.06 | 0.0681 | 0.0579 | 0.0681 | 12,500.00 |
| 03/02/2012 | CAAZ On 18-June-12 | | | Can-Do Future | 0.07 | 0.0860 | 0.0678 | 0.0860 | 5,670.00 |
| 03/02/2012 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/02/2012 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/02/2012 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/02/2012 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/02/2012 | DAAA On 29-March-12 | | | Any day expiry | 7.65 | 7.7282 | 7.6522 | 7.7282 | 0.00 |
| 03/02/2012 | DAAA On 29-March-12 | 7.90 | Call | Any day expiry | 111 | 0 | 111 | 0 | 0.00 |
| 03/02/2012 | DAAA On 29-March-12 | 7.85 | Call | Any day expiry | 124 | 0 | 124 | 0 | 0.00 |
| 03/02/2012 | DAAA On 29-March-12 | 7.95 | Call | Any day expiry | 99 | 0 | 99 | 0 | 0.00 |
| 03/02/2012 | DAAA On 29-March-12 | 7.95 | Put | Any day expiry | 397 | 0 | 397 | 0 | 0.00 |
| 03/02/2012 | DAAA On 29-March-12 | 7.85 | Put | Any day expiry | 322 | 0 | 322 | 0 | 0.00 |
| 03/02/2012 | DAAA On 29-March-12 | 7.90 | Put | Any day expiry | 359 | 0 | 359 | 0 | 0.00 |
| 03/02/2012 | GOVI On 03-May-12 | | | GOVI | 389.64 | 390.3040 | 389.6430 | 390.3040 | 181.00 |
| 03/02/2012 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 76430 | 8 | 76430 | 8 | 0.00 |
| 03/02/2012 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 76330 | 8 | 76330 | 8 | 0.00 |
| 03/02/2012 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 76530 | 8 | 76530 | 8 | 0.00 |
| 03/02/2012 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2012 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2012 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2012 | GOVI On 02-August-12 | | | GOVI | 395.53 | 396.2040 | 395.5280 | 396.2040 | 0.00 |
| 03/02/2012 | GOVI On 02-August-12 | 390.00 | Call | GOVI | 55280 | 6 | 55280 | 6 | 0.00 |
| 03/02/2012 | GOVI On 02-August-12 | 390.01 | Call | GOVI | 55180 | 6 | 55180 | 6 | 0.00 |
| 03/02/2012 | GOVI On 02-August-12 | 389.99 | Call | GOVI | 55380 | 6 | 55380 | 6 | 0.00 |
| 03/02/2012 | GOVI On 02-August-12 | 389.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2012 | GOVI On 02-August-12 | 390.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2012 | GOVI On 02-August-12 | 390.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 03/02/2012 | IGOV On 03-May-12 | | | Index Future | 171.22 | 170.5510 | 171.2230 | 170.5510 | 514.00 |
| 03/02/2012 | IGOV On 02-August-12 | | | Index Future | 173.81 | 173.1290 | 173.8100 | 173.1290 | 0.00 |
| 03/02/2012 | ILBI On 03-May-12 | | | Index Future | 463.63 | 463.6340 | 463.6340 | 463.6340 | 0.00 |
| 03/02/2012 | ILBI On 02-August-12 | | | Index Future | 473.37 | 473.3650 | 473.3650 | 473.3650 | 152.00 |
| 03/02/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 03/02/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 03/02/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 03/02/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 03/02/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 03/02/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 03/02/2012 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.60 | 94.4000 | 5.6000 | 94.4000 | 0.00 |
| 03/02/2012 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.61 | 94.4000 | 5.6100 | 94.4000 | 2,390.00 |
| 03/02/2012 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.61 | 94.3900 | 5.6100 | 94.3900 | 0.00 |
| 03/02/2012 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.62 | 94.3800 | 5.6200 | 94.3800 | 0.00 |
| 03/02/2012 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.64 | 94.3600 | 5.6400 | 94.3600 | 2,890.00 |
| 03/02/2012 | JBAF On 18-July-12 | | | Jibar Tradeable Future | 5.65 | 94.3500 | 5.6500 | 94.3500 | 0.00 |
| 03/02/2012 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.70 | 94.3000 | 5.7000 | 94.3000 | 44,760.00 |
| 03/02/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.81 | 94.2000 | 5.8100 | 94.2000 | 940.00 |
| 03/02/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.92 | 94.0900 | 5.9200 | 94.0900 | 790.00 |
| 03/02/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.06 | 93.9500 | 6.0600 | 93.9500 | 1,250.00 |
| 03/02/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.22 | 93.7800 | 6.2200 | 93.7800 | 1,500.00 |
| 03/02/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 6.40 | 93.5800 | 6.4000 | 93.5800 | 1,000.00 |
| 03/02/2012 | R157 On 02-February-12 | | | Bond Future | 6.39 | 127.9127 | 6.3900 | 127.9127 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2012 | R157 On 03-May-12 | | | Bond Future | 6.49 | 122.9198 | 6.4870 | 122.9198 | 10,880.00 |
| 03/02/2012 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 5730 | 6 | 5730 | 6 | 0.00 |
| 03/02/2012 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 5887 | 6 | 5887 | 6 | 0.00 |
| 03/02/2012 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 5573 | 6 | 5573 | 6 | 0.00 |
| 03/02/2012 | R157 On 03-May-12 | 6.25 | Call | Bond Future | 406 | 0 | 406 | 0 | 1,500.00 |
| 03/02/2012 | R157 On 03-May-12 | 6.50 | Call | Bond Future | 769 | 1 | 769 | 1 | 0.00 |
| 03/02/2012 | R157 On 03-May-12 | 6.75 | Call | Bond Future | 1279 | 1 | 1279 | 1 | 0.00 |
| 03/02/2012 | R157 On 03-May-12 | 6.75 | Put | Bond Future | 402 | 0 | 402 | 0 | 1,500.00 |
| 03/02/2012 | R157 On 03-May-12 | 6.50 | Put | Bond Future | 725 | 1 | 725 | 1 | 1,500.00 |
| 03/02/2012 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 03/02/2012 | R157 On 03-May-12 | 6.25 | Put | Bond Future | 1204 | 1 | 1204 | 1 | 0.00 |
| 03/02/2012 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 03/02/2012 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 03/02/2012 | R157 On 02-August-12 | | | Bond Future | 6.52 | 124.7803 | 6.5180 | 124.7803 | 0.00 |
| 03/02/2012 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4619 | 5 | 4619 | 5 | 0.00 |
| 03/02/2012 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4754 | 5 | 4754 | 5 | 0.00 |
| 03/02/2012 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 4485 | 5 | 4485 | 5 | 0.00 |
| 03/02/2012 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 146 | 0 | 146 | 0 | 0.00 |
| 03/02/2012 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 119 | 0 | 119 | 0 | 0.00 |
| 03/02/2012 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 132 | 0 | 132 | 0 | 0.00 |
| 03/02/2012 | R157 On 01-November-12 | | | Bond Future | 6.55 | 119.8893 | 6.5510 | 119.8893 | 0.00 |
| 03/02/2012 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 2203 | 2 | 2203 | 2 | 0.00 |
| 03/02/2012 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 2297 | 2 | 2297 | 2 | 0.00 |
| 03/02/2012 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 2112 | 2 | 2112 | 2 | 0.00 |
| 03/02/2012 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 981 | 1 | 981 | 1 | 0.00 |
| 03/02/2012 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 884 | 1 | 884 | 1 | 0.00 |
| 03/02/2012 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 931 | 1 | 931 | 1 | 0.00 |
| 03/02/2012 | R157 On 07-February-13 | | | Bond Future | 6.55 | 121.9925 | 6.5520 | 121.9925 | 0.00 |
| 03/02/2012 | R157 On 07-February-13 | 6.75 | Call | Bond Future | 1826 | 2 | 1826 | 2 | 0.00 |
| 03/02/2012 | R157 On 07-February-13 | 6.80 | Call | Bond Future | 1902 | 2 | 1902 | 2 | 0.00 |
| 03/02/2012 | R157 On 07-February-13 | 6.70 | Call | Bond Future | 1753 | 2 | 1753 | 2 | 0.00 |
| 03/02/2012 | R157 On 07-February-13 | 6.70 | Put | Bond Future | 1371 | 1 | 1371 | 1 | 0.00 |
| 03/02/2012 | R157 On 07-February-13 | 6.80 | Put | Bond Future | 1264 | 1 | 1264 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2012 | R157 On 07-February-13 | 6.75 | Put | Bond Future | 1316 | 1 | 1316 | 1 | 0.00 |
| 03/02/2012 | R186 On 02-February-12 | | | Bond Future | 8.06 | 121.6824 | 8.0600 | 121.6824 | 0.00 |
| 03/02/2012 | R186 On 03-May-12 | | | Bond Future | 8.14 | 124.0954 | 8.1430 | 124.0954 | 26,982.00 |
| 03/02/2012 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 8396 | 9 | 8396 | 9 | 0.00 |
| 03/02/2012 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 8776 | 9 | 8776 | 9 | 0.00 |
| 03/02/2012 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 8019 | 8 | 8019 | 8 | 0.00 |
| 03/02/2012 | R186 On 03-May-12 | 7.90 | Call | Bond Future | 1791 | 2 | 1791 | 2 | 2,250.00 |
| 03/02/2012 | R186 On 03-May-12 | 8.20 | Call | Bond Future | 3116 | 3 | 3116 | 3 | 750.00 |
| 03/02/2012 | R186 On 03-May-12 | 8.50 | Call | Bond Future | 4860 | 5 | 4860 | 5 | 0.00 |
| 03/02/2012 | R186 On 03-May-12 | 8.85 | Call | Bond Future | 7277 | 7 | 7277 | 7 | 0.00 |
| 03/02/2012 | R186 On 03-May-12 | 8.85 | Put | Bond Future | 729 | 1 | 729 | 1 | 2,250.00 |
| 03/02/2012 | R186 On 03-May-12 | 8.50 | Put | Bond Future | 1488 | 1 | 1488 | 1 | 750.00 |
| 03/02/2012 | R186 On 03-May-12 | 8.20 | Put | Bond Future | 2568 | 2 | 2568 | 2 | 0.00 |
| 03/02/2012 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 587 | 1 | 587 | 1 | 0.00 |
| 03/02/2012 | R186 On 03-May-12 | 7.90 | Put | Bond Future | 4167 | 4 | 4167 | 4 | 0.00 |
| 03/02/2012 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 470 | 0 | 470 | 0 | 0.00 |
| 03/02/2012 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 526 | 1 | 526 | 1 | 0.00 |
| 03/02/2012 | R186 On 02-August-12 | | | Bond Future | 8.21 | 120.6820 | 8.2060 | 120.6820 | 0.00 |
| 03/02/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 7954 | 8 | 7954 | 8 | 0.00 |
| 03/02/2012 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 8251 | 8 | 8251 | 8 | 0.00 |
| 03/02/2012 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 7661 | 8 | 7661 | 8 | 0.00 |
| 03/02/2012 | R186 On 02-August-12 | 8.25 | Call | Bond Future | 5236 | 5 | 5236 | 5 | 8,750.00 |
| 03/02/2012 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 3110 | 3 | 3110 | 3 | 0.00 |
| 03/02/2012 | R186 On 02-August-12 | 8.25 | Put | Bond Future | 4820 | 5 | 4820 | 5 | 0.00 |
| 03/02/2012 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 2810 | 3 | 2810 | 3 | 0.00 |
| 03/02/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 2957 | 3 | 2957 | 3 | 0.00 |
| 03/02/2012 | R186 On 01-November-12 | | | Bond Future | 8.27 | 122.5329 | 8.2680 | 122.5329 | 0.00 |
| 03/02/2012 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 8588 | 9 | 8588 | 9 | 0.00 |
| 03/02/2012 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 8316 | 8 | 8316 | 8 | 0.00 |
| 03/02/2012 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 8863 | 9 | 8863 | 9 | 0.00 |
| 03/02/2012 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 4057 | 4 | 4057 | 4 | 0.00 |
| 03/02/2012 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 4392 | 4 | 4392 | 4 | 0.00 |
| 03/02/2012 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 4222 | 4 | 4222 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2012 | R186 On 07-February-13 | | | Bond Future | 8.33 | 119.3856 | 8.3260 | 119.3856 | 0.00 |
| 03/02/2012 | R186 On 07-February-13 | 8.50 | Call | Bond Future | 7913 | 8 | 7913 | 8 | 0.00 |
| 03/02/2012 | R186 On 07-February-13 | 8.45 | Call | Bond Future | 7678 | 8 | 7678 | 8 | 0.00 |
| 03/02/2012 | R186 On 07-February-13 | 8.55 | Call | Bond Future | 8159 | 8 | 8159 | 8 | 0.00 |
| 03/02/2012 | R186 On 07-February-13 | 8.55 | Put | Bond Future | 6138 | 6 | 6138 | 6 | 0.00 |
| 03/02/2012 | R186 On 07-February-13 | 8.45 | Put | Bond Future | 6553 | 6 | 6553 | 6 | 0.00 |
| 03/02/2012 | R186 On 07-February-13 | 8.50 | Put | Bond Future | 6339 | 6 | 6339 | 6 | 0.00 |
| 03/02/2012 | R189 On 02-February-12 | | | Bond Future | 218.97 | 218.8651 | 218.9712 | 218.8651 | 0.00 |
| 03/02/2012 | R189 On 03-May-12 | | | Bond Future | 215.72 | 215.7353 | 215.7185 | 215.7353 | 0.00 |
| 03/02/2012 | R189 On 03-May-12 | 215.00 | Call | Bond Future | 719 | 1 | 719 | 1 | 0.00 |
| 03/02/2012 | R189 On 03-May-12 | 215.05 | Call | Bond Future | 669 | 1 | 669 | 1 | 0.00 |
| 03/02/2012 | R189 On 03-May-12 | 214.95 | Call | Bond Future | 769 | 1 | 769 | 1 | 0.00 |
| 03/02/2012 | R189 On 03-May-12 | 214.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2012 | R189 On 03-May-12 | 215.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2012 | R189 On 03-May-12 | 215.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2012 | R197 On 02-February-12 | | | Bond Future | 248.86 | 248.8577 | 248.8568 | 248.8577 | 0.00 |
| 03/02/2012 | R197 On 03-May-12 | | | Bond Future | 253.96 | 253.0356 | 253.9617 | 253.0356 | 1,005.00 |
| 03/02/2012 | R197 On 03-May-12 | 251.00 | Call | Bond Future | 2962 | 2 | 2962 | 2 | 0.00 |
| 03/02/2012 | R197 On 03-May-12 | 251.05 | Call | Bond Future | 2912 | 2 | 2912 | 2 | 0.00 |
| 03/02/2012 | R197 On 03-May-12 | 250.95 | Call | Bond Future | 3012 | 2 | 3012 | 2 | 0.00 |
| 03/02/2012 | R197 On 03-May-12 | 250.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2012 | R197 On 03-May-12 | 251.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2012 | R197 On 03-May-12 | 251.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2012 | R201 On 02-February-12 | | | Bond Future | 5.96 | 108.4208 | 5.9600 | 108.4208 | 0.00 |
| 03/02/2012 | R201 On 03-May-12 | | | Bond Future | 6.02 | 109.8983 | 6.0240 | 109.8983 | 968.00 |
| 03/02/2012 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 4190 | 4 | 4190 | 4 | 0.00 |
| 03/02/2012 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 4072 | 4 | 4072 | 4 | 0.00 |
| 03/02/2012 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 4308 | 4 | 4308 | 4 | 0.00 |
| 03/02/2012 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2012 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 03/02/2012 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2012 | R201 On 02-August-12 | | | Bond Future | 6.01 | 107.1502 | 6.0120 | 107.1502 | 0.00 |
| 03/02/2012 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3368 | 3 | 3368 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2012 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 3267 | 3 | 3267 | 3 | 0.00 |
| 03/02/2012 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3470 | 4 | 3470 | 4 | 0.00 |
| 03/02/2012 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 60 | 0 | 60 | 0 | 0.00 |
| 03/02/2012 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 74 | 0 | 74 | 0 | 0.00 |
| 03/02/2012 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 67 | 0 | 67 | 0 | 0.00 |
| 03/02/2012 | R201 On 01-November-12 | | | Bond Future | 5.98 | 108.7990 | 5.9840 | 108.7990 | 0.00 |
| 03/02/2012 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1569 | 2 | 1569 | 2 | 0.00 |
| 03/02/2012 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1639 | 2 | 1639 | 2 | 0.00 |
| 03/02/2012 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1500 | 2 | 1500 | 2 | 0.00 |
| 03/02/2012 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 557 | 1 | 557 | 1 | 0.00 |
| 03/02/2012 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 495 | 0 | 495 | 0 | 0.00 |
| 03/02/2012 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 525 | 1 | 525 | 1 | 0.00 |
| 03/02/2012 | R201 On 07-February-13 | | | Bond Future | 5.89 | 106.2899 | 5.8880 | 106.2899 | 0.00 |
| 03/02/2012 | R201 On 07-February-13 | 6.25 | Call | Bond Future | 1323 | 1 | 1323 | 1 | 0.00 |
| 03/02/2012 | R201 On 07-February-13 | 6.30 | Call | Bond Future | 1379 | 1 | 1379 | 1 | 0.00 |
| 03/02/2012 | R201 On 07-February-13 | 6.20 | Call | Bond Future | 1266 | 1 | 1266 | 1 | 0.00 |
| 03/02/2012 | R201 On 07-February-13 | 6.20 | Put | Bond Future | 709 | 1 | 709 | 1 | 0.00 |
| 03/02/2012 | R201 On 07-February-13 | 6.30 | Put | Bond Future | 645 | 1 | 645 | 1 | 0.00 |
| 03/02/2012 | R201 On 07-February-13 | 6.25 | Put | Bond Future | 677 | 1 | 677 | 1 | 0.00 |
| 03/02/2012 | R202 On 02-February-12 | | | Bond Future | 185.78 | 186.3740 | 185.7840 | 186.3740 | 0.00 |
| 03/02/2012 | R202 On 03-May-12 | | | Bond Future | 189.58 | 188.6839 | 189.5827 | 188.6839 | 37,020.00 |
| 03/02/2012 | R202 On 03-May-12 | 190.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2012 | R202 On 03-May-12 | 189.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2012 | R202 On 03-May-12 | 190.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2012 | R202 On 03-May-12 | 190.05 | Put | Bond Future | 467 | 1 | 467 | 1 | 0.00 |
| 03/02/2012 | R202 On 03-May-12 | 189.95 | Put | Bond Future | 367 | 1 | 367 | 1 | 0.00 |
| 03/02/2012 | R202 On 03-May-12 | 190.00 | Put | Bond Future | 417 | 1 | 417 | 1 | 0.00 |
| 03/02/2012 | R203 On 02-February-12 | | | Bond Future | 7.07 | 108.6039 | 7.0700 | 108.6039 | 0.00 |
| 03/02/2012 | R203 On 03-May-12 | | | Bond Future | 7.17 | 106.1128 | 7.1700 | 106.1128 | 3,536.00 |
| 03/02/2012 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 6852 | 7 | 6852 | 7 | 0.00 |
| 03/02/2012 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 7057 | 7 | 7057 | 7 | 0.00 |
| 03/02/2012 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 6648 | 7 | 6648 | 7 | 0.00 |
| 03/02/2012 | R203 On 03-May-12 | 7.00 | Call | Bond Future | 836 | 1 | 836 | 1 | 4,200.00 |

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

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

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

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

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2012 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 7332 | 8 | 7332 | 8 | 0.00 |
| 03/02/2012 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 7593 | 8 | 7593 | 8 | 0.00 |
| 03/02/2012 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 7073 | 7 | 7073 | 7 | 0.00 |
| 03/02/2012 | R208 On 03-May-12 | 7.50 | Call | Bond Future | 1038 | 1 | 1038 | 1 | 3,000.00 |
| 03/02/2012 | R208 On 03-May-12 | 7.70 | Call | Bond Future | 1558 | 2 | 1558 | 2 | 1,000.00 |
| 03/02/2012 | R208 On 03-May-12 | 8.05 | Call | Bond Future | 2783 | 3 | 2783 | 3 | 0.00 |
| 03/02/2012 | R208 On 03-May-12 | 8.35 | Call | Bond Future | 4087 | 4 | 4087 | 4 | 0.00 |
| 03/02/2012 | R208 On 03-May-12 | 8.35 | Put | Bond Future | 522 | 0 | 522 | 0 | 3,000.00 |
| 03/02/2012 | R208 On 03-May-12 | 8.05 | Put | Bond Future | 979 | 1 | 979 | 1 | 1,000.00 |
| 03/02/2012 | R208 On 03-May-12 | 7.70 | Put | Bond Future | 1863 | 2 | 1863 | 2 | 0.00 |
| 03/02/2012 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 114 | 0 | 114 | 0 | 0.00 |
| 03/02/2012 | R208 On 03-May-12 | 7.50 | Put | Bond Future | 2576 | 2 | 2576 | 2 | 0.00 |
| 03/02/2012 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 84 | 0 | 84 | 0 | 0.00 |
| 03/02/2012 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 97 | 0 | 97 | 0 | 0.00 |
| 03/02/2012 | R208 On 02-August-12 | | | Bond Future | 7.81 | 96.0227 | 7.8130 | 96.0227 | 0.00 |
| 03/02/2012 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 6451 | 7 | 6451 | 7 | 0.00 |
| 03/02/2012 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 6665 | 7 | 6665 | 7 | 0.00 |
| 03/02/2012 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 6240 | 6 | 6240 | 6 | 0.00 |
| 03/02/2012 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 1150 | 1 | 1150 | 1 | 0.00 |
| 03/02/2012 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 1023 | 1 | 1023 | 1 | 0.00 |
| 03/02/2012 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1084 | 1 | 1084 | 1 | 0.00 |
| 03/02/2012 | R208 On 01-November-12 | | | Bond Future | 7.88 | 94.1073 | 7.8770 | 94.1073 | 0.00 |
| 03/02/2012 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 4843 | 5 | 4843 | 5 | 0.00 |
| 03/02/2012 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 4674 | 5 | 4674 | 5 | 0.00 |
| 03/02/2012 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 5015 | 5 | 5015 | 5 | 0.00 |
| 03/02/2012 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 2602 | 3 | 2602 | 3 | 0.00 |
| 03/02/2012 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 2824 | 3 | 2824 | 3 | 0.00 |
| 03/02/2012 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 2711 | 3 | 2711 | 3 | 0.00 |
| 03/02/2012 | R208 On 07-February-13 | | | Bond Future | 7.93 | 95.7560 | 7.9340 | 95.7560 | 0.00 |
| 03/02/2012 | R208 On 07-February-13 | 8.00 | Call | Bond Future | 4390 | 5 | 4390 | 5 | 0.00 |
| 03/02/2012 | R208 On 07-February-13 | 8.05 | Call | Bond Future | 4541 | 5 | 4541 | 5 | 0.00 |
| 03/02/2012 | R208 On 07-February-13 | 7.95 | Call | Bond Future | 4246 | 4 | 4246 | 4 | 0.00 |
| 03/02/2012 | R208 On 07-February-13 | 7.95 | Put | Bond Future | 4156 | 4 | 4156 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2012 | R208 On 07-February-13 | 8.05 | Put | Bond Future | 3889 | 4 | 3889 | 4 | 0.00 |
| 03/02/2012 | R208 On 07-February-13 | 8.00 | Put | Bond Future | 4018 | 4 | 4018 | 4 | 0.00 |
| 03/02/2012 | R209 On 02-February-12 | | | Bond Future | 8.51 | 78.6963 | 8.5050 | 78.6963 | 0.00 |
| 03/02/2012 | R209 On 03-May-12 | | | Bond Future | 8.60 | 77.2525 | 8.5950 | 77.2525 | 2,042.00 |
| 03/02/2012 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 4437 | 5 | 4437 | 5 | 0.00 |
| 03/02/2012 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 4174 | 4 | 4174 | 4 | 0.00 |
| 03/02/2012 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4707 | 5 | 4707 | 5 | 0.00 |
| 03/02/2012 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 1130 | 1 | 1130 | 1 | 0.00 |
| 03/02/2012 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 1360 | 1 | 1360 | 1 | 0.00 |
| 03/02/2012 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 1240 | 1 | 1240 | 1 | 0.00 |
| 03/02/2012 | R209 On 02-August-12 | | | Bond Future | 8.65 | 78.4156 | 8.6530 | 78.4156 | 0.00 |
| 03/02/2012 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 7141 | 7 | 7141 | 7 | 0.00 |
| 03/02/2012 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 6901 | 7 | 6901 | 7 | 0.00 |
| 03/02/2012 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 7384 | 8 | 7384 | 8 | 0.00 |
| 03/02/2012 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 2433 | 2 | 2433 | 2 | 0.00 |
| 03/02/2012 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 2681 | 3 | 2681 | 3 | 0.00 |
| 03/02/2012 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 2554 | 2 | 2554 | 2 | 0.00 |
| 03/02/2012 | R209 On 01-November-12 | | | Bond Future | 8.71 | 76.4792 | 8.7100 | 76.4792 | 0.00 |
| 03/02/2012 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 6749 | 7 | 6749 | 7 | 0.00 |
| 03/02/2012 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 6964 | 7 | 6964 | 7 | 0.00 |
| 03/02/2012 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 6537 | 7 | 6537 | 7 | 0.00 |
| 03/02/2012 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 4659 | 5 | 4659 | 5 | 0.00 |
| 03/02/2012 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 4326 | 4 | 4326 | 4 | 0.00 |
| 03/02/2012 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 4490 | 4 | 4490 | 4 | 0.00 |
| 03/02/2012 | R209 On 07-February-13 | | | Bond Future | 8.76 | 77.8181 | 8.7640 | 77.8181 | 0.00 |
| 03/02/2012 | R209 On 07-February-13 | 9.00 | Call | Bond Future | 7411 | 8 | 7411 | 8 | 0.00 |
| 03/02/2012 | R209 On 07-February-13 | 8.95 | Call | Bond Future | 7205 | 7 | 7205 | 7 | 0.00 |
| 03/02/2012 | R209 On 07-February-13 | 9.05 | Call | Bond Future | 7618 | 8 | 7618 | 8 | 0.00 |
| 03/02/2012 | R209 On 07-February-13 | 9.05 | Put | Bond Future | 5413 | 5 | 5413 | 5 | 0.00 |
| 03/02/2012 | R209 On 07-February-13 | 8.95 | Put | Bond Future | 5759 | 6 | 5759 | 6 | 0.00 |
| 03/02/2012 | R209 On 07-February-13 | 9.00 | Put | Bond Future | 5584 | 5 | 5584 | 5 | 0.00 |
| 03/02/2012 | R210 On 02-February-12 | | | Bond Future | 139.34 | 139.5201 | 139.3380 | 139.5201 | 0.00 |
| 03/02/2012 | R210 On 03-May-12 | | | Bond Future | 140.46 | 139.5329 | 140.4586 | 139.5329 | 820.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2012 | R210 On 03-May-12 | 139.00 | Call | Bond Future | 1459 | 1 | 1459 | 1 | 0.00 |
| 03/02/2012 | R210 On 03-May-12 | 139.05 | Call | Bond Future | 1409 | 0 | 1409 | 0 | 0.00 |
| 03/02/2012 | R210 On 03-May-12 | 138.95 | Call | Bond Future | 1509 | 1 | 1509 | 1 | 0.00 |
| 03/02/2012 | R210 On 03-May-12 | 138.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2012 | R210 On 03-May-12 | 139.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2012 | R210 On 03-May-12 | 139.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2012 | R211 On 02-February-12 | | | Bond Future | 116.52 | 116.6369 | 116.5229 | 116.6369 | 0.00 |
| 03/02/2012 | R211 On 03-May-12 | | | Bond Future | 118.26 | 118.2099 | 118.2601 | 118.2099 | 480.00 |
| 03/02/2012 | R211 On 03-May-12 | 118.20 | Call | Bond Future | 60 | 0 | 60 | 0 | 0.00 |
| 03/02/2012 | R211 On 03-May-12 | 118.15 | Call | Bond Future | 110 | 0 | 110 | 0 | 0.00 |
| 03/02/2012 | R211 On 03-May-12 | 118.25 | Call | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 03/02/2012 | R211 On 03-May-12 | 118.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2012 | R211 On 03-May-12 | 118.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2012 | R211 On 03-May-12 | 118.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2012 | R212 On 02-February-12 | | | Bond Future | 114.58 | 114.5798 | 114.5791 | 114.5798 | 0.00 |
| 03/02/2012 | R212 On 03-May-12 | | | Bond Future | 116.49 | 116.1833 | 116.4868 | 116.1833 | 2,827.00 |
| 03/02/2012 | R212 On 03-May-12 | 115.30 | Call | Bond Future | 1187 | 1 | 1187 | 1 | 0.00 |
| 03/02/2012 | R212 On 03-May-12 | 115.35 | Call | Bond Future | 1137 | 1 | 1137 | 1 | 0.00 |
| 03/02/2012 | R212 On 03-May-12 | 115.25 | Call | Bond Future | 1237 | 1 | 1237 | 1 | 0.00 |
| 03/02/2012 | R212 On 03-May-12 | 115.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2012 | R212 On 03-May-12 | 115.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2012 | R212 On 03-May-12 | 115.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2012 | R213 On 02-February-12 | | | Bond Future | 8.47 | 88.7504 | 8.4700 | 88.7504 | 0.00 |
| 03/02/2012 | R213 On 03-May-12 | | | Bond Future | 8.56 | 87.0144 | 8.5600 | 87.0144 | 92.00 |
| 03/02/2012 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 6145 | 6 | 6145 | 6 | 0.00 |
| 03/02/2012 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 6449 | 7 | 6449 | 7 | 0.00 |
| 03/02/2012 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 5845 | 6 | 5845 | 6 | 0.00 |
| 03/02/2012 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 793 | 1 | 793 | 1 | 0.00 |
| 03/02/2012 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 648 | 1 | 648 | 1 | 0.00 |
| 03/02/2012 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 717 | 1 | 717 | 1 | 0.00 |
| 03/02/2012 | R213 On 02-August-12 | | | Bond Future | 8.62 | 88.3299 | 8.6200 | 88.3299 | 0.00 |
| 03/02/2012 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 7405 | 8 | 7405 | 8 | 0.00 |
| 03/02/2012 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 7657 | 8 | 7657 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2012 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 7155 | 7 | 7155 | 7 | 0.00 |
| 03/02/2012 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 2615 | 3 | 2615 | 3 | 0.00 |
| 03/02/2012 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 2370 | 2 | 2370 | 2 | 0.00 |
| 03/02/2012 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 2490 | 2 | 2490 | 2 | 0.00 |
| 03/02/2012 | R213 On 01-November-12 | | | Bond Future | 8.68 | 86.1511 | 8.6830 | 86.1511 | 0.00 |
| 03/02/2012 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 6932 | 7 | 6932 | 7 | 0.00 |
| 03/02/2012 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 7153 | 7 | 7153 | 7 | 0.00 |
| 03/02/2012 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 6713 | 7 | 6713 | 7 | 0.00 |
| 03/02/2012 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 4604 | 5 | 4604 | 5 | 0.00 |
| 03/02/2012 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 4275 | 4 | 4275 | 4 | 0.00 |
| 03/02/2012 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 4437 | 4 | 4437 | 4 | 0.00 |
| 03/02/2012 | R213 On 07-February-13 | | | Bond Future | 8.75 | 87.6640 | 8.7450 | 87.6640 | 0.00 |
| 03/02/2012 | R213 On 07-February-13 | 9.00 | Call | Bond Future | 7547 | 8 | 7547 | 8 | 0.00 |
| 03/02/2012 | R213 On 07-February-13 | 9.05 | Call | Bond Future | 7759 | 8 | 7759 | 8 | 0.00 |
| 03/02/2012 | R213 On 07-February-13 | 8.95 | Call | Bond Future | 7336 | 7 | 7336 | 7 | 0.00 |
| 03/02/2012 | R213 On 07-February-13 | 8.95 | Put | Bond Future | 5732 | 6 | 5732 | 6 | 0.00 |
| 03/02/2012 | R213 On 07-February-13 | 9.05 | Put | Bond Future | 5389 | 5 | 5389 | 5 | 0.00 |
| 03/02/2012 | R213 On 07-February-13 | 9.00 | Put | Bond Future | 5558 | 5 | 5558 | 5 | 0.00 |
| 06/02/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | AL7T On 03-May-12 | | | Index Future | 425.89 | 427.7550 | 425.8930 | 427.7550 | 16.00 |
| 06/02/2012 | AL7T On 02-August-12 | | | Index Future | 432.32 | 434.2160 | 432.3160 | 434.2160 | 0.00 |
| 06/02/2012 | ALBI On 03-May-12 | | | Index Future | 387.38 | 389.0490 | 387.3750 | 389.0490 | 914.00 |
| 06/02/2012 | ALBI On 02-August-12 | | | Index Future | 393.22 | 394.9250 | 393.2180 | 394.9250 | 118.00 |
| 06/02/2012 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 06/02/2012 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | CAAN On 30-March-12 | | | Can-Do Future | 0.08 | 0.0818 | 0.0754 | 0.0818 | 0.00 |
| 06/02/2012 | CAAO On 30-March-12 | | | Can-Do Future | 0.21 | 0.2118 | 0.2118 | 0.2118 | 100,000.00 |
| 06/02/2012 | CAAT On 29-February-12 | | | Can-Do Future | 0.02 | 0.0281 | 0.0221 | 0.0281 | 12,500.00 |
| 06/02/2012 | CAAV On 29-February-12 | | | Can-Do Future | 0.17 | 0.1732 | 0.1678 | 0.1732 | 12,987.00 |
| 06/02/2012 | CAAW On 20-April-12 | | | Any day expiry | 7.70 | 7.7101 | 7.7041 | 7.7101 | 0.00 |
| 06/02/2012 | CAAW On 20-April-12 | 8.10 | Call | Any day expiry | 112 | 0 | 112 | 0 | 0.00 |
| 06/02/2012 | CAAW On 20-April-12 | 8.15 | Call | Any day expiry | 103 | 0 | 103 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | CAAW On 20-April-12 | 8.05 | Call | Any day expiry | 122 | 0 | 122 | 0 | 0.00 |
| 06/02/2012 | CAAW On 20-April-12 | 8.05 | Put | Any day expiry | 468 | 0 | 468 | 0 | 0.00 |
| 06/02/2012 | CAAW On 20-April-12 | 8.15 | Put | Any day expiry | 549 | 1 | 549 | 1 | 0.00 |
| 06/02/2012 | CAAW On 20-April-12 | 8.10 | Put | Any day expiry | 508 | 1 | 508 | 1 | 0.00 |
| 06/02/2012 | CAAX On 30-March-12 | | | Can-Do Future | 0.05 | 0.0568 | 0.0534 | 0.0568 | 12,500.00 |
| 06/02/2012 | CAAY On 30-April-12 | | | Can-Do Future | 0.06 | 0.0579 | 0.0567 | 0.0579 | 12,500.00 |
| 06/02/2012 | CAAZ On 18-June-12 | | | Can-Do Future | 0.07 | 0.0678 | 0.0678 | 0.0678 | 5,670.00 |
| 06/02/2012 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | DAAA On 29-March-12 | | | Any day expiry | 7.65 | 7.6522 | 7.6477 | 7.6522 | 0.00 |
| 06/02/2012 | DAAA On 29-March-12 | 7.90 | Call | Any day expiry | 104 | 0 | 104 | 0 | 0.00 |
| 06/02/2012 | DAAA On 29-March-12 | 7.85 | Call | Any day expiry | 117 | 0 | 117 | 0 | 0.00 |
| 06/02/2012 | DAAA On 29-March-12 | 7.95 | Call | Any day expiry | 93 | 0 | 93 | 0 | 0.00 |
| 06/02/2012 | DAAA On 29-March-12 | 7.95 | Put | Any day expiry | 395 | 0 | 395 | 0 | 0.00 |
| 06/02/2012 | DAAA On 29-March-12 | 7.85 | Put | Any day expiry | 319 | 0 | 319 | 0 | 0.00 |
| 06/02/2012 | DAAA On 29-March-12 | 7.90 | Put | Any day expiry | 356 | 0 | 356 | 0 | 0.00 |
| 06/02/2012 | GOVI On 03-May-12 | | | GOVI | 388.04 | 389.6430 | 388.0380 | 389.6430 | 180.00 |
| 06/02/2012 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 60380 | 8 | 60380 | 8 | 0.00 |
| 06/02/2012 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 60280 | 8 | 60280 | 8 | 0.00 |
| 06/02/2012 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 60480 | 8 | 60480 | 8 | 0.00 |
| 06/02/2012 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | GOVI On 02-August-12 | | | GOVI | 393.89 | 395.5280 | 393.8910 | 395.5280 | 0.00 |
| 06/02/2012 | GOVI On 02-August-12 | 390.00 | Call | GOVI | 38910 | 6 | 38910 | 6 | 0.00 |
| 06/02/2012 | GOVI On 02-August-12 | 390.01 | Call | GOVI | 38810 | 6 | 38810 | 6 | 0.00 |
| 06/02/2012 | GOVI On 02-August-12 | 389.99 | Call | GOVI | 39010 | 6 | 39010 | 6 | 0.00 |
| 06/02/2012 | GOVI On 02-August-12 | 389.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | GOVI On 02-August-12 | 390.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | GOVI On 02-August-12 | 390.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | IGOV On 03-May-12 | | | Index Future | 171.17 | 171.2230 | 171.1680 | 171.2230 | 514.00 |
| 06/02/2012 | IGOV On 02-August-12 | | | Index Future | 173.75 | 173.8100 | 173.7490 | 173.8100 | 0.00 |
| 06/02/2012 | ILBI On 03-May-12 | | | Index Future | 464.38 | 463.6340 | 464.3810 | 463.6340 | 0.00 |
| 06/02/2012 | ILBI On 02-August-12 | | | Index Future | 473.09 | 473.3650 | 473.0910 | 473.3650 | 152.00 |
| 06/02/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 06/02/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 06/02/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 06/02/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 06/02/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 06/02/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 06/02/2012 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.60 | 94.4000 | 5.6000 | 94.4000 | 0.00 |
| 06/02/2012 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.61 | 94.3900 | 5.6100 | 94.3900 | 2,390.00 |
| 06/02/2012 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.61 | 94.3900 | 5.6100 | 94.3900 | 0.00 |
| 06/02/2012 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.63 | 94.3800 | 5.6300 | 94.3800 | 0.00 |
| 06/02/2012 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.65 | 94.3600 | 5.6500 | 94.3600 | 2,890.00 |
| 06/02/2012 | JBAF On 18-July-12 | | | Jibar Tradeable Future | 5.68 | 94.3500 | 5.6800 | 94.3500 | 0.00 |
| 06/02/2012 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.74 | 94.3000 | 5.7400 | 94.3000 | 44,760.00 |
| 06/02/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.87 | 94.1900 | 5.8700 | 94.1900 | 940.00 |
| 06/02/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.02 | 94.0800 | 6.0200 | 94.0800 | 790.00 |
| 06/02/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.16 | 93.9400 | 6.1600 | 93.9400 | 1,250.00 |
| 06/02/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.32 | 93.7800 | 6.3200 | 93.7800 | 1,500.00 |
| 06/02/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 6.50 | 93.6000 | 6.5000 | 93.6000 | 1,000.00 |
| 06/02/2012 | R157 On 02-February-12 | | | Bond Future | 6.39 | 127.9127 | 6.3900 | 127.9127 | 0.00 |
| 06/02/2012 | R157 On 03-May-12 | | | Bond Future | 6.57 | 122.7923 | 6.5740 | 122.7923 | 10,880.00 |
| 06/02/2012 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 5439 | 6 | 5439 | 6 | 0.00 |
| 06/02/2012 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 5596 | 6 | 5596 | 6 | 0.00 |
| 06/02/2012 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 5282 | 6 | 5282 | 6 | 0.00 |
| 06/02/2012 | R157 On 03-May-12 | 6.25 | Call | Bond Future | 306 | 0 | 306 | 0 | 1,500.00 |
| 06/02/2012 | R157 On 03-May-12 | 6.50 | Call | Bond Future | 616 | 1 | 616 | 1 | 0.00 |
| 06/02/2012 | R157 On 03-May-12 | 6.75 | Call | Bond Future | 1077 | 1 | 1077 | 1 | 0.00 |
| 06/02/2012 | R157 On 03-May-12 | 6.75 | Put | Bond Future | 491 | 0 | 491 | 0 | 1,500.00 |
| 06/02/2012 | R157 On 03-May-12 | 6.50 | Put | Bond Future | 864 | 1 | 864 | 1 | 1,500.00 |
| 06/02/2012 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | R157 On 03-May-12 | 6.25 | Put | Bond Future | 1395 | 1 | 1395 | 1 | 0.00 |
| 06/02/2012 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 06/02/2012 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 06/02/2012 | R157 On 02-August-12 | | | Bond Future | 6.62 | 124.6500 | 6.6150 | 124.6500 | 0.00 |
| 06/02/2012 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4342 | 5 | 4342 | 5 | 0.00 |
| 06/02/2012 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 4210 | 4 | 4210 | 4 | 0.00 |
| 06/02/2012 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4475 | 5 | 4475 | 5 | 0.00 |
| 06/02/2012 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 141 | 0 | 141 | 0 | 0.00 |
| 06/02/2012 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 171 | 0 | 171 | 0 | 0.00 |
| 06/02/2012 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 155 | 0 | 155 | 0 | 0.00 |
| 06/02/2012 | R157 On 01-November-12 | | | Bond Future | 6.66 | 119.7551 | 6.6550 | 119.7551 | 0.00 |
| 06/02/2012 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 2010 | 2 | 2010 | 2 | 0.00 |
| 06/02/2012 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 2100 | 2 | 2100 | 2 | 0.00 |
| 06/02/2012 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1923 | 2 | 1923 | 2 | 0.00 |
| 06/02/2012 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 1088 | 1 | 1088 | 1 | 0.00 |
| 06/02/2012 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 984 | 1 | 984 | 1 | 0.00 |
| 06/02/2012 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 1034 | 1 | 1034 | 1 | 0.00 |
| 06/02/2012 | R157 On 07-February-13 | | | Bond Future | 6.67 | 121.8607 | 6.6700 | 121.8607 | 0.00 |
| 06/02/2012 | R157 On 07-February-13 | 6.75 | Call | Bond Future | 1655 | 2 | 1655 | 2 | 0.00 |
| 06/02/2012 | R157 On 07-February-13 | 6.80 | Call | Bond Future | 1727 | 2 | 1727 | 2 | 0.00 |
| 06/02/2012 | R157 On 07-February-13 | 6.70 | Call | Bond Future | 1586 | 2 | 1586 | 2 | 0.00 |
| 06/02/2012 | R157 On 07-February-13 | 6.70 | Put | Bond Future | 1509 | 1 | 1509 | 1 | 0.00 |
| 06/02/2012 | R157 On 07-February-13 | 6.80 | Put | Bond Future | 1393 | 1 | 1393 | 1 | 0.00 |
| 06/02/2012 | R157 On 07-February-13 | 6.75 | Put | Bond Future | 1449 | 1 | 1449 | 1 | 0.00 |
| 06/02/2012 | R186 On 02-February-12 | | | Bond Future | 8.06 | 121.6824 | 8.0600 | 121.6824 | 0.00 |
| 06/02/2012 | R186 On 03-May-12 | | | Bond Future | 8.23 | 123.9024 | 8.2250 | 123.9024 | 26,962.00 |
| 06/02/2012 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 7694 | 8 | 7694 | 8 | 0.00 |
| 06/02/2012 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 8066 | 9 | 8066 | 9 | 0.00 |
| 06/02/2012 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 7326 | 8 | 7326 | 8 | 0.00 |
| 06/02/2012 | R186 On 03-May-12 | 7.90 | Call | Bond Future | 1466 | 2 | 1466 | 2 | 2,250.00 |
| 06/02/2012 | R186 On 03-May-12 | 8.20 | Call | Bond Future | 2659 | 3 | 2659 | 3 | 750.00 |
| 06/02/2012 | R186 On 03-May-12 | 8.50 | Call | Bond Future | 4287 | 5 | 4287 | 5 | 0.00 |
| 06/02/2012 | R186 On 03-May-12 | 8.85 | Call | Bond Future | 6605 | 7 | 6605 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | R186 On 03-May-12 | 8.85 | Put | Bond Future | 844 | 1 | 844 | 1 | 2,250.00 |
| 06/02/2012 | R186 On 03-May-12 | 8.50 | Put | Bond Future | 1701 | 1 | 1701 | 1 | 750.00 |
| 06/02/2012 | R186 On 03-May-12 | 8.20 | Put | Bond Future | 2898 | 3 | 2898 | 3 | 0.00 |
| 06/02/2012 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 681 | 1 | 681 | 1 | 0.00 |
| 06/02/2012 | R186 On 03-May-12 | 7.90 | Put | Bond Future | 4629 | 4 | 4629 | 4 | 0.00 |
| 06/02/2012 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 547 | 0 | 547 | 0 | 0.00 |
| 06/02/2012 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 610 | 1 | 610 | 1 | 0.00 |
| 06/02/2012 | R186 On 02-August-12 | | | Bond Future | 8.29 | 120.4828 | 8.2910 | 120.4828 | 0.00 |
| 06/02/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 7384 | 8 | 7384 | 8 | 0.00 |
| 06/02/2012 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 7672 | 8 | 7672 | 8 | 0.00 |
| 06/02/2012 | R186 On 02-August-12 | 8.25 | Call | Bond Future | 4777 | 5 | 4777 | 5 | 8,750.00 |
| 06/02/2012 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 7101 | 8 | 7101 | 8 | 0.00 |
| 06/02/2012 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 3352 | 3 | 3352 | 3 | 0.00 |
| 06/02/2012 | R186 On 02-August-12 | 8.25 | Put | Bond Future | 5163 | 5 | 5163 | 5 | 0.00 |
| 06/02/2012 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 3032 | 3 | 3032 | 3 | 0.00 |
| 06/02/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 3188 | 3 | 3188 | 3 | 0.00 |
| 06/02/2012 | R186 On 01-November-12 | | | Bond Future | 8.36 | 122.3373 | 8.3560 | 122.3373 | 0.00 |
| 06/02/2012 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 8045 | 9 | 8045 | 9 | 0.00 |
| 06/02/2012 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 7782 | 8 | 7782 | 8 | 0.00 |
| 06/02/2012 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 8311 | 9 | 8311 | 9 | 0.00 |
| 06/02/2012 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 4320 | 4 | 4320 | 4 | 0.00 |
| 06/02/2012 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 4673 | 4 | 4673 | 4 | 0.00 |
| 06/02/2012 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 4494 | 4 | 4494 | 4 | 0.00 |
| 06/02/2012 | R186 On 07-February-13 | | | Bond Future | 8.42 | 119.1844 | 8.4170 | 119.1844 | 0.00 |
| 06/02/2012 | R186 On 07-February-13 | 8.50 | Call | Bond Future | 7425 | 8 | 7425 | 8 | 0.00 |
| 06/02/2012 | R186 On 07-February-13 | 8.45 | Call | Bond Future | 7198 | 8 | 7198 | 8 | 0.00 |
| 06/02/2012 | R186 On 07-February-13 | 8.55 | Call | Bond Future | 7662 | 8 | 7662 | 8 | 0.00 |
| 06/02/2012 | R186 On 07-February-13 | 8.55 | Put | Bond Future | 6468 | 6 | 6468 | 6 | 0.00 |
| 06/02/2012 | R186 On 07-February-13 | 8.45 | Put | Bond Future | 6900 | 7 | 6900 | 7 | 0.00 |
| 06/02/2012 | R186 On 07-February-13 | 8.50 | Put | Bond Future | 6678 | 6 | 6678 | 6 | 0.00 |
| 06/02/2012 | R189 On 02-February-12 | | | Bond Future | 218.97 | 218.8651 | 218.9712 | 218.8651 | 0.00 |
| 06/02/2012 | R189 On 03-May-12 | | | Bond Future | 215.70 | 215.7185 | 215.6962 | 215.7185 | 0.00 |
| 06/02/2012 | R189 On 03-May-12 | 215.00 | Call | Bond Future | 696 | 1 | 696 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | R189 On 03-May-12 | 215.05 | Call | Bond Future | 646 | 1 | 646 | 1 | 0.00 |
| 06/02/2012 | R189 On 03-May-12 | 214.95 | Call | Bond Future | 746 | 1 | 746 | 1 | 0.00 |
| 06/02/2012 | R189 On 03-May-12 | 214.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R189 On 03-May-12 | 215.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R189 On 03-May-12 | 215.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R197 On 02-February-12 | | | Bond Future | 248.86 | 248.8577 | 248.8568 | 248.8577 | 0.00 |
| 06/02/2012 | R197 On 03-May-12 | | | Bond Future | 253.95 | 253.9617 | 253.9519 | 253.9617 | 1,005.00 |
| 06/02/2012 | R197 On 03-May-12 | 251.00 | Call | Bond Future | 2952 | 3 | 2952 | 3 | 0.00 |
| 06/02/2012 | R197 On 03-May-12 | 251.05 | Call | Bond Future | 2902 | 3 | 2902 | 3 | 0.00 |
| 06/02/2012 | R197 On 03-May-12 | 250.95 | Call | Bond Future | 3002 | 3 | 3002 | 3 | 0.00 |
| 06/02/2012 | R197 On 03-May-12 | 250.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R197 On 03-May-12 | 251.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R197 On 03-May-12 | 251.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R201 On 02-February-12 | | | Bond Future | 5.96 | 108.4208 | 5.9600 | 108.4208 | 0.00 |
| 06/02/2012 | R201 On 03-May-12 | | | Bond Future | 6.11 | 109.8286 | 6.1080 | 109.8286 | 968.00 |
| 06/02/2012 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3982 | 4 | 3982 | 4 | 0.00 |
| 06/02/2012 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3863 | 4 | 3863 | 4 | 0.00 |
| 06/02/2012 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 4100 | 4 | 4100 | 4 | 0.00 |
| 06/02/2012 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 06/02/2012 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 06/02/2012 | R201 On 02-August-12 | | | Bond Future | 6.11 | 107.0800 | 6.1070 | 107.0800 | 0.00 |
| 06/02/2012 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3167 | 3 | 3167 | 3 | 0.00 |
| 06/02/2012 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3267 | 3 | 3267 | 3 | 0.00 |
| 06/02/2012 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 3067 | 3 | 3067 | 3 | 0.00 |
| 06/02/2012 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 89 | 0 | 89 | 0 | 0.00 |
| 06/02/2012 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 72 | 0 | 72 | 0 | 0.00 |
| 06/02/2012 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 80 | 0 | 80 | 0 | 0.00 |
| 06/02/2012 | R201 On 01-November-12 | | | Bond Future | 6.09 | 108.7257 | 6.0880 | 108.7257 | 0.00 |
| 06/02/2012 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1425 | 2 | 1425 | 2 | 0.00 |
| 06/02/2012 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1492 | 2 | 1492 | 2 | 0.00 |
| 06/02/2012 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1359 | 2 | 1359 | 2 | 0.00 |
| 06/02/2012 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 627 | 1 | 627 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 559 | 0 | 559 | 0 | 0.00 |
| 06/02/2012 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 592 | 1 | 592 | 1 | 0.00 |
| 06/02/2012 | R201 On 07-February-13 | | | Bond Future | 6.01 | 106.2200 | 6.0100 | 106.2200 | 0.00 |
| 06/02/2012 | R201 On 07-February-13 | 6.25 | Call | Bond Future | 1189 | 1 | 1189 | 1 | 0.00 |
| 06/02/2012 | R201 On 07-February-13 | 6.30 | Call | Bond Future | 1243 | 1 | 1243 | 1 | 0.00 |
| 06/02/2012 | R201 On 07-February-13 | 6.20 | Call | Bond Future | 1136 | 1 | 1136 | 1 | 0.00 |
| 06/02/2012 | R201 On 07-February-13 | 6.20 | Put | Bond Future | 797 | 1 | 797 | 1 | 0.00 |
| 06/02/2012 | R201 On 07-February-13 | 6.30 | Put | Bond Future | 727 | 1 | 727 | 1 | 0.00 |
| 06/02/2012 | R201 On 07-February-13 | 6.25 | Put | Bond Future | 762 | 1 | 762 | 1 | 0.00 |
| 06/02/2012 | R202 On 02-February-12 | | | Bond Future | 185.78 | 186.3740 | 185.7840 | 186.3740 | 0.00 |
| 06/02/2012 | R202 On 03-May-12 | | | Bond Future | 189.58 | 189.5827 | 189.5765 | 189.5827 | 37,020.00 |
| 06/02/2012 | R202 On 03-May-12 | 190.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R202 On 03-May-12 | 189.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R202 On 03-May-12 | 190.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R202 On 03-May-12 | 190.05 | Put | Bond Future | 474 | 0 | 474 | 0 | 0.00 |
| 06/02/2012 | R202 On 03-May-12 | 189.95 | Put | Bond Future | 374 | 0 | 374 | 0 | 0.00 |
| 06/02/2012 | R202 On 03-May-12 | 190.00 | Put | Bond Future | 424 | 0 | 424 | 0 | 0.00 |
| 06/02/2012 | R203 On 02-February-12 | | | Bond Future | 7.07 | 108.6039 | 7.0700 | 108.6039 | 0.00 |
| 06/02/2012 | R203 On 03-May-12 | | | Bond Future | 7.26 | 105.9277 | 7.2550 | 105.9277 | 3,536.00 |
| 06/02/2012 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 6474 | 7 | 6474 | 7 | 0.00 |
| 06/02/2012 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 6678 | 7 | 6678 | 7 | 0.00 |
| 06/02/2012 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 6270 | 7 | 6270 | 7 | 0.00 |
| 06/02/2012 | R203 On 03-May-12 | 7.00 | Call | Bond Future | 673 | 1 | 673 | 1 | 4,200.00 |
| 06/02/2012 | R203 On 03-May-12 | 7.80 | Call | Bond Future | 2777 | 3 | 2777 | 3 | 0.00 |
| 06/02/2012 | R203 On 03-May-12 | 7.15 | Call | Bond Future | 945 | 1 | 945 | 1 | 1,400.00 |
| 06/02/2012 | R203 On 03-May-12 | 7.45 | Call | Bond Future | 1669 | 2 | 1669 | 2 | 0.00 |
| 06/02/2012 | R203 On 03-May-12 | 7.45 | Put | Bond Future | 798 | 1 | 798 | 1 | 1,400.00 |
| 06/02/2012 | R203 On 03-May-12 | 7.80 | Put | Bond Future | 365 | 0 | 365 | 0 | 4,200.00 |
| 06/02/2012 | R203 On 03-May-12 | 7.15 | Put | Bond Future | 1418 | 1 | 1418 | 1 | 0.00 |
| 06/02/2012 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 24 | 0 | 24 | 0 | 0.00 |
| 06/02/2012 | R203 On 03-May-12 | 7.00 | Put | Bond Future | 1826 | 2 | 1826 | 2 | 0.00 |
| 06/02/2012 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 06/02/2012 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 20 | 0 | 20 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | R203 On 02-August-12 | | | Bond Future | 7.32 | 107.5252 | 7.3210 | 107.5252 | 0.00 |
| 06/02/2012 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 5411 | 6 | 5411 | 6 | 0.00 |
| 06/02/2012 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 5246 | 6 | 5246 | 6 | 0.00 |
| 06/02/2012 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 5578 | 6 | 5578 | 6 | 0.00 |
| 06/02/2012 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 456 | 0 | 456 | 0 | 0.00 |
| 06/02/2012 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 529 | 0 | 529 | 0 | 0.00 |
| 06/02/2012 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 491 | 0 | 491 | 0 | 0.00 |
| 06/02/2012 | R203 On 01-November-12 | | | Bond Future | 7.39 | 105.0172 | 7.3890 | 105.0172 | 0.00 |
| 06/02/2012 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 3283 | 4 | 3283 | 4 | 0.00 |
| 06/02/2012 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 3160 | 3 | 3160 | 3 | 0.00 |
| 06/02/2012 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 3408 | 4 | 3408 | 4 | 0.00 |
| 06/02/2012 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 1737 | 2 | 1737 | 2 | 0.00 |
| 06/02/2012 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 1893 | 2 | 1893 | 2 | 0.00 |
| 06/02/2012 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 1814 | 2 | 1814 | 2 | 0.00 |
| 06/02/2012 | R203 On 07-February-13 | | | Bond Future | 7.45 | 106.8624 | 7.4510 | 106.8624 | 0.00 |
| 06/02/2012 | R203 On 07-February-13 | 6.50 | Call | Bond Future | 1181 | 1 | 1181 | 1 | 0.00 |
| 06/02/2012 | R203 On 07-February-13 | 6.55 | Call | Bond Future | 1241 | 1 | 1241 | 1 | 0.00 |
| 06/02/2012 | R203 On 07-February-13 | 6.45 | Call | Bond Future | 1126 | 1 | 1126 | 1 | 0.00 |
| 06/02/2012 | R203 On 07-February-13 | 6.45 | Put | Bond Future | 5120 | 5 | 5120 | 5 | 0.00 |
| 06/02/2012 | R203 On 07-February-13 | 6.55 | Put | Bond Future | 4827 | 5 | 4827 | 5 | 0.00 |
| 06/02/2012 | R203 On 07-February-13 | 6.50 | Put | Bond Future | 4971 | 5 | 4971 | 5 | 0.00 |
| 06/02/2012 | R204 On 02-February-12 | | | Bond Future | 7.36 | 104.2699 | 7.3600 | 104.2699 | 0.00 |
| 06/02/2012 | R204 On 03-May-12 | | | Bond Future | 7.55 | 105.7956 | 7.5460 | 105.7956 | 3,150.00 |
| 06/02/2012 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 6122 | 7 | 6122 | 7 | 0.00 |
| 06/02/2012 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 6351 | 7 | 6351 | 7 | 0.00 |
| 06/02/2012 | R204 On 03-May-12 | 7.00 | Call | Bond Future | 392 | 1 | 392 | 1 | 550.00 |
| 06/02/2012 | R204 On 03-May-12 | 7.75 | Call | Bond Future | 2015 | 2 | 2015 | 2 | 0.00 |
| 06/02/2012 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 5894 | 6 | 5894 | 6 | 0.00 |
| 06/02/2012 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 93 | 0 | 93 | 0 | 0.00 |
| 06/02/2012 | R204 On 03-May-12 | 7.00 | Put | Bond Future | 3288 | 3 | 3288 | 3 | 0.00 |
| 06/02/2012 | R204 On 03-May-12 | 7.75 | Put | Bond Future | 959 | 1 | 959 | 1 | 550.00 |
| 06/02/2012 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 66 | 0 | 66 | 0 | 0.00 |
| 06/02/2012 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 79 | 0 | 79 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | R204 On 02-August-12 | | | Bond Future | 7.62 | 103.3627 | 7.6170 | 103.3627 | 0.00 |
| 06/02/2012 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 5271 | 6 | 5271 | 6 | 0.00 |
| 06/02/2012 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 5449 | 6 | 5449 | 6 | 0.00 |
| 06/02/2012 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 5090 | 5 | 5090 | 5 | 0.00 |
| 06/02/2012 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 1001 | 1 | 1001 | 1 | 0.00 |
| 06/02/2012 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 883 | 1 | 883 | 1 | 0.00 |
| 06/02/2012 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 943 | 1 | 943 | 1 | 0.00 |
| 06/02/2012 | R204 On 01-November-12 | | | Bond Future | 7.69 | 104.9517 | 7.6880 | 104.9517 | 0.00 |
| 06/02/2012 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3809 | 4 | 3809 | 4 | 0.00 |
| 06/02/2012 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3952 | 4 | 3952 | 4 | 0.00 |
| 06/02/2012 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3668 | 4 | 3668 | 4 | 0.00 |
| 06/02/2012 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 2405 | 2 | 2405 | 2 | 0.00 |
| 06/02/2012 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 2212 | 2 | 2212 | 2 | 0.00 |
| 06/02/2012 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 2307 | 2 | 2307 | 2 | 0.00 |
| 06/02/2012 | R204 On 07-February-13 | | | Bond Future | 7.75 | 102.7577 | 7.7520 | 102.7577 | 0.00 |
| 06/02/2012 | R204 On 07-February-13 | 8.00 | Call | Bond Future | 4007 | 4 | 4007 | 4 | 0.00 |
| 06/02/2012 | R204 On 07-February-13 | 7.95 | Call | Bond Future | 3876 | 4 | 3876 | 4 | 0.00 |
| 06/02/2012 | R204 On 07-February-13 | 8.05 | Call | Bond Future | 4140 | 4 | 4140 | 4 | 0.00 |
| 06/02/2012 | R204 On 07-February-13 | 8.05 | Put | Bond Future | 2760 | 3 | 2760 | 3 | 0.00 |
| 06/02/2012 | R204 On 07-February-13 | 7.95 | Put | Bond Future | 2956 | 3 | 2956 | 3 | 0.00 |
| 06/02/2012 | R204 On 07-February-13 | 8.00 | Put | Bond Future | 2857 | 3 | 2857 | 3 | 0.00 |
| 06/02/2012 | R206 On 02-February-12 | | | Bond Future | 5.86 | 103.4852 | 5.8600 | 103.4852 | 0.00 |
| 06/02/2012 | R206 On 03-May-12 | | | Bond Future | 6.01 | 104.8230 | 6.0120 | 104.8230 | 300.00 |
| 06/02/2012 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2357 | 2 | 2357 | 2 | 0.00 |
| 06/02/2012 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2435 | 3 | 2435 | 3 | 0.00 |
| 06/02/2012 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2279 | 2 | 2279 | 2 | 0.00 |
| 06/02/2012 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R206 On 02-August-12 | | | Bond Future | 6.00 | 102.6415 | 5.9960 | 102.6415 | 0.00 |
| 06/02/2012 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1759 | 2 | 1759 | 2 | 0.00 |
| 06/02/2012 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1698 | 2 | 1698 | 2 | 0.00 |
| 06/02/2012 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1821 | 2 | 1821 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 46 | 0 | 46 | 0 | 0.00 |
| 06/02/2012 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 57 | 0 | 57 | 0 | 0.00 |
| 06/02/2012 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 51 | 0 | 51 | 0 | 0.00 |
| 06/02/2012 | R206 On 01-November-12 | | | Bond Future | 5.93 | 104.2194 | 5.9330 | 104.2194 | 0.00 |
| 06/02/2012 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 531 | 1 | 531 | 1 | 0.00 |
| 06/02/2012 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 500 | 1 | 500 | 1 | 0.00 |
| 06/02/2012 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 563 | 1 | 563 | 1 | 0.00 |
| 06/02/2012 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 429 | 0 | 429 | 0 | 0.00 |
| 06/02/2012 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 480 | 0 | 480 | 0 | 0.00 |
| 06/02/2012 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 454 | 0 | 454 | 0 | 0.00 |
| 06/02/2012 | R206 On 07-February-13 | | | Bond Future | 5.73 | 102.2806 | 5.7300 | 102.2806 | 0.00 |
| 06/02/2012 | R206 On 07-February-13 | 6.00 | Call | Bond Future | 580 | 1 | 580 | 1 | 0.00 |
| 06/02/2012 | R206 On 07-February-13 | 6.05 | Call | Bond Future | 608 | 1 | 608 | 1 | 0.00 |
| 06/02/2012 | R206 On 07-February-13 | 5.95 | Call | Bond Future | 553 | 1 | 553 | 1 | 0.00 |
| 06/02/2012 | R206 On 07-February-13 | 5.95 | Put | Bond Future | 356 | 0 | 356 | 0 | 0.00 |
| 06/02/2012 | R206 On 07-February-13 | 6.05 | Put | Bond Future | 321 | 0 | 321 | 0 | 0.00 |
| 06/02/2012 | R206 On 07-February-13 | 6.00 | Put | Bond Future | 338 | 0 | 338 | 0 | 0.00 |
| 06/02/2012 | R207 On 02-February-12 | | | Bond Future | 7.59 | 98.2423 | 7.5900 | 98.2423 | 0.00 |
| 06/02/2012 | R207 On 03-May-12 | | | Bond Future | 7.78 | 99.6856 | 7.7770 | 99.6856 | 24,945.00 |
| 06/02/2012 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 5452 | 6 | 5452 | 6 | 0.00 |
| 06/02/2012 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 5688 | 6 | 5688 | 6 | 0.00 |
| 06/02/2012 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 5216 | 6 | 5216 | 6 | 0.00 |
| 06/02/2012 | R207 On 03-May-12 | 7.45 | Call | Bond Future | 785 | 1 | 785 | 1 | 2,400.00 |
| 06/02/2012 | R207 On 03-May-12 | 7.65 | Call | Bond Future | 1214 | 1 | 1214 | 1 | 800.00 |
| 06/02/2012 | R207 On 03-May-12 | 8.00 | Call | Bond Future | 2266 | 3 | 2266 | 3 | 0.00 |
| 06/02/2012 | R207 On 03-May-12 | 8.30 | Call | Bond Future | 3426 | 4 | 3426 | 4 | 0.00 |
| 06/02/2012 | R207 On 03-May-12 | 8.30 | Put | Bond Future | 552 | 0 | 552 | 0 | 2,400.00 |
| 06/02/2012 | R207 On 03-May-12 | 8.00 | Put | Bond Future | 1027 | 1 | 1027 | 1 | 800.00 |
| 06/02/2012 | R207 On 03-May-12 | 7.65 | Put | Bond Future | 1928 | 2 | 1928 | 2 | 0.00 |
| 06/02/2012 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 215 | 0 | 215 | 0 | 0.00 |
| 06/02/2012 | R207 On 03-May-12 | 7.45 | Put | Bond Future | 2638 | 2 | 2638 | 2 | 0.00 |
| 06/02/2012 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 165 | 0 | 165 | 0 | 0.00 |
| 06/02/2012 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 189 | 0 | 189 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | R207 On 02-August-12 | | | Bond Future | 7.85 | 97.5550 | 7.8510 | 97.5550 | 0.00 |
| 06/02/2012 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 5796 | 6 | 5796 | 6 | 0.00 |
| 06/02/2012 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 5986 | 6 | 5986 | 6 | 0.00 |
| 06/02/2012 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 5603 | 6 | 5603 | 6 | 0.00 |
| 06/02/2012 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 1120 | 1 | 1120 | 1 | 0.00 |
| 06/02/2012 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 992 | 1 | 992 | 1 | 0.00 |
| 06/02/2012 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 1057 | 1 | 1057 | 1 | 0.00 |
| 06/02/2012 | R207 On 01-November-12 | | | Bond Future | 7.92 | 99.0543 | 7.9210 | 99.0543 | 0.00 |
| 06/02/2012 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 4279 | 5 | 4279 | 5 | 0.00 |
| 06/02/2012 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 4434 | 5 | 4434 | 5 | 0.00 |
| 06/02/2012 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 4126 | 4 | 4126 | 4 | 0.00 |
| 06/02/2012 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 2666 | 3 | 2666 | 3 | 0.00 |
| 06/02/2012 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 2458 | 2 | 2458 | 2 | 0.00 |
| 06/02/2012 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 2560 | 2 | 2560 | 2 | 0.00 |
| 06/02/2012 | R207 On 07-February-13 | | | Bond Future | 7.99 | 97.1514 | 7.9860 | 97.1514 | 0.00 |
| 06/02/2012 | R207 On 07-February-13 | 8.25 | Call | Bond Future | 4535 | 5 | 4535 | 5 | 0.00 |
| 06/02/2012 | R207 On 07-February-13 | 8.20 | Call | Bond Future | 4391 | 5 | 4391 | 5 | 0.00 |
| 06/02/2012 | R207 On 07-February-13 | 8.30 | Call | Bond Future | 4680 | 5 | 4680 | 5 | 0.00 |
| 06/02/2012 | R207 On 07-February-13 | 8.30 | Put | Bond Future | 3090 | 3 | 3090 | 3 | 0.00 |
| 06/02/2012 | R207 On 07-February-13 | 8.20 | Put | Bond Future | 3304 | 3 | 3304 | 3 | 0.00 |
| 06/02/2012 | R207 On 07-February-13 | 8.25 | Put | Bond Future | 3196 | 3 | 3196 | 3 | 0.00 |
| 06/02/2012 | R208 On 02-February-12 | | | Bond Future | 7.65 | 96.3476 | 7.6500 | 96.3476 | 0.00 |
| 06/02/2012 | R208 On 03-May-12 | | | Bond Future | 7.83 | 94.3475 | 7.8330 | 94.3475 | 9,269.00 |
| 06/02/2012 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 6848 | 7 | 6848 | 7 | 0.00 |
| 06/02/2012 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 7105 | 8 | 7105 | 8 | 0.00 |
| 06/02/2012 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 6591 | 7 | 6591 | 7 | 0.00 |
| 06/02/2012 | R208 On 03-May-12 | 7.50 | Call | Bond Future | 839 | 1 | 839 | 1 | 3,000.00 |
| 06/02/2012 | R208 On 03-May-12 | 7.70 | Call | Bond Future | 1300 | 2 | 1300 | 2 | 1,000.00 |
| 06/02/2012 | R208 On 03-May-12 | 8.05 | Call | Bond Future | 2429 | 3 | 2429 | 3 | 0.00 |
| 06/02/2012 | R208 On 03-May-12 | 8.35 | Call | Bond Future | 3671 | 4 | 3671 | 4 | 0.00 |
| 06/02/2012 | R208 On 03-May-12 | 8.35 | Put | Bond Future | 610 | 1 | 610 | 1 | 3,000.00 |
| 06/02/2012 | R208 On 03-May-12 | 8.05 | Put | Bond Future | 1128 | 1 | 1128 | 1 | 1,000.00 |
| 06/02/2012 | R208 On 03-May-12 | 7.70 | Put | Bond Future | 2109 | 2 | 2109 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 135 | 0 | 135 | 0 | 0.00 |
| 06/02/2012 | R208 On 03-May-12 | 7.50 | Put | Bond Future | 2880 | 3 | 2880 | 3 | 0.00 |
| 06/02/2012 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 99 | 0 | 99 | 0 | 0.00 |
| 06/02/2012 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 117 | 0 | 117 | 0 | 0.00 |
| 06/02/2012 | R208 On 02-August-12 | | | Bond Future | 7.90 | 95.7727 | 7.9000 | 95.7727 | 0.00 |
| 06/02/2012 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 6038 | 6 | 6038 | 6 | 0.00 |
| 06/02/2012 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5833 | 6 | 5833 | 6 | 0.00 |
| 06/02/2012 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 6247 | 7 | 6247 | 7 | 0.00 |
| 06/02/2012 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 1120 | 1 | 1120 | 1 | 0.00 |
| 06/02/2012 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 1258 | 1 | 1258 | 1 | 0.00 |
| 06/02/2012 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1187 | 1 | 1187 | 1 | 0.00 |
| 06/02/2012 | R208 On 01-November-12 | | | Bond Future | 7.97 | 93.8459 | 7.9660 | 93.8459 | 0.00 |
| 06/02/2012 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 4514 | 5 | 4514 | 5 | 0.00 |
| 06/02/2012 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 4351 | 5 | 4351 | 5 | 0.00 |
| 06/02/2012 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 4680 | 5 | 4680 | 5 | 0.00 |
| 06/02/2012 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 2781 | 3 | 2781 | 3 | 0.00 |
| 06/02/2012 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 3016 | 3 | 3016 | 3 | 0.00 |
| 06/02/2012 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 2897 | 3 | 2897 | 3 | 0.00 |
| 06/02/2012 | R208 On 07-February-13 | | | Bond Future | 8.03 | 95.4958 | 8.0280 | 95.4958 | 0.00 |
| 06/02/2012 | R208 On 07-February-13 | 8.00 | Call | Bond Future | 4095 | 4 | 4095 | 4 | 0.00 |
| 06/02/2012 | R208 On 07-February-13 | 8.05 | Call | Bond Future | 4240 | 5 | 4240 | 5 | 0.00 |
| 06/02/2012 | R208 On 07-February-13 | 7.95 | Call | Bond Future | 3956 | 4 | 3956 | 4 | 0.00 |
| 06/02/2012 | R208 On 07-February-13 | 7.95 | Put | Bond Future | 4395 | 4 | 4395 | 4 | 0.00 |
| 06/02/2012 | R208 On 07-February-13 | 8.05 | Put | Bond Future | 4117 | 4 | 4117 | 4 | 0.00 |
| 06/02/2012 | R208 On 07-February-13 | 8.00 | Put | Bond Future | 4252 | 4 | 4252 | 4 | 0.00 |
| 06/02/2012 | R209 On 02-February-12 | | | Bond Future | 8.51 | 78.6963 | 8.5050 | 78.6963 | 0.00 |
| 06/02/2012 | R209 On 03-May-12 | | | Bond Future | 8.69 | 77.0069 | 8.6870 | 77.0069 | 2,042.00 |
| 06/02/2012 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3886 | 4 | 3886 | 4 | 0.00 |
| 06/02/2012 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3638 | 4 | 3638 | 4 | 0.00 |
| 06/02/2012 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4141 | 5 | 4141 | 5 | 0.00 |
| 06/02/2012 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 1310 | 1 | 1310 | 1 | 0.00 |
| 06/02/2012 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 1570 | 1 | 1570 | 1 | 0.00 |
| 06/02/2012 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 1435 | 1 | 1435 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | R209 On 02-August-12 | | | Bond Future | 8.75 | 78.1647 | 8.7470 | 78.1647 | 0.00 |
| 06/02/2012 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 6599 | 7 | 6599 | 7 | 0.00 |
| 06/02/2012 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 6834 | 7 | 6834 | 7 | 0.00 |
| 06/02/2012 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 6368 | 7 | 6368 | 7 | 0.00 |
| 06/02/2012 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 2901 | 3 | 2901 | 3 | 0.00 |
| 06/02/2012 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 2636 | 2 | 2636 | 2 | 0.00 |
| 06/02/2012 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 2765 | 3 | 2765 | 3 | 0.00 |
| 06/02/2012 | R209 On 01-November-12 | | | Bond Future | 8.81 | 76.2232 | 8.8070 | 76.2232 | 0.00 |
| 06/02/2012 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 6266 | 7 | 6266 | 7 | 0.00 |
| 06/02/2012 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 6473 | 7 | 6473 | 7 | 0.00 |
| 06/02/2012 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 6062 | 7 | 6062 | 7 | 0.00 |
| 06/02/2012 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 4952 | 5 | 4952 | 5 | 0.00 |
| 06/02/2012 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 4603 | 4 | 4603 | 4 | 0.00 |
| 06/02/2012 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 4774 | 4 | 4774 | 4 | 0.00 |
| 06/02/2012 | R209 On 07-February-13 | | | Bond Future | 8.86 | 77.5648 | 8.8640 | 77.5648 | 0.00 |
| 06/02/2012 | R209 On 07-February-13 | 9.00 | Call | Bond Future | 6933 | 7 | 6933 | 7 | 0.00 |
| 06/02/2012 | R209 On 07-February-13 | 8.95 | Call | Bond Future | 6735 | 7 | 6735 | 7 | 0.00 |
| 06/02/2012 | R209 On 07-February-13 | 9.05 | Call | Bond Future | 7133 | 8 | 7133 | 8 | 0.00 |
| 06/02/2012 | R209 On 07-February-13 | 9.05 | Put | Bond Future | 5711 | 5 | 5711 | 5 | 0.00 |
| 06/02/2012 | R209 On 07-February-13 | 8.95 | Put | Bond Future | 6072 | 6 | 6072 | 6 | 0.00 |
| 06/02/2012 | R209 On 07-February-13 | 9.00 | Put | Bond Future | 5889 | 6 | 5889 | 6 | 0.00 |
| 06/02/2012 | R210 On 02-February-12 | | | Bond Future | 139.34 | 139.5201 | 139.3380 | 139.5201 | 0.00 |
| 06/02/2012 | R210 On 03-May-12 | | | Bond Future | 139.71 | 140.4586 | 139.7124 | 140.4586 | 820.00 |
| 06/02/2012 | R210 On 03-May-12 | 139.00 | Call | Bond Future | 712 | 1 | 712 | 1 | 0.00 |
| 06/02/2012 | R210 On 03-May-12 | 139.05 | Call | Bond Future | 662 | 1 | 662 | 1 | 0.00 |
| 06/02/2012 | R210 On 03-May-12 | 138.95 | Call | Bond Future | 762 | 2 | 762 | 2 | 0.00 |
| 06/02/2012 | R210 On 03-May-12 | 138.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R210 On 03-May-12 | 139.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R210 On 03-May-12 | 139.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R211 On 02-February-12 | | | Bond Future | 116.52 | 116.6369 | 116.5229 | 116.6369 | 0.00 |
| 06/02/2012 | R211 On 03-May-12 | | | Bond Future | 118.47 | 118.2601 | 118.4742 | 118.2601 | 480.00 |
| 06/02/2012 | R211 On 03-May-12 | 118.20 | Call | Bond Future | 274 | 0 | 274 | 0 | 0.00 |
| 06/02/2012 | R211 On 03-May-12 | 118.15 | Call | Bond Future | 324 | 0 | 324 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | R211 On 03-May-12 | 118.25 | Call | Bond Future | 224 | 0 | 224 | 0 | 0.00 |
| 06/02/2012 | R211 On 03-May-12 | 118.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R211 On 03-May-12 | 118.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R211 On 03-May-12 | 118.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R212 On 02-February-12 | | | Bond Future | 114.58 | 114.5798 | 114.5791 | 114.5798 | 0.00 |
| 06/02/2012 | R212 On 03-May-12 | | | Bond Future | 116.38 | 116.4868 | 116.3804 | 116.4868 | 2,827.00 |
| 06/02/2012 | R212 On 03-May-12 | 115.30 | Call | Bond Future | 1080 | 1 | 1080 | 1 | 0.00 |
| 06/02/2012 | R212 On 03-May-12 | 115.35 | Call | Bond Future | 1030 | 1 | 1030 | 1 | 0.00 |
| 06/02/2012 | R212 On 03-May-12 | 115.25 | Call | Bond Future | 1130 | 1 | 1130 | 1 | 0.00 |
| 06/02/2012 | R212 On 03-May-12 | 115.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R212 On 03-May-12 | 115.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R212 On 03-May-12 | 115.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R213 On 02-February-12 | | | Bond Future | 8.47 | 88.7504 | 8.4700 | 88.7504 | 0.00 |
| 06/02/2012 | R213 On 03-May-12 | | | Bond Future | 8.64 | 86.8490 | 8.6410 | 86.8490 | 92.00 |
| 06/02/2012 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 5582 | 6 | 5582 | 6 | 0.00 |
| 06/02/2012 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 5877 | 6 | 5877 | 6 | 0.00 |
| 06/02/2012 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 5292 | 6 | 5292 | 6 | 0.00 |
| 06/02/2012 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 905 | 1 | 905 | 1 | 0.00 |
| 06/02/2012 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 741 | 1 | 741 | 1 | 0.00 |
| 06/02/2012 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 819 | 1 | 819 | 1 | 0.00 |
| 06/02/2012 | R213 On 02-August-12 | | | Bond Future | 8.71 | 88.1666 | 8.7050 | 88.1666 | 0.00 |
| 06/02/2012 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 6901 | 7 | 6901 | 7 | 0.00 |
| 06/02/2012 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 7145 | 8 | 7145 | 8 | 0.00 |
| 06/02/2012 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 6659 | 7 | 6659 | 7 | 0.00 |
| 06/02/2012 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 2807 | 3 | 2807 | 3 | 0.00 |
| 06/02/2012 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 2547 | 2 | 2547 | 2 | 0.00 |
| 06/02/2012 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 2675 | 2 | 2675 | 2 | 0.00 |
| 06/02/2012 | R213 On 01-November-12 | | | Bond Future | 8.77 | 85.9819 | 8.7700 | 85.9819 | 0.00 |
| 06/02/2012 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 6488 | 7 | 6488 | 7 | 0.00 |
| 06/02/2012 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 6703 | 7 | 6703 | 7 | 0.00 |
| 06/02/2012 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 6277 | 7 | 6277 | 7 | 0.00 |
| 06/02/2012 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 4864 | 5 | 4864 | 5 | 0.00 |
| 06/02/2012 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 4520 | 4 | 4520 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 4689 | 4 | 4689 | 4 | 0.00 |
| 06/02/2012 | R213 On 07-February-13 | | | Bond Future | 8.83 | 87.4891 | 8.8340 | 87.4891 | 0.00 |
| 06/02/2012 | R213 On 07-February-13 | 9.00 | Call | Bond Future | 7115 | 8 | 7115 | 8 | 0.00 |
| 06/02/2012 | R213 On 07-February-13 | 9.05 | Call | Bond Future | 7321 | 8 | 7321 | 8 | 0.00 |
| 06/02/2012 | R213 On 07-February-13 | 8.95 | Call | Bond Future | 6911 | 7 | 6911 | 7 | 0.00 |
| 06/02/2012 | R213 On 07-February-13 | 8.95 | Put | Bond Future | 6009 | 6 | 6009 | 6 | 0.00 |
| 06/02/2012 | R213 On 07-February-13 | 9.05 | Put | Bond Future | 5653 | 5 | 5653 | 5 | 0.00 |
| 06/02/2012 | R213 On 07-February-13 | 9.00 | Put | Bond Future | 5829 | 6 | 5829 | 6 | 0.00 |
| 07/02/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | AL7T On 03-May-12 | | | Index Future | 425.74 | 425.8930 | 425.7350 | 425.8930 | 16.00 |
| 07/02/2012 | AL7T On 02-August-12 | | | Index Future | 432.15 | 432.3160 | 432.1480 | 432.3160 | 0.00 |
| 07/02/2012 | ALBI On 03-May-12 | | | Index Future | 387.41 | 387.3750 | 387.4080 | 387.3750 | 914.00 |
| 07/02/2012 | ALBI On 02-August-12 | | | Index Future | 393.24 | 393.2180 | 393.2440 | 393.2180 | 118.00 |
| 07/02/2012 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 07/02/2012 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | CAAN On 30-March-12 | | | Can-Do Future | 0.07 | 0.0754 | 0.0717 | 0.0754 | 0.00 |
| 07/02/2012 | CAAO On 30-March-12 | | | Can-Do Future | 0.22 | 0.2118 | 0.2169 | 0.2118 | 100,000.00 |
| 07/02/2012 | CAAT On 29-February-12 | | | Can-Do Future | 0.02 | 0.0221 | 0.0190 | 0.0221 | 12,500.00 |
| 07/02/2012 | CAAV On 29-February-12 | | | Can-Do Future | 0.18 | 0.1678 | 0.1751 | 0.1678 | 12,987.00 |
| 07/02/2012 | CAAW On 20-April-12 | | | Any day expiry | 7.69 | 7.7041 | 7.6855 | 7.7041 | 0.00 |
| 07/02/2012 | CAAW On 20-April-12 | 8.10 | Call | Any day expiry | 105 | 0 | 105 | 0 | 0.00 |
| 07/02/2012 | CAAW On 20-April-12 | 8.05 | Call | Any day expiry | 115 | 0 | 115 | 0 | 0.00 |
| 07/02/2012 | CAAW On 20-April-12 | 8.15 | Call | Any day expiry | 97 | 0 | 97 | 0 | 0.00 |
| 07/02/2012 | CAAW On 20-April-12 | 8.15 | Put | Any day expiry | 562 | 1 | 562 | 1 | 0.00 |
| 07/02/2012 | CAAW On 20-April-12 | 8.05 | Put | Any day expiry | 480 | 0 | 480 | 0 | 0.00 |
| 07/02/2012 | CAAW On 20-April-12 | 8.10 | Put | Any day expiry | 520 | 1 | 520 | 1 | 0.00 |
| 07/02/2012 | CAAX On 30-March-12 | | | Can-Do Future | 0.05 | 0.0534 | 0.0507 | 0.0534 | 12,500.00 |
| 07/02/2012 | CAAY On 30-April-12 | | | Can-Do Future | 0.05 | 0.0567 | 0.0548 | 0.0567 | 12,500.00 |
| 07/02/2012 | CAAZ On 18-June-12 | | | Can-Do Future | 0.07 | 0.0678 | 0.0655 | 0.0678 | 5,670.00 |
| 07/02/2012 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | DAAA On 29-March-12 | | | Any day expiry | 7.63 | 7.6477 | 7.6303 | 7.6477 | 0.00 |
| 07/02/2012 | DAAA On 29-March-12 | 7.90 | Call | Any day expiry | 97 | 0 | 97 | 0 | 0.00 |
| 07/02/2012 | DAAA On 29-March-12 | 7.95 | Call | Any day expiry | 87 | 0 | 87 | 0 | 0.00 |
| 07/02/2012 | DAAA On 29-March-12 | 7.85 | Call | Any day expiry | 109 | 0 | 109 | 0 | 0.00 |
| 07/02/2012 | DAAA On 29-March-12 | 7.85 | Put | Any day expiry | 329 | 0 | 329 | 0 | 0.00 |
| 07/02/2012 | DAAA On 29-March-12 | 7.95 | Put | Any day expiry | 407 | 0 | 407 | 0 | 0.00 |
| 07/02/2012 | DAAA On 29-March-12 | 7.90 | Put | Any day expiry | 367 | 0 | 367 | 0 | 0.00 |
| 07/02/2012 | GOVI On 03-May-12 | | | GOVI | 388.04 | 388.0380 | 388.0430 | 388.0380 | 180.00 |
| 07/02/2012 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 60430 | 6 | 60430 | 6 | 0.00 |
| 07/02/2012 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 60330 | 6 | 60330 | 6 | 0.00 |
| 07/02/2012 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 60530 | 6 | 60530 | 6 | 0.00 |
| 07/02/2012 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | GOVI On 02-August-12 | | | GOVI | 393.89 | 393.8910 | 393.8890 | 393.8910 | 0.00 |
| 07/02/2012 | GOVI On 02-August-12 | 390.00 | Call | GOVI | 38890 | 4 | 38890 | 4 | 0.00 |
| 07/02/2012 | GOVI On 02-August-12 | 389.99 | Call | GOVI | 38990 | 4 | 38990 | 4 | 0.00 |
| 07/02/2012 | GOVI On 02-August-12 | 390.01 | Call | GOVI | 38790 | 4 | 38790 | 4 | 0.00 |
| 07/02/2012 | GOVI On 02-August-12 | 390.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | GOVI On 02-August-12 | 389.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | GOVI On 02-August-12 | 390.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 07/02/2012 | IGOV On 03-May-12 | | | Index Future | 171.62 | 171.1680 | 171.6230 | 171.1680 | 514.00 |
| 07/02/2012 | IGOV On 02-August-12 | | | Index Future | 174.21 | 173.7490 | 174.2080 | 173.7490 | 0.00 |
| 07/02/2012 | ILBI On 03-May-12 | | | Index Future | 464.38 | 464.3810 | 464.3810 | 464.3810 | 0.00 |
| 07/02/2012 | ILBI On 02-August-12 | | | Index Future | 473.09 | 473.0910 | 473.0910 | 473.0910 | 152.00 |
| 07/02/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 07/02/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 07/02/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 07/02/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 07/02/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 07/02/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.60 | 94.4000 | 5.6000 | 94.4000 | 0.00 |
| 07/02/2012 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.61 | 94.3900 | 5.6100 | 94.3900 | 2,390.00 |
| 07/02/2012 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.61 | 94.3900 | 5.6100 | 94.3900 | 0.00 |
| 07/02/2012 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.63 | 94.3700 | 5.6300 | 94.3700 | 0.00 |
| 07/02/2012 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.65 | 94.3500 | 5.6500 | 94.3500 | 2,890.00 |
| 07/02/2012 | JBAF On 18-July-12 | | | Jibar Tradeable Future | 5.68 | 94.3200 | 5.6800 | 94.3200 | 0.00 |
| 07/02/2012 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.74 | 94.2600 | 5.7400 | 94.2600 | 44,760.00 |
| 07/02/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.87 | 94.1300 | 5.8700 | 94.1300 | 940.00 |
| 07/02/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.02 | 93.9800 | 6.0200 | 93.9800 | 790.00 |
| 07/02/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.17 | 93.8400 | 6.1700 | 93.8400 | 1,250.00 |
| 07/02/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.33 | 93.6800 | 6.3300 | 93.6800 | 1,300.00 |
| 07/02/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 6.51 | 93.5000 | 6.5100 | 93.5000 | 1,000.00 |
| 07/02/2012 | R157 On 02-February-12 | | | Bond Future | 6.39 | 127.9127 | 6.3900 | 127.9127 | 0.00 |
| 07/02/2012 | R157 On 03-May-12 | | | Bond Future | 6.60 | 122.5012 | 6.5950 | 122.5012 | 10,880.00 |
| 07/02/2012 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 5369 | 5 | 5369 | 5 | 0.00 |
| 07/02/2012 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 5526 | 6 | 5526 | 6 | 0.00 |
| 07/02/2012 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 5212 | 5 | 5212 | 5 | 0.00 |
| 07/02/2012 | R157 On 03-May-12 | 6.75 | Call | Bond Future | 1029 | 1 | 1029 | 1 | 0.00 |
| 07/02/2012 | R157 On 03-May-12 | 6.25 | Call | Bond Future | 284 | 0 | 284 | 0 | 1,500.00 |
| 07/02/2012 | R157 On 03-May-12 | 6.50 | Call | Bond Future | 581 | 1 | 581 | 1 | 0.00 |
| 07/02/2012 | R157 On 03-May-12 | 6.50 | Put | Bond Future | 899 | 1 | 899 | 1 | 1,500.00 |
| 07/02/2012 | R157 On 03-May-12 | 6.75 | Put | Bond Future | 513 | 0 | 513 | 0 | 1,500.00 |
| 07/02/2012 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 07/02/2012 | R157 On 03-May-12 | 6.25 | Put | Bond Future | 1443 | 1 | 1443 | 1 | 0.00 |
| 07/02/2012 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 07/02/2012 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 07/02/2012 | R157 On 02-August-12 | | | Bond Future | 6.64 | 124.3495 | 6.6380 | 124.3495 | 0.00 |
| 07/02/2012 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4276 | 4 | 4276 | 4 | 0.00 |
| 07/02/2012 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4409 | 4 | 4409 | 4 | 0.00 |
| 07/02/2012 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 4145 | 4 | 4145 | 4 | 0.00 |
| 07/02/2012 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 177 | 0 | 177 | 0 | 0.00 |
| 07/02/2012 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 146 | 0 | 146 | 0 | 0.00 |
| 07/02/2012 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 160 | 0 | 160 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | R157 On 01-November-12 | | | Bond Future | 6.68 | 119.4589 | 6.6810 | 119.4589 | 0.00 |
| 07/02/2012 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1963 | 2 | 1963 | 2 | 0.00 |
| 07/02/2012 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1876 | 2 | 1876 | 2 | 0.00 |
| 07/02/2012 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 2051 | 2 | 2051 | 2 | 0.00 |
| 07/02/2012 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 1008 | 1 | 1008 | 1 | 0.00 |
| 07/02/2012 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 1115 | 1 | 1115 | 1 | 0.00 |
| 07/02/2012 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 1061 | 1 | 1061 | 1 | 0.00 |
| 07/02/2012 | R157 On 07-February-13 | | | Bond Future | 6.70 | 121.5563 | 6.7000 | 121.5563 | 0.00 |
| 07/02/2012 | R157 On 07-February-13 | 6.75 | Call | Bond Future | 1612 | 2 | 1612 | 2 | 0.00 |
| 07/02/2012 | R157 On 07-February-13 | 6.80 | Call | Bond Future | 1683 | 2 | 1683 | 2 | 0.00 |
| 07/02/2012 | R157 On 07-February-13 | 6.70 | Call | Bond Future | 1544 | 2 | 1544 | 2 | 0.00 |
| 07/02/2012 | R157 On 07-February-13 | 6.70 | Put | Bond Future | 1544 | 2 | 1544 | 2 | 0.00 |
| 07/02/2012 | R157 On 07-February-13 | 6.80 | Put | Bond Future | 1426 | 1 | 1426 | 1 | 0.00 |
| 07/02/2012 | R157 On 07-February-13 | 6.75 | Put | Bond Future | 1483 | 1 | 1483 | 1 | 0.00 |
| 07/02/2012 | R186 On 02-February-12 | | | Bond Future | 8.06 | 121.6824 | 8.0600 | 121.6824 | 0.00 |
| 07/02/2012 | R186 On 03-May-12 | | | Bond Future | 8.23 | 123.1155 | 8.2250 | 123.1155 | 28,058.00 |
| 07/02/2012 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 7684 | 8 | 7684 | 8 | 0.00 |
| 07/02/2012 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 8056 | 8 | 8056 | 8 | 0.00 |
| 07/02/2012 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 7315 | 7 | 7315 | 7 | 0.00 |
| 07/02/2012 | R186 On 03-May-12 | 7.90 | Call | Bond Future | 1452 | 1 | 1452 | 1 | 2,250.00 |
| 07/02/2012 | R186 On 03-May-12 | 8.85 | Call | Bond Future | 6593 | 7 | 6593 | 7 | 0.00 |
| 07/02/2012 | R186 On 03-May-12 | 8.20 | Call | Bond Future | 2643 | 3 | 2643 | 3 | 750.00 |
| 07/02/2012 | R186 On 03-May-12 | 8.50 | Call | Bond Future | 4272 | 4 | 4272 | 4 | 0.00 |
| 07/02/2012 | R186 On 03-May-12 | 8.50 | Put | Bond Future | 1686 | 2 | 1686 | 2 | 750.00 |
| 07/02/2012 | R186 On 03-May-12 | 8.85 | Put | Bond Future | 832 | 1 | 832 | 1 | 2,250.00 |
| 07/02/2012 | R186 On 03-May-12 | 8.20 | Put | Bond Future | 2882 | 3 | 2882 | 3 | 0.00 |
| 07/02/2012 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 670 | 1 | 670 | 1 | 0.00 |
| 07/02/2012 | R186 On 03-May-12 | 7.90 | Put | Bond Future | 4615 | 5 | 4615 | 5 | 0.00 |
| 07/02/2012 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 537 | 1 | 537 | 1 | 0.00 |
| 07/02/2012 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 600 | 1 | 600 | 1 | 0.00 |
| 07/02/2012 | R186 On 02-August-12 | | | Bond Future | 8.29 | 119.6816 | 8.2910 | 119.6816 | 0.00 |
| 07/02/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 7371 | 7 | 7371 | 7 | 0.00 |
| 07/02/2012 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 7659 | 8 | 7659 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 7088 | 7 | 7088 | 7 | 0.00 |
| 07/02/2012 | R186 On 02-August-12 | 8.25 | Call | Bond Future | 4763 | 5 | 4763 | 5 | 8,750.00 |
| 07/02/2012 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 3339 | 3 | 3339 | 3 | 0.00 |
| 07/02/2012 | R186 On 02-August-12 | 8.25 | Put | Bond Future | 5149 | 5 | 5149 | 5 | 0.00 |
| 07/02/2012 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 3019 | 3 | 3019 | 3 | 0.00 |
| 07/02/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 3175 | 3 | 3175 | 3 | 0.00 |
| 07/02/2012 | R186 On 01-November-12 | | | Bond Future | 8.36 | 121.5225 | 8.3550 | 121.5225 | 0.00 |
| 07/02/2012 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 8040 | 8 | 8040 | 8 | 0.00 |
| 07/02/2012 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 8306 | 8 | 8306 | 8 | 0.00 |
| 07/02/2012 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 7777 | 8 | 7777 | 8 | 0.00 |
| 07/02/2012 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 4658 | 5 | 4658 | 5 | 0.00 |
| 07/02/2012 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 4306 | 4 | 4306 | 4 | 0.00 |
| 07/02/2012 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 4479 | 4 | 4479 | 4 | 0.00 |
| 07/02/2012 | R186 On 07-February-13 | | | Bond Future | 8.42 | 118.3572 | 8.4170 | 118.3572 | 0.00 |
| 07/02/2012 | R186 On 07-February-13 | 8.50 | Call | Bond Future | 7415 | 7 | 7415 | 7 | 0.00 |
| 07/02/2012 | R186 On 07-February-13 | 8.55 | Call | Bond Future | 7653 | 8 | 7653 | 8 | 0.00 |
| 07/02/2012 | R186 On 07-February-13 | 8.45 | Call | Bond Future | 7188 | 7 | 7188 | 7 | 0.00 |
| 07/02/2012 | R186 On 07-February-13 | 8.45 | Put | Bond Future | 6890 | 7 | 6890 | 7 | 0.00 |
| 07/02/2012 | R186 On 07-February-13 | 8.55 | Put | Bond Future | 6459 | 6 | 6459 | 6 | 0.00 |
| 07/02/2012 | R186 On 07-February-13 | 8.50 | Put | Bond Future | 6668 | 7 | 6668 | 7 | 0.00 |
| 07/02/2012 | R189 On 02-February-12 | | | Bond Future | 218.97 | 218.8651 | 218.9712 | 218.8651 | 0.00 |
| 07/02/2012 | R189 On 03-May-12 | | | Bond Future | 215.68 | 215.6962 | 215.6807 | 215.6962 | 0.00 |
| 07/02/2012 | R189 On 03-May-12 | 215.00 | Call | Bond Future | 681 | 1 | 681 | 1 | 0.00 |
| 07/02/2012 | R189 On 03-May-12 | 214.95 | Call | Bond Future | 731 | 1 | 731 | 1 | 0.00 |
| 07/02/2012 | R189 On 03-May-12 | 215.05 | Call | Bond Future | 631 | 1 | 631 | 1 | 0.00 |
| 07/02/2012 | R189 On 03-May-12 | 215.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R189 On 03-May-12 | 214.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R189 On 03-May-12 | 215.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R197 On 02-February-12 | | | Bond Future | 248.86 | 248.8577 | 248.8568 | 248.8577 | 0.00 |
| 07/02/2012 | R197 On 03-May-12 | | | Bond Future | 254.88 | 253.9519 | 254.8829 | 253.9519 | 1,005.00 |
| 07/02/2012 | R197 On 03-May-12 | 251.00 | Call | Bond Future | 3883 | 3 | 3883 | 3 | 0.00 |
| 07/02/2012 | R197 On 03-May-12 | 251.05 | Call | Bond Future | 3833 | 3 | 3833 | 3 | 0.00 |
| 07/02/2012 | R197 On 03-May-12 | 250.95 | Call | Bond Future | 3933 | 3 | 3933 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | R197 On 03-May-12 | 250.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R197 On 03-May-12 | 251.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R197 On 03-May-12 | 251.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R201 On 02-February-12 | | | Bond Future | 5.96 | 108.4208 | 5.9600 | 108.4208 | 0.00 |
| 07/02/2012 | R201 On 03-May-12 | | | Bond Future | 6.13 | 109.6197 | 6.1290 | 109.6197 | 968.00 |
| 07/02/2012 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3929 | 4 | 3929 | 4 | 0.00 |
| 07/02/2012 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 4048 | 4 | 4048 | 4 | 0.00 |
| 07/02/2012 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3811 | 4 | 3811 | 4 | 0.00 |
| 07/02/2012 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 07/02/2012 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 07/02/2012 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R201 On 02-August-12 | | | Bond Future | 6.13 | 106.8652 | 6.1320 | 106.8652 | 0.00 |
| 07/02/2012 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3114 | 3 | 3114 | 3 | 0.00 |
| 07/02/2012 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 3015 | 3 | 3015 | 3 | 0.00 |
| 07/02/2012 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3214 | 3 | 3214 | 3 | 0.00 |
| 07/02/2012 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 75 | 0 | 75 | 0 | 0.00 |
| 07/02/2012 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 94 | 0 | 94 | 0 | 0.00 |
| 07/02/2012 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 84 | 0 | 84 | 0 | 0.00 |
| 07/02/2012 | R201 On 01-November-12 | | | Bond Future | 6.12 | 108.5142 | 6.1160 | 108.5142 | 0.00 |
| 07/02/2012 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1387 | 1 | 1387 | 1 | 0.00 |
| 07/02/2012 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1322 | 1 | 1322 | 1 | 0.00 |
| 07/02/2012 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1453 | 1 | 1453 | 1 | 0.00 |
| 07/02/2012 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 577 | 1 | 577 | 1 | 0.00 |
| 07/02/2012 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 647 | 1 | 647 | 1 | 0.00 |
| 07/02/2012 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 611 | 1 | 611 | 1 | 0.00 |
| 07/02/2012 | R201 On 07-February-13 | | | Bond Future | 6.04 | 106.0018 | 6.0440 | 106.0018 | 0.00 |
| 07/02/2012 | R201 On 07-February-13 | 6.25 | Call | Bond Future | 1154 | 1 | 1154 | 1 | 0.00 |
| 07/02/2012 | R201 On 07-February-13 | 6.20 | Call | Bond Future | 1101 | 1 | 1101 | 1 | 0.00 |
| 07/02/2012 | R201 On 07-February-13 | 6.30 | Call | Bond Future | 1206 | 1 | 1206 | 1 | 0.00 |
| 07/02/2012 | R201 On 07-February-13 | 6.30 | Put | Bond Future | 750 | 1 | 750 | 1 | 0.00 |
| 07/02/2012 | R201 On 07-February-13 | 6.20 | Put | Bond Future | 823 | 1 | 823 | 1 | 0.00 |
| 07/02/2012 | R201 On 07-February-13 | 6.25 | Put | Bond Future | 787 | 1 | 787 | 1 | 0.00 |
| 07/02/2012 | R202 On 02-February-12 | | | Bond Future | 185.78 | 186.3740 | 185.7840 | 186.3740 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | R202 On 03-May-12 | | | Bond Future | 189.88 | 189.5765 | 189.8770 | 189.5765 | 37,020.00 |
| 07/02/2012 | R202 On 03-May-12 | 190.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R202 On 03-May-12 | 190.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R202 On 03-May-12 | 189.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R202 On 03-May-12 | 189.95 | Put | Bond Future | 73 | 0 | 73 | 0 | 0.00 |
| 07/02/2012 | R202 On 03-May-12 | 190.05 | Put | Bond Future | 173 | 0 | 173 | 0 | 0.00 |
| 07/02/2012 | R202 On 03-May-12 | 190.00 | Put | Bond Future | 123 | 0 | 123 | 0 | 0.00 |
| 07/02/2012 | R203 On 02-February-12 | | | Bond Future | 7.07 | 108.6039 | 7.0700 | 108.6039 | 0.00 |
| 07/02/2012 | R203 On 03-May-12 | | | Bond Future | 7.24 | 105.5452 | 7.2430 | 105.5452 | 3,536.00 |
| 07/02/2012 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 6526 | 6 | 6526 | 6 | 0.00 |
| 07/02/2012 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 6730 | 7 | 6730 | 7 | 0.00 |
| 07/02/2012 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 6322 | 6 | 6322 | 6 | 0.00 |
| 07/02/2012 | R203 On 03-May-12 | 7.00 | Call | Bond Future | 686 | 1 | 686 | 1 | 4,200.00 |
| 07/02/2012 | R203 On 03-May-12 | 7.15 | Call | Bond Future | 962 | 1 | 962 | 1 | 1,400.00 |
| 07/02/2012 | R203 On 03-May-12 | 7.45 | Call | Bond Future | 1696 | 2 | 1696 | 2 | 0.00 |
| 07/02/2012 | R203 On 03-May-12 | 7.80 | Call | Bond Future | 2814 | 3 | 2814 | 3 | 0.00 |
| 07/02/2012 | R203 On 03-May-12 | 7.80 | Put | Bond Future | 348 | 0 | 348 | 0 | 4,200.00 |
| 07/02/2012 | R203 On 03-May-12 | 7.45 | Put | Bond Future | 771 | 1 | 771 | 1 | 1,400.00 |
| 07/02/2012 | R203 On 03-May-12 | 7.15 | Put | Bond Future | 1381 | 1 | 1381 | 1 | 0.00 |
| 07/02/2012 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 22 | 0 | 22 | 0 | 0.00 |
| 07/02/2012 | R203 On 03-May-12 | 7.00 | Put | Bond Future | 1785 | 2 | 1785 | 2 | 0.00 |
| 07/02/2012 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 07/02/2012 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 18 | 0 | 18 | 0 | 0.00 |
| 07/02/2012 | R203 On 02-August-12 | | | Bond Future | 7.31 | 107.1375 | 7.3090 | 107.1375 | 0.00 |
| 07/02/2012 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 5450 | 5 | 5450 | 5 | 0.00 |
| 07/02/2012 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 5618 | 6 | 5618 | 6 | 0.00 |
| 07/02/2012 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 5285 | 5 | 5285 | 5 | 0.00 |
| 07/02/2012 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 517 | 1 | 517 | 1 | 0.00 |
| 07/02/2012 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 445 | 0 | 445 | 0 | 0.00 |
| 07/02/2012 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 479 | 0 | 479 | 0 | 0.00 |
| 07/02/2012 | R203 On 01-November-12 | | | Bond Future | 7.38 | 104.6303 | 7.3770 | 104.6303 | 0.00 |
| 07/02/2012 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 3309 | 3 | 3309 | 3 | 0.00 |
| 07/02/2012 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 3434 | 3 | 3434 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 3185 | 3 | 3185 | 3 | 0.00 |
| 07/02/2012 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 1868 | 2 | 1868 | 2 | 0.00 |
| 07/02/2012 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 1714 | 2 | 1714 | 2 | 0.00 |
| 07/02/2012 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 1790 | 2 | 1790 | 2 | 0.00 |
| 07/02/2012 | R203 On 07-February-13 | | | Bond Future | 7.44 | 106.4639 | 7.4370 | 106.4639 | 0.00 |
| 07/02/2012 | R203 On 07-February-13 | 6.50 | Call | Bond Future | 1194 | 1 | 1194 | 1 | 0.00 |
| 07/02/2012 | R203 On 07-February-13 | 6.45 | Call | Bond Future | 1138 | 1 | 1138 | 1 | 0.00 |
| 07/02/2012 | R203 On 07-February-13 | 6.55 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 07/02/2012 | R203 On 07-February-13 | 6.55 | Put | Bond Future | 4787 | 5 | 4787 | 5 | 0.00 |
| 07/02/2012 | R203 On 07-February-13 | 6.45 | Put | Bond Future | 5077 | 5 | 5077 | 5 | 0.00 |
| 07/02/2012 | R203 On 07-February-13 | 6.50 | Put | Bond Future | 4929 | 5 | 4929 | 5 | 0.00 |
| 07/02/2012 | R204 On 02-February-12 | | | Bond Future | 7.36 | 104.2699 | 7.3600 | 104.2699 | 0.00 |
| 07/02/2012 | R204 On 03-May-12 | | | Bond Future | 7.54 | 105.3567 | 7.5400 | 105.3567 | 3,150.00 |
| 07/02/2012 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 6149 | 6 | 6149 | 6 | 0.00 |
| 07/02/2012 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 6379 | 6 | 6379 | 6 | 0.00 |
| 07/02/2012 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 5921 | 6 | 5921 | 6 | 0.00 |
| 07/02/2012 | R204 On 03-May-12 | 7.00 | Call | Bond Future | 392 | 0 | 392 | 0 | 550.00 |
| 07/02/2012 | R204 On 03-May-12 | 7.75 | Call | Bond Future | 2027 | 2 | 2027 | 2 | 0.00 |
| 07/02/2012 | R204 On 03-May-12 | 7.75 | Put | Bond Future | 939 | 1 | 939 | 1 | 550.00 |
| 07/02/2012 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 88 | 0 | 88 | 0 | 0.00 |
| 07/02/2012 | R204 On 03-May-12 | 7.00 | Put | Bond Future | 3256 | 3 | 3256 | 3 | 0.00 |
| 07/02/2012 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 63 | 0 | 63 | 0 | 0.00 |
| 07/02/2012 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 74 | 0 | 74 | 0 | 0.00 |
| 07/02/2012 | R204 On 02-August-12 | | | Bond Future | 7.61 | 102.9184 | 7.6110 | 102.9184 | 0.00 |
| 07/02/2012 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 5289 | 5 | 5289 | 5 | 0.00 |
| 07/02/2012 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 5107 | 5 | 5107 | 5 | 0.00 |
| 07/02/2012 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 5467 | 5 | 5467 | 5 | 0.00 |
| 07/02/2012 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 870 | 1 | 870 | 1 | 0.00 |
| 07/02/2012 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 987 | 1 | 987 | 1 | 0.00 |
| 07/02/2012 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 931 | 1 | 931 | 1 | 0.00 |
| 07/02/2012 | R204 On 01-November-12 | | | Bond Future | 7.68 | 104.5036 | 7.6820 | 104.5036 | 0.00 |
| 07/02/2012 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3821 | 4 | 3821 | 4 | 0.00 |
| 07/02/2012 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3679 | 4 | 3679 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3965 | 4 | 3965 | 4 | 0.00 |
| 07/02/2012 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 2196 | 2 | 2196 | 2 | 0.00 |
| 07/02/2012 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 2387 | 2 | 2387 | 2 | 0.00 |
| 07/02/2012 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 2290 | 2 | 2290 | 2 | 0.00 |
| 07/02/2012 | R204 On 07-February-13 | | | Bond Future | 7.75 | 102.2988 | 7.7450 | 102.2988 | 0.00 |
| 07/02/2012 | R204 On 07-February-13 | 8.00 | Call | Bond Future | 4021 | 4 | 4021 | 4 | 0.00 |
| 07/02/2012 | R204 On 07-February-13 | 8.05 | Call | Bond Future | 4155 | 4 | 4155 | 4 | 0.00 |
| 07/02/2012 | R204 On 07-February-13 | 7.95 | Call | Bond Future | 3890 | 4 | 3890 | 4 | 0.00 |
| 07/02/2012 | R204 On 07-February-13 | 7.95 | Put | Bond Future | 2938 | 3 | 2938 | 3 | 0.00 |
| 07/02/2012 | R204 On 07-February-13 | 8.05 | Put | Bond Future | 2742 | 3 | 2742 | 3 | 0.00 |
| 07/02/2012 | R204 On 07-February-13 | 8.00 | Put | Bond Future | 2838 | 3 | 2838 | 3 | 0.00 |
| 07/02/2012 | R206 On 02-February-12 | | | Bond Future | 5.86 | 103.4852 | 5.8600 | 103.4852 | 0.00 |
| 07/02/2012 | R206 On 03-May-12 | | | Bond Future | 6.03 | 104.6893 | 6.0340 | 104.6893 | 300.00 |
| 07/02/2012 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2322 | 2 | 2322 | 2 | 0.00 |
| 07/02/2012 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2244 | 2 | 2244 | 2 | 0.00 |
| 07/02/2012 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2399 | 2 | 2399 | 2 | 0.00 |
| 07/02/2012 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 07/02/2012 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 07/02/2012 | R206 On 02-August-12 | | | Bond Future | 6.02 | 102.5050 | 6.0240 | 102.5050 | 0.00 |
| 07/02/2012 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1724 | 2 | 1724 | 2 | 0.00 |
| 07/02/2012 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1785 | 2 | 1785 | 2 | 0.00 |
| 07/02/2012 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1663 | 2 | 1663 | 2 | 0.00 |
| 07/02/2012 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 61 | 0 | 61 | 0 | 0.00 |
| 07/02/2012 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 48 | 0 | 48 | 0 | 0.00 |
| 07/02/2012 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 55 | 0 | 55 | 0 | 0.00 |
| 07/02/2012 | R206 On 01-November-12 | | | Bond Future | 5.97 | 104.0859 | 5.9680 | 104.0859 | 0.00 |
| 07/02/2012 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 509 | 1 | 509 | 1 | 0.00 |
| 07/02/2012 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 541 | 1 | 541 | 1 | 0.00 |
| 07/02/2012 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 479 | 1 | 479 | 1 | 0.00 |
| 07/02/2012 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 500 | 0 | 500 | 0 | 0.00 |
| 07/02/2012 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 447 | 0 | 447 | 0 | 0.00 |
| 07/02/2012 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 472 | 0 | 472 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | R206 On 07-February-13 | | | Bond Future | 5.78 | 102.1421 | 5.7760 | 102.1421 | 0.00 |
| 07/02/2012 | R206 On 07-February-13 | 6.00 | Call | Bond Future | 556 | 1 | 556 | 1 | 0.00 |
| 07/02/2012 | R206 On 07-February-13 | 5.95 | Call | Bond Future | 529 | 1 | 529 | 1 | 0.00 |
| 07/02/2012 | R206 On 07-February-13 | 6.05 | Call | Bond Future | 583 | 1 | 583 | 1 | 0.00 |
| 07/02/2012 | R206 On 07-February-13 | 6.05 | Put | Bond Future | 337 | 0 | 337 | 0 | 0.00 |
| 07/02/2012 | R206 On 07-February-13 | 5.95 | Put | Bond Future | 373 | 0 | 373 | 0 | 0.00 |
| 07/02/2012 | R206 On 07-February-13 | 6.00 | Put | Bond Future | 355 | 0 | 355 | 0 | 0.00 |
| 07/02/2012 | R207 On 02-February-12 | | | Bond Future | 7.59 | 98.2423 | 7.5900 | 98.2423 | 0.00 |
| 07/02/2012 | R207 On 03-May-12 | | | Bond Future | 7.79 | 99.2476 | 7.7860 | 99.2476 | 24,945.00 |
| 07/02/2012 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 5403 | 5 | 5403 | 5 | 0.00 |
| 07/02/2012 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 5638 | 6 | 5638 | 6 | 0.00 |
| 07/02/2012 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 5167 | 5 | 5167 | 5 | 0.00 |
| 07/02/2012 | R207 On 03-May-12 | 7.45 | Call | Bond Future | 761 | 1 | 761 | 1 | 2,400.00 |
| 07/02/2012 | R207 On 03-May-12 | 8.30 | Call | Bond Future | 3380 | 3 | 3380 | 3 | 0.00 |
| 07/02/2012 | R207 On 03-May-12 | 7.65 | Call | Bond Future | 1184 | 1 | 1184 | 1 | 800.00 |
| 07/02/2012 | R207 On 03-May-12 | 8.00 | Call | Bond Future | 2226 | 2 | 2226 | 2 | 0.00 |
| 07/02/2012 | R207 On 03-May-12 | 8.00 | Put | Bond Future | 1038 | 1 | 1038 | 1 | 800.00 |
| 07/02/2012 | R207 On 03-May-12 | 8.30 | Put | Bond Future | 556 | 1 | 556 | 1 | 2,400.00 |
| 07/02/2012 | R207 On 03-May-12 | 7.65 | Put | Bond Future | 1949 | 2 | 1949 | 2 | 0.00 |
| 07/02/2012 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 216 | 0 | 216 | 0 | 0.00 |
| 07/02/2012 | R207 On 03-May-12 | 7.45 | Put | Bond Future | 2664 | 3 | 2664 | 3 | 0.00 |
| 07/02/2012 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 165 | 0 | 165 | 0 | 0.00 |
| 07/02/2012 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 191 | 0 | 191 | 0 | 0.00 |
| 07/02/2012 | R207 On 02-August-12 | | | Bond Future | 7.86 | 97.1077 | 7.8610 | 97.1077 | 0.00 |
| 07/02/2012 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 5749 | 6 | 5749 | 6 | 0.00 |
| 07/02/2012 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 5556 | 6 | 5556 | 6 | 0.00 |
| 07/02/2012 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 5938 | 6 | 5938 | 6 | 0.00 |
| 07/02/2012 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 998 | 1 | 998 | 1 | 0.00 |
| 07/02/2012 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 1127 | 1 | 1127 | 1 | 0.00 |
| 07/02/2012 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 1064 | 1 | 1064 | 1 | 0.00 |
| 07/02/2012 | R207 On 01-November-12 | | | Bond Future | 7.93 | 98.6040 | 7.9310 | 98.6040 | 0.00 |
| 07/02/2012 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 4241 | 4 | 4241 | 4 | 0.00 |
| 07/02/2012 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 4089 | 4 | 4089 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 4396 | 4 | 4396 | 4 | 0.00 |
| 07/02/2012 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 2472 | 2 | 2472 | 2 | 0.00 |
| 07/02/2012 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 2682 | 3 | 2682 | 3 | 0.00 |
| 07/02/2012 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 2575 | 3 | 2575 | 3 | 0.00 |
| 07/02/2012 | R207 On 07-February-13 | | | Bond Future | 8.00 | 96.6949 | 7.9980 | 96.6949 | 0.00 |
| 07/02/2012 | R207 On 07-February-13 | 8.25 | Call | Bond Future | 4494 | 5 | 4494 | 5 | 0.00 |
| 07/02/2012 | R207 On 07-February-13 | 8.30 | Call | Bond Future | 4639 | 5 | 4639 | 5 | 0.00 |
| 07/02/2012 | R207 On 07-February-13 | 8.20 | Call | Bond Future | 4351 | 4 | 4351 | 4 | 0.00 |
| 07/02/2012 | R207 On 07-February-13 | 8.20 | Put | Bond Future | 3325 | 3 | 3325 | 3 | 0.00 |
| 07/02/2012 | R207 On 07-February-13 | 8.30 | Put | Bond Future | 3111 | 3 | 3111 | 3 | 0.00 |
| 07/02/2012 | R207 On 07-February-13 | 8.25 | Put | Bond Future | 3217 | 3 | 3217 | 3 | 0.00 |
| 07/02/2012 | R208 On 02-February-12 | | | Bond Future | 7.65 | 96.3476 | 7.6500 | 96.3476 | 0.00 |
| 07/02/2012 | R208 On 03-May-12 | | | Bond Future | 7.84 | 93.8439 | 7.8370 | 93.8439 | 9,269.00 |
| 07/02/2012 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 6822 | 7 | 6822 | 7 | 0.00 |
| 07/02/2012 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 7080 | 7 | 7080 | 7 | 0.00 |
| 07/02/2012 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 6565 | 7 | 6565 | 7 | 0.00 |
| 07/02/2012 | R208 On 03-May-12 | 7.50 | Call | Bond Future | 823 | 1 | 823 | 1 | 3,000.00 |
| 07/02/2012 | R208 On 03-May-12 | 8.35 | Call | Bond Future | 3644 | 4 | 3644 | 4 | 0.00 |
| 07/02/2012 | R208 On 03-May-12 | 7.70 | Call | Bond Future | 1280 | 1 | 1280 | 1 | 1,000.00 |
| 07/02/2012 | R208 On 03-May-12 | 8.05 | Call | Bond Future | 2405 | 2 | 2405 | 2 | 0.00 |
| 07/02/2012 | R208 On 03-May-12 | 8.05 | Put | Bond Future | 1129 | 1 | 1129 | 1 | 1,000.00 |
| 07/02/2012 | R208 On 03-May-12 | 8.35 | Put | Bond Future | 607 | 1 | 607 | 1 | 3,000.00 |
| 07/02/2012 | R208 On 03-May-12 | 7.70 | Put | Bond Future | 2113 | 2 | 2113 | 2 | 0.00 |
| 07/02/2012 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 133 | 0 | 133 | 0 | 0.00 |
| 07/02/2012 | R208 On 03-May-12 | 7.50 | Put | Bond Future | 2888 | 3 | 2888 | 3 | 0.00 |
| 07/02/2012 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 99 | 0 | 99 | 0 | 0.00 |
| 07/02/2012 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 115 | 0 | 115 | 0 | 0.00 |
| 07/02/2012 | R208 On 02-August-12 | | | Bond Future | 7.90 | 95.2574 | 7.9040 | 95.2574 | 0.00 |
| 07/02/2012 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 6014 | 6 | 6014 | 6 | 0.00 |
| 07/02/2012 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 6222 | 6 | 6222 | 6 | 0.00 |
| 07/02/2012 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5808 | 6 | 5808 | 6 | 0.00 |
| 07/02/2012 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 1257 | 1 | 1257 | 1 | 0.00 |
| 07/02/2012 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 1119 | 1 | 1119 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1186 | 1 | 1186 | 1 | 0.00 |
| 07/02/2012 | R208 On 01-November-12 | | | Bond Future | 7.97 | 93.3317 | 7.9710 | 93.3317 | 0.00 |
| 07/02/2012 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 4491 | 5 | 4491 | 5 | 0.00 |
| 07/02/2012 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 4656 | 5 | 4656 | 5 | 0.00 |
| 07/02/2012 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 4328 | 4 | 4328 | 4 | 0.00 |
| 07/02/2012 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 3021 | 3 | 3021 | 3 | 0.00 |
| 07/02/2012 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 2786 | 3 | 2786 | 3 | 0.00 |
| 07/02/2012 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 2902 | 3 | 2902 | 3 | 0.00 |
| 07/02/2012 | R208 On 07-February-13 | | | Bond Future | 8.03 | 94.9668 | 8.0330 | 94.9668 | 0.00 |
| 07/02/2012 | R208 On 07-February-13 | 8.00 | Call | Bond Future | 4074 | 4 | 4074 | 4 | 0.00 |
| 07/02/2012 | R208 On 07-February-13 | 7.95 | Call | Bond Future | 3936 | 4 | 3936 | 4 | 0.00 |
| 07/02/2012 | R208 On 07-February-13 | 8.05 | Call | Bond Future | 4219 | 4 | 4219 | 4 | 0.00 |
| 07/02/2012 | R208 On 07-February-13 | 8.05 | Put | Bond Future | 4124 | 4 | 4124 | 4 | 0.00 |
| 07/02/2012 | R208 On 07-February-13 | 7.95 | Put | Bond Future | 4403 | 4 | 4403 | 4 | 0.00 |
| 07/02/2012 | R208 On 07-February-13 | 8.00 | Put | Bond Future | 4259 | 4 | 4259 | 4 | 0.00 |
| 07/02/2012 | R209 On 02-February-12 | | | Bond Future | 8.51 | 78.6963 | 8.5050 | 78.6963 | 0.00 |
| 07/02/2012 | R209 On 03-May-12 | | | Bond Future | 8.68 | 76.2615 | 8.6760 | 76.2615 | 2,042.00 |
| 07/02/2012 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3932 | 4 | 3932 | 4 | 0.00 |
| 07/02/2012 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4190 | 4 | 4190 | 4 | 0.00 |
| 07/02/2012 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3682 | 4 | 3682 | 4 | 0.00 |
| 07/02/2012 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 1525 | 2 | 1525 | 2 | 0.00 |
| 07/02/2012 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 1270 | 1 | 1270 | 1 | 0.00 |
| 07/02/2012 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 1392 | 1 | 1392 | 1 | 0.00 |
| 07/02/2012 | R209 On 02-August-12 | | | Bond Future | 8.74 | 77.4119 | 8.7360 | 77.4119 | 0.00 |
| 07/02/2012 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 6646 | 7 | 6646 | 7 | 0.00 |
| 07/02/2012 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 6413 | 6 | 6413 | 6 | 0.00 |
| 07/02/2012 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 6881 | 7 | 6881 | 7 | 0.00 |
| 07/02/2012 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 2596 | 3 | 2596 | 3 | 0.00 |
| 07/02/2012 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 2859 | 3 | 2859 | 3 | 0.00 |
| 07/02/2012 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 2725 | 3 | 2725 | 3 | 0.00 |
| 07/02/2012 | R209 On 01-November-12 | | | Bond Future | 8.80 | 75.4553 | 8.7950 | 75.4553 | 0.00 |
| 07/02/2012 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 6311 | 6 | 6311 | 6 | 0.00 |
| 07/02/2012 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 6105 | 6 | 6105 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 6518 | 6 | 6518 | 6 | 0.00 |
| 07/02/2012 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 4553 | 5 | 4553 | 5 | 0.00 |
| 07/02/2012 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 4901 | 5 | 4901 | 5 | 0.00 |
| 07/02/2012 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 4725 | 5 | 4725 | 5 | 0.00 |
| 07/02/2012 | R209 On 07-February-13 | | | Bond Future | 8.85 | 76.7819 | 8.8520 | 76.7819 | 0.00 |
| 07/02/2012 | R209 On 07-February-13 | 9.00 | Call | Bond Future | 6978 | 7 | 6978 | 7 | 0.00 |
| 07/02/2012 | R209 On 07-February-13 | 9.05 | Call | Bond Future | 7178 | 7 | 7178 | 7 | 0.00 |
| 07/02/2012 | R209 On 07-February-13 | 8.95 | Call | Bond Future | 6778 | 7 | 6778 | 7 | 0.00 |
| 07/02/2012 | R209 On 07-February-13 | 8.95 | Put | Bond Future | 6022 | 6 | 6022 | 6 | 0.00 |
| 07/02/2012 | R209 On 07-February-13 | 9.05 | Put | Bond Future | 5662 | 6 | 5662 | 6 | 0.00 |
| 07/02/2012 | R209 On 07-February-13 | 9.00 | Put | Bond Future | 5840 | 6 | 5840 | 6 | 0.00 |
| 07/02/2012 | R210 On 02-February-12 | | | Bond Future | 139.34 | 139.5201 | 139.3380 | 139.5201 | 0.00 |
| 07/02/2012 | R210 On 03-May-12 | | | Bond Future | 139.90 | 139.7124 | 139.8972 | 139.7124 | 820.00 |
| 07/02/2012 | R210 On 03-May-12 | 139.00 | Call | Bond Future | 897 | 1 | 897 | 1 | 0.00 |
| 07/02/2012 | R210 On 03-May-12 | 138.95 | Call | Bond Future | 947 | 1 | 947 | 1 | 0.00 |
| 07/02/2012 | R210 On 03-May-12 | 139.05 | Call | Bond Future | 847 | 1 | 847 | 1 | 0.00 |
| 07/02/2012 | R210 On 03-May-12 | 139.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R210 On 03-May-12 | 138.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R210 On 03-May-12 | 139.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R211 On 02-February-12 | | | Bond Future | 116.52 | 116.6369 | 116.5229 | 116.6369 | 0.00 |
| 07/02/2012 | R211 On 03-May-12 | | | Bond Future | 118.69 | 118.4742 | 118.6921 | 118.4742 | 480.00 |
| 07/02/2012 | R211 On 03-May-12 | 118.20 | Call | Bond Future | 492 | 0 | 492 | 0 | 0.00 |
| 07/02/2012 | R211 On 03-May-12 | 118.25 | Call | Bond Future | 442 | 0 | 442 | 0 | 0.00 |
| 07/02/2012 | R211 On 03-May-12 | 118.15 | Call | Bond Future | 542 | 0 | 542 | 0 | 0.00 |
| 07/02/2012 | R211 On 03-May-12 | 118.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R211 On 03-May-12 | 118.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R211 On 03-May-12 | 118.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R212 On 02-February-12 | | | Bond Future | 114.58 | 114.5798 | 114.5791 | 114.5798 | 0.00 |
| 07/02/2012 | R212 On 03-May-12 | | | Bond Future | 116.89 | 116.3804 | 116.8892 | 116.3804 | 2,827.00 |
| 07/02/2012 | R212 On 03-May-12 | 115.30 | Call | Bond Future | 1589 | 1 | 1589 | 1 | 0.00 |
| 07/02/2012 | R212 On 03-May-12 | 115.25 | Call | Bond Future | 1639 | 1 | 1639 | 1 | 0.00 |
| 07/02/2012 | R212 On 03-May-12 | 115.35 | Call | Bond Future | 1539 | 1 | 1539 | 1 | 0.00 |
| 07/02/2012 | R212 On 03-May-12 | 115.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | R212 On 03-May-12 | 115.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R212 On 03-May-12 | 115.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R213 On 02-February-12 | | | Bond Future | 8.47 | 88.7504 | 8.4700 | 88.7504 | 0.00 |
| 07/02/2012 | R213 On 03-May-12 | | | Bond Future | 8.63 | 86.1838 | 8.6250 | 86.1838 | 92.00 |
| 07/02/2012 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 5675 | 6 | 5675 | 6 | 0.00 |
| 07/02/2012 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 5382 | 5 | 5382 | 5 | 0.00 |
| 07/02/2012 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 5972 | 6 | 5972 | 6 | 0.00 |
| 07/02/2012 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 705 | 1 | 705 | 1 | 0.00 |
| 07/02/2012 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 864 | 1 | 864 | 1 | 0.00 |
| 07/02/2012 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 781 | 1 | 781 | 1 | 0.00 |
| 07/02/2012 | R213 On 02-August-12 | | | Bond Future | 8.69 | 87.4777 | 8.6880 | 87.4777 | 0.00 |
| 07/02/2012 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 6982 | 7 | 6982 | 7 | 0.00 |
| 07/02/2012 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 7228 | 7 | 7228 | 7 | 0.00 |
| 07/02/2012 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 6738 | 7 | 6738 | 7 | 0.00 |
| 07/02/2012 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 2749 | 3 | 2749 | 3 | 0.00 |
| 07/02/2012 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 2493 | 3 | 2493 | 3 | 0.00 |
| 07/02/2012 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 2619 | 3 | 2619 | 3 | 0.00 |
| 07/02/2012 | R213 On 01-November-12 | | | Bond Future | 8.75 | 85.2861 | 8.7530 | 85.2861 | 0.00 |
| 07/02/2012 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 6558 | 6 | 6558 | 6 | 0.00 |
| 07/02/2012 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 6773 | 7 | 6773 | 7 | 0.00 |
| 07/02/2012 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 6345 | 6 | 6345 | 6 | 0.00 |
| 07/02/2012 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 4797 | 5 | 4797 | 5 | 0.00 |
| 07/02/2012 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 4455 | 5 | 4455 | 5 | 0.00 |
| 07/02/2012 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 4624 | 5 | 4624 | 5 | 0.00 |
| 07/02/2012 | R213 On 07-February-13 | | | Bond Future | 8.82 | 86.7871 | 8.8170 | 86.7871 | 0.00 |
| 07/02/2012 | R213 On 07-February-13 | 9.00 | Call | Bond Future | 7183 | 7 | 7183 | 7 | 0.00 |
| 07/02/2012 | R213 On 07-February-13 | 9.05 | Call | Bond Future | 7389 | 7 | 7389 | 7 | 0.00 |
| 07/02/2012 | R213 On 07-February-13 | 8.95 | Call | Bond Future | 6978 | 7 | 6978 | 7 | 0.00 |
| 07/02/2012 | R213 On 07-February-13 | 8.95 | Put | Bond Future | 5942 | 6 | 5942 | 6 | 0.00 |
| 07/02/2012 | R213 On 07-February-13 | 9.05 | Put | Bond Future | 5587 | 6 | 5587 | 6 | 0.00 |
| 07/02/2012 | R213 On 07-February-13 | 9.00 | Put | Bond Future | 5763 | 6 | 5763 | 6 | 0.00 |
| 08/02/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | AL7T On 03-May-12 | | | Index Future | 424.49 | 425.7350 | 424.4900 | 425.7350 | 16.00 |
| 08/02/2012 | AL7T On 02-August-12 | | | Index Future | 430.88 | 432.1480 | 430.8800 | 432.1480 | 0.00 |
| 08/02/2012 | ALBI On 03-May-12 | | | Index Future | 385.99 | 387.4080 | 385.9930 | 387.4080 | 914.00 |
| 08/02/2012 | ALBI On 02-August-12 | | | Index Future | 391.80 | 393.2440 | 391.8030 | 393.2440 | 118.00 |
| 08/02/2012 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 08/02/2012 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | CAAN On 30-March-12 | | | Can-Do Future | 0.07 | 0.0717 | 0.0653 | 0.0717 | 0.00 |
| 08/02/2012 | CAAO On 30-March-12 | | | Can-Do Future | 0.22 | 0.2169 | 0.2200 | 0.2169 | 100,000.00 |
| 08/02/2012 | CAAT On 29-February-12 | | | Can-Do Future | 0.02 | 0.0190 | 0.0169 | 0.0190 | 12,500.00 |
| 08/02/2012 | CAAV On 29-February-12 | | | Can-Do Future | 0.18 | 0.1751 | 0.1824 | 0.1751 | 12,987.00 |
| 08/02/2012 | CAAW On 20-April-12 | | | Any day expiry | 7.64 | 7.6855 | 7.6410 | 7.6855 | 0.00 |
| 08/02/2012 | CAAW On 20-April-12 | 8.10 | Call | Any day expiry | 93 | 0 | 93 | 0 | 0.00 |
| 08/02/2012 | CAAW On 20-April-12 | 8.05 | Call | Any day expiry | 101 | 0 | 101 | 0 | 0.00 |
| 08/02/2012 | CAAW On 20-April-12 | 8.15 | Call | Any day expiry | 85 | 0 | 85 | 0 | 0.00 |
| 08/02/2012 | CAAW On 20-April-12 | 8.15 | Put | Any day expiry | 594 | 1 | 594 | 1 | 0.00 |
| 08/02/2012 | CAAW On 20-April-12 | 8.05 | Put | Any day expiry | 510 | 0 | 510 | 0 | 0.00 |
| 08/02/2012 | CAAW On 20-April-12 | 8.10 | Put | Any day expiry | 552 | 1 | 552 | 1 | 0.00 |
| 08/02/2012 | CAAX On 30-March-12 | | | Can-Do Future | 0.05 | 0.0507 | 0.0487 | 0.0507 | 12,500.00 |
| 08/02/2012 | CAAY On 30-April-12 | | | Can-Do Future | 0.05 | 0.0548 | 0.0532 | 0.0548 | 12,500.00 |
| 08/02/2012 | CAAZ On 18-June-12 | | | Can-Do Future | 0.06 | 0.0655 | 0.0633 | 0.0655 | 5,670.00 |
| 08/02/2012 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | DAAA On 29-March-12 | | | Any day expiry | 7.62 | 7.6303 | 7.6161 | 7.6303 | 0.00 |
| 08/02/2012 | DAAA On 29-March-12 | 7.90 | Call | Any day expiry | 92 | 0 | 92 | 0 | 0.00 |
| 08/02/2012 | DAAA On 29-March-12 | 7.95 | Call | Any day expiry | 81 | 0 | 81 | 0 | 0.00 |
| 08/02/2012 | DAAA On 29-March-12 | 7.85 | Call | Any day expiry | 103 | 0 | 103 | 0 | 0.00 |
| 08/02/2012 | DAAA On 29-March-12 | 7.85 | Put | Any day expiry | 337 | 0 | 337 | 0 | 0.00 |
| 08/02/2012 | DAAA On 29-March-12 | 7.95 | Put | Any day expiry | 415 | 0 | 415 | 0 | 0.00 |
| 08/02/2012 | DAAA On 29-March-12 | 7.90 | Put | Any day expiry | 376 | 0 | 376 | 0 | 0.00 |
| 08/02/2012 | GOVI On 03-May-12 | | | GOVI | 386.69 | 388.0430 | 386.6910 | 388.0430 | 180.00 |
| 08/02/2012 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 46910 | 6 | 46910 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 46810 | 6 | 46810 | 6 | 0.00 |
| 08/02/2012 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 47010 | 6 | 47010 | 6 | 0.00 |
| 08/02/2012 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | GOVI On 02-August-12 | | | GOVI | 392.51 | 393.8890 | 392.5110 | 393.8890 | 0.00 |
| 08/02/2012 | GOVI On 02-August-12 | 390.00 | Call | GOVI | 25110 | 4 | 25110 | 4 | 0.00 |
| 08/02/2012 | GOVI On 02-August-12 | 390.01 | Call | GOVI | 25010 | 4 | 25010 | 4 | 0.00 |
| 08/02/2012 | GOVI On 02-August-12 | 389.99 | Call | GOVI | 25210 | 4 | 25210 | 4 | 0.00 |
| 08/02/2012 | GOVI On 02-August-12 | 389.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | GOVI On 02-August-12 | 390.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | GOVI On 02-August-12 | 390.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 08/02/2012 | IGOV On 03-May-12 | | | Index Future | 171.54 | 171.6230 | 171.5360 | 171.6230 | 514.00 |
| 08/02/2012 | IGOV On 02-August-12 | | | Index Future | 174.12 | 174.2080 | 174.1190 | 174.2080 | 0.00 |
| 08/02/2012 | ILBI On 03-May-12 | | | Index Future | 465.11 | 464.3810 | 465.1140 | 464.3810 | 0.00 |
| 08/02/2012 | ILBI On 02-August-12 | | | Index Future | 473.80 | 473.0910 | 473.7980 | 473.0910 | 152.00 |
| 08/02/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 08/02/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 08/02/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 08/02/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 08/02/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 08/02/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 08/02/2012 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.60 | 94.4000 | 5.6000 | 94.4000 | 0.00 |
| 08/02/2012 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.61 | 94.3900 | 5.6100 | 94.3900 | 2,390.00 |
| 08/02/2012 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.61 | 94.3900 | 5.6100 | 94.3900 | 0.00 |
| 08/02/2012 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.63 | 94.3700 | 5.6300 | 94.3700 | 0.00 |
| 08/02/2012 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.66 | 94.3500 | 5.6600 | 94.3500 | 2,890.00 |
| 08/02/2012 | JBAF On 18-July-12 | | | Jibar Tradeable Future | 5.69 | 94.3200 | 5.6900 | 94.3200 | 0.00 |
| 08/02/2012 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.77 | 94.2600 | 5.7700 | 94.2600 | 44,760.00 |
| 08/02/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.92 | 94.1300 | 5.9200 | 94.1300 | 940.00 |
| 08/02/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.06 | 93.9800 | 6.0600 | 93.9800 | 790.00 |
| 08/02/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.21 | 93.8300 | 6.2100 | 93.8300 | 1,250.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.38 | 93.6700 | 6.3800 | 93.6700 | 1,700.00 |
| 08/02/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 6.56 | 93.4900 | 6.5600 | 93.4900 | 1,000.00 |
| 08/02/2012 | R157 On 03-May-12 | | | Bond Future | 6.65 | 122.4311 | 6.6460 | 122.4311 | 10,880.00 |
| 08/02/2012 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 5200 | 5 | 5200 | 5 | 0.00 |
| 08/02/2012 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 5357 | 6 | 5357 | 6 | 0.00 |
| 08/02/2012 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 5043 | 5 | 5043 | 5 | 0.00 |
| 08/02/2012 | R157 On 03-May-12 | 6.25 | Call | Bond Future | 247 | 0 | 247 | 0 | 1,500.00 |
| 08/02/2012 | R157 On 03-May-12 | 6.50 | Call | Bond Future | 515 | 1 | 515 | 1 | 0.00 |
| 08/02/2012 | R157 On 03-May-12 | 6.75 | Call | Bond Future | 933 | 1 | 933 | 1 | 0.00 |
| 08/02/2012 | R157 On 03-May-12 | 6.75 | Put | Bond Future | 587 | 1 | 587 | 1 | 1,500.00 |
| 08/02/2012 | R157 On 03-May-12 | 6.50 | Put | Bond Future | 1003 | 1 | 1003 | 1 | 1,500.00 |
| 08/02/2012 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 08/02/2012 | R157 On 03-May-12 | 6.25 | Put | Bond Future | 1576 | 1 | 1576 | 1 | 0.00 |
| 08/02/2012 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 08/02/2012 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 08/02/2012 | R157 On 02-August-12 | | | Bond Future | 6.70 | 124.2784 | 6.6950 | 124.2784 | 0.00 |
| 08/02/2012 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4120 | 4 | 4120 | 4 | 0.00 |
| 08/02/2012 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3990 | 4 | 3990 | 4 | 0.00 |
| 08/02/2012 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4251 | 4 | 4251 | 4 | 0.00 |
| 08/02/2012 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 164 | 0 | 164 | 0 | 0.00 |
| 08/02/2012 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 198 | 0 | 198 | 0 | 0.00 |
| 08/02/2012 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 180 | 0 | 180 | 0 | 0.00 |
| 08/02/2012 | R157 On 01-November-12 | | | Bond Future | 6.74 | 119.3850 | 6.7430 | 119.3850 | 0.00 |
| 08/02/2012 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1832 | 2 | 1832 | 2 | 0.00 |
| 08/02/2012 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 1917 | 2 | 1917 | 2 | 0.00 |
| 08/02/2012 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1747 | 2 | 1747 | 2 | 0.00 |
| 08/02/2012 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 1162 | 1 | 1162 | 1 | 0.00 |
| 08/02/2012 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 1050 | 1 | 1050 | 1 | 0.00 |
| 08/02/2012 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 1106 | 1 | 1106 | 1 | 0.00 |
| 08/02/2012 | R157 On 07-February-13 | | | Bond Future | 6.77 | 121.4791 | 6.7710 | 121.4791 | 0.00 |
| 08/02/2012 | R157 On 07-February-13 | 6.75 | Call | Bond Future | 1478 | 2 | 1478 | 2 | 0.00 |
| 08/02/2012 | R157 On 07-February-13 | 6.80 | Call | Bond Future | 1547 | 2 | 1547 | 2 | 0.00 |
| 08/02/2012 | R157 On 07-February-13 | 6.70 | Call | Bond Future | 1414 | 2 | 1414 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | R157 On 07-February-13 | 6.70 | Put | Bond Future | 1596 | 2 | 1596 | 2 | 0.00 |
| 08/02/2012 | R157 On 07-February-13 | 6.80 | Put | Bond Future | 1473 | 1 | 1473 | 1 | 0.00 |
| 08/02/2012 | R157 On 07-February-13 | 6.75 | Put | Bond Future | 1532 | 1 | 1532 | 1 | 0.00 |
| 08/02/2012 | R186 On 03-May-12 | | | Bond Future | 8.29 | 123.1155 | 8.2890 | 123.1155 | 28,058.00 |
| 08/02/2012 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 7190 | 8 | 7190 | 8 | 0.00 |
| 08/02/2012 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 7553 | 8 | 7553 | 8 | 0.00 |
| 08/02/2012 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6833 | 7 | 6833 | 7 | 0.00 |
| 08/02/2012 | R186 On 03-May-12 | 7.90 | Call | Bond Future | 1282 | 1 | 1282 | 1 | 2,250.00 |
| 08/02/2012 | R186 On 03-May-12 | 8.20 | Call | Bond Future | 2377 | 3 | 2377 | 3 | 750.00 |
| 08/02/2012 | R186 On 03-May-12 | 8.50 | Call | Bond Future | 3907 | 4 | 3907 | 4 | 0.00 |
| 08/02/2012 | R186 On 03-May-12 | 8.85 | Call | Bond Future | 6133 | 7 | 6133 | 7 | 0.00 |
| 08/02/2012 | R186 On 03-May-12 | 8.85 | Put | Bond Future | 981 | 1 | 981 | 1 | 2,250.00 |
| 08/02/2012 | R186 On 03-May-12 | 8.50 | Put | Bond Future | 1930 | 2 | 1930 | 2 | 750.00 |
| 08/02/2012 | R186 On 03-May-12 | 8.20 | Put | Bond Future | 3225 | 3 | 3225 | 3 | 0.00 |
| 08/02/2012 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 797 | 1 | 797 | 1 | 0.00 |
| 08/02/2012 | R186 On 03-May-12 | 7.90 | Put | Bond Future | 5054 | 5 | 5054 | 5 | 0.00 |
| 08/02/2012 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 643 | 1 | 643 | 1 | 0.00 |
| 08/02/2012 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 715 | 1 | 715 | 1 | 0.00 |
| 08/02/2012 | R186 On 02-August-12 | | | Bond Future | 8.36 | 119.6816 | 8.3570 | 119.6816 | 0.00 |
| 08/02/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 7055 | 7 | 7055 | 7 | 0.00 |
| 08/02/2012 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 7333 | 8 | 7333 | 8 | 0.00 |
| 08/02/2012 | R186 On 02-August-12 | 8.25 | Call | Bond Future | 4540 | 5 | 4540 | 5 | 8,750.00 |
| 08/02/2012 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 6781 | 7 | 6781 | 7 | 0.00 |
| 08/02/2012 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 3649 | 3 | 3649 | 3 | 0.00 |
| 08/02/2012 | R186 On 02-August-12 | 8.25 | Put | Bond Future | 5542 | 5 | 5542 | 5 | 0.00 |
| 08/02/2012 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 3310 | 3 | 3310 | 3 | 0.00 |
| 08/02/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 3476 | 3 | 3476 | 3 | 0.00 |
| 08/02/2012 | R186 On 01-November-12 | | | Bond Future | 8.42 | 121.5317 | 8.4240 | 121.5317 | 0.00 |
| 08/02/2012 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 7715 | 8 | 7715 | 8 | 0.00 |
| 08/02/2012 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 7460 | 8 | 7460 | 8 | 0.00 |
| 08/02/2012 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 7975 | 8 | 7975 | 8 | 0.00 |
| 08/02/2012 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 4608 | 4 | 4608 | 4 | 0.00 |
| 08/02/2012 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 4975 | 5 | 4975 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 4788 | 4 | 4788 | 4 | 0.00 |
| 08/02/2012 | R186 On 07-February-13 | | | Bond Future | 8.49 | 118.3572 | 8.4880 | 118.3572 | 0.00 |
| 08/02/2012 | R186 On 07-February-13 | 8.50 | Call | Bond Future | 7023 | 7 | 7023 | 7 | 0.00 |
| 08/02/2012 | R186 On 07-February-13 | 8.55 | Call | Bond Future | 7254 | 8 | 7254 | 8 | 0.00 |
| 08/02/2012 | R186 On 07-February-13 | 8.45 | Call | Bond Future | 6802 | 7 | 6802 | 7 | 0.00 |
| 08/02/2012 | R186 On 07-February-13 | 8.45 | Put | Bond Future | 7144 | 7 | 7144 | 7 | 0.00 |
| 08/02/2012 | R186 On 07-February-13 | 8.55 | Put | Bond Future | 6700 | 6 | 6700 | 6 | 0.00 |
| 08/02/2012 | R186 On 07-February-13 | 8.50 | Put | Bond Future | 6915 | 7 | 6915 | 7 | 0.00 |
| 08/02/2012 | R189 On 03-May-12 | | | Bond Future | 215.63 | 215.6807 | 215.6335 | 215.6807 | 0.00 |
| 08/02/2012 | R189 On 03-May-12 | 215.00 | Call | Bond Future | 634 | 1 | 634 | 1 | 0.00 |
| 08/02/2012 | R189 On 03-May-12 | 215.05 | Call | Bond Future | 584 | 1 | 584 | 1 | 0.00 |
| 08/02/2012 | R189 On 03-May-12 | 214.95 | Call | Bond Future | 684 | 1 | 684 | 1 | 0.00 |
| 08/02/2012 | R189 On 03-May-12 | 214.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R189 On 03-May-12 | 215.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R189 On 03-May-12 | 215.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R197 On 03-May-12 | | | Bond Future | 254.88 | 254.8829 | 254.8756 | 254.8829 | 1,005.00 |
| 08/02/2012 | R197 On 03-May-12 | 251.00 | Call | Bond Future | 3876 | 4 | 3876 | 4 | 0.00 |
| 08/02/2012 | R197 On 03-May-12 | 251.05 | Call | Bond Future | 3826 | 4 | 3826 | 4 | 0.00 |
| 08/02/2012 | R197 On 03-May-12 | 250.95 | Call | Bond Future | 3926 | 4 | 3926 | 4 | 0.00 |
| 08/02/2012 | R197 On 03-May-12 | 250.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R197 On 03-May-12 | 251.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R197 On 03-May-12 | 251.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R201 On 03-May-12 | | | Bond Future | 6.18 | 109.5676 | 6.1820 | 109.5676 | 968.00 |
| 08/02/2012 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3798 | 4 | 3798 | 4 | 0.00 |
| 08/02/2012 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3680 | 4 | 3680 | 4 | 0.00 |
| 08/02/2012 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3916 | 4 | 3916 | 4 | 0.00 |
| 08/02/2012 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 08/02/2012 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 08/02/2012 | R201 On 02-August-12 | | | Bond Future | 6.19 | 106.8088 | 6.1920 | 106.8088 | 0.00 |
| 08/02/2012 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2992 | 3 | 2992 | 3 | 0.00 |
| 08/02/2012 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3090 | 3 | 3090 | 3 | 0.00 |
| 08/02/2012 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2894 | 3 | 2894 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 108 | 0 | 108 | 0 | 0.00 |
| 08/02/2012 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 86 | 0 | 86 | 0 | 0.00 |
| 08/02/2012 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 97 | 0 | 97 | 0 | 0.00 |
| 08/02/2012 | R201 On 01-November-12 | | | Bond Future | 6.18 | 108.4573 | 6.1830 | 108.4573 | 0.00 |
| 08/02/2012 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1301 | 1 | 1301 | 1 | 0.00 |
| 08/02/2012 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1365 | 1 | 1365 | 1 | 0.00 |
| 08/02/2012 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1239 | 1 | 1239 | 1 | 0.00 |
| 08/02/2012 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 700 | 1 | 700 | 1 | 0.00 |
| 08/02/2012 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 625 | 1 | 625 | 1 | 0.00 |
| 08/02/2012 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 661 | 1 | 661 | 1 | 0.00 |
| 08/02/2012 | R201 On 07-February-13 | | | Bond Future | 6.12 | 105.9411 | 6.1230 | 105.9411 | 0.00 |
| 08/02/2012 | R201 On 07-February-13 | 6.25 | Call | Bond Future | 1091 | 1 | 1091 | 1 | 0.00 |
| 08/02/2012 | R201 On 07-February-13 | 6.20 | Call | Bond Future | 1041 | 1 | 1041 | 1 | 0.00 |
| 08/02/2012 | R201 On 07-February-13 | 6.30 | Call | Bond Future | 1141 | 1 | 1141 | 1 | 0.00 |
| 08/02/2012 | R201 On 07-February-13 | 6.30 | Put | Bond Future | 826 | 1 | 826 | 1 | 0.00 |
| 08/02/2012 | R201 On 07-February-13 | 6.20 | Put | Bond Future | 904 | 1 | 904 | 1 | 0.00 |
| 08/02/2012 | R201 On 07-February-13 | 6.25 | Put | Bond Future | 865 | 1 | 865 | 1 | 0.00 |
| 08/02/2012 | R202 On 03-May-12 | | | Bond Future | 189.88 | 189.8770 | 189.8753 | 189.8770 | 37,020.00 |
| 08/02/2012 | R202 On 03-May-12 | 190.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R202 On 03-May-12 | 190.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R202 On 03-May-12 | 189.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R202 On 03-May-12 | 189.95 | Put | Bond Future | 75 | 0 | 75 | 0 | 0.00 |
| 08/02/2012 | R202 On 03-May-12 | 190.05 | Put | Bond Future | 175 | 0 | 175 | 0 | 0.00 |
| 08/02/2012 | R202 On 03-May-12 | 190.00 | Put | Bond Future | 125 | 0 | 125 | 0 | 0.00 |
| 08/02/2012 | R203 On 03-May-12 | | | Bond Future | 7.30 | 105.5991 | 7.2980 | 105.5991 | 3,536.00 |
| 08/02/2012 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 6281 | 7 | 6281 | 7 | 0.00 |
| 08/02/2012 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 6485 | 7 | 6485 | 7 | 0.00 |
| 08/02/2012 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 6078 | 6 | 6078 | 6 | 0.00 |
| 08/02/2012 | R203 On 03-May-12 | 7.00 | Call | Bond Future | 581 | 1 | 581 | 1 | 4,200.00 |
| 08/02/2012 | R203 On 03-May-12 | 7.80 | Call | Bond Future | 2604 | 3 | 2604 | 3 | 0.00 |
| 08/02/2012 | R203 On 03-May-12 | 7.15 | Call | Bond Future | 833 | 1 | 833 | 1 | 1,400.00 |
| 08/02/2012 | R203 On 03-May-12 | 7.45 | Call | Bond Future | 1524 | 2 | 1524 | 2 | 0.00 |
| 08/02/2012 | R203 On 03-May-12 | 7.45 | Put | Bond Future | 846 | 1 | 846 | 1 | 1,400.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | R203 On 03-May-12 | 7.80 | Put | Bond Future | 385 | 0 | 385 | 0 | 4,200.00 |
| 08/02/2012 | R203 On 03-May-12 | 7.15 | Put | Bond Future | 1499 | 1 | 1499 | 1 | 0.00 |
| 08/02/2012 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 24 | 0 | 24 | 0 | 0.00 |
| 08/02/2012 | R203 On 03-May-12 | 7.00 | Put | Bond Future | 1926 | 2 | 1926 | 2 | 0.00 |
| 08/02/2012 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 08/02/2012 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 08/02/2012 | R203 On 02-August-12 | | | Bond Future | 7.37 | 107.1891 | 7.3670 | 107.1891 | 0.00 |
| 08/02/2012 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 5240 | 5 | 5240 | 5 | 0.00 |
| 08/02/2012 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 5077 | 5 | 5077 | 5 | 0.00 |
| 08/02/2012 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 5405 | 6 | 5405 | 6 | 0.00 |
| 08/02/2012 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 481 | 0 | 481 | 0 | 0.00 |
| 08/02/2012 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 558 | 1 | 558 | 1 | 0.00 |
| 08/02/2012 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 518 | 0 | 518 | 0 | 0.00 |
| 08/02/2012 | R203 On 01-November-12 | | | Bond Future | 7.44 | 104.6796 | 7.4380 | 104.6796 | 0.00 |
| 08/02/2012 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 3078 | 3 | 3078 | 3 | 0.00 |
| 08/02/2012 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 2957 | 3 | 2957 | 3 | 0.00 |
| 08/02/2012 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 3201 | 3 | 3201 | 3 | 0.00 |
| 08/02/2012 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 1731 | 2 | 1731 | 2 | 0.00 |
| 08/02/2012 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 1891 | 2 | 1891 | 2 | 0.00 |
| 08/02/2012 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 1810 | 2 | 1810 | 2 | 0.00 |
| 08/02/2012 | R203 On 07-February-13 | | | Bond Future | 7.51 | 106.5184 | 7.5050 | 106.5184 | 0.00 |
| 08/02/2012 | R203 On 07-February-13 | 6.50 | Call | Bond Future | 1053 | 1 | 1053 | 1 | 0.00 |
| 08/02/2012 | R203 On 07-February-13 | 6.45 | Call | Bond Future | 1001 | 1 | 1001 | 1 | 0.00 |
| 08/02/2012 | R203 On 07-February-13 | 6.55 | Call | Bond Future | 1110 | 1 | 1110 | 1 | 0.00 |
| 08/02/2012 | R203 On 07-February-13 | 6.55 | Put | Bond Future | 4906 | 5 | 4906 | 5 | 0.00 |
| 08/02/2012 | R203 On 07-February-13 | 6.45 | Put | Bond Future | 5205 | 5 | 5205 | 5 | 0.00 |
| 08/02/2012 | R203 On 07-February-13 | 6.50 | Put | Bond Future | 5053 | 5 | 5053 | 5 | 0.00 |
| 08/02/2012 | R204 On 03-May-12 | | | Bond Future | 7.59 | 105.3879 | 7.5940 | 105.3879 | 3,150.00 |
| 08/02/2012 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 5881 | 6 | 5881 | 6 | 0.00 |
| 08/02/2012 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 6109 | 6 | 6109 | 6 | 0.00 |
| 08/02/2012 | R204 On 03-May-12 | 7.00 | Call | Bond Future | 335 | 0 | 335 | 0 | 550.00 |
| 08/02/2012 | R204 On 03-May-12 | 7.75 | Call | Bond Future | 1849 | 2 | 1849 | 2 | 0.00 |
| 08/02/2012 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 5655 | 6 | 5655 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 103 | 0 | 103 | 0 | 0.00 |
| 08/02/2012 | R204 On 03-May-12 | 7.00 | Put | Bond Future | 3480 | 3 | 3480 | 3 | 0.00 |
| 08/02/2012 | R204 On 03-May-12 | 7.75 | Put | Bond Future | 1042 | 1 | 1042 | 1 | 550.00 |
| 08/02/2012 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 74 | 0 | 74 | 0 | 0.00 |
| 08/02/2012 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 87 | 0 | 87 | 0 | 0.00 |
| 08/02/2012 | R204 On 02-August-12 | | | Bond Future | 7.67 | 102.9487 | 7.6690 | 102.9487 | 0.00 |
| 08/02/2012 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 5090 | 5 | 5090 | 5 | 0.00 |
| 08/02/2012 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 5264 | 5 | 5264 | 5 | 0.00 |
| 08/02/2012 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4911 | 5 | 4911 | 5 | 0.00 |
| 08/02/2012 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 1083 | 1 | 1083 | 1 | 0.00 |
| 08/02/2012 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 959 | 1 | 959 | 1 | 0.00 |
| 08/02/2012 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 1023 | 1 | 1023 | 1 | 0.00 |
| 08/02/2012 | R204 On 01-November-12 | | | Bond Future | 7.74 | 104.5328 | 7.7420 | 104.5328 | 0.00 |
| 08/02/2012 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3630 | 4 | 3630 | 4 | 0.00 |
| 08/02/2012 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3771 | 4 | 3771 | 4 | 0.00 |
| 08/02/2012 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3492 | 4 | 3492 | 4 | 0.00 |
| 08/02/2012 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 2491 | 2 | 2491 | 2 | 0.00 |
| 08/02/2012 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 2293 | 2 | 2293 | 2 | 0.00 |
| 08/02/2012 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 2390 | 2 | 2390 | 2 | 0.00 |
| 08/02/2012 | R204 On 07-February-13 | | | Bond Future | 7.81 | 102.3315 | 7.8100 | 102.3315 | 0.00 |
| 08/02/2012 | R204 On 07-February-13 | 8.00 | Call | Bond Future | 3805 | 4 | 3805 | 4 | 0.00 |
| 08/02/2012 | R204 On 07-February-13 | 8.05 | Call | Bond Future | 3935 | 4 | 3935 | 4 | 0.00 |
| 08/02/2012 | R204 On 07-February-13 | 7.95 | Call | Bond Future | 3676 | 4 | 3676 | 4 | 0.00 |
| 08/02/2012 | R204 On 07-February-13 | 7.95 | Put | Bond Future | 3027 | 3 | 3027 | 3 | 0.00 |
| 08/02/2012 | R204 On 07-February-13 | 8.05 | Put | Bond Future | 2825 | 3 | 2825 | 3 | 0.00 |
| 08/02/2012 | R204 On 07-February-13 | 8.00 | Put | Bond Future | 2925 | 3 | 2925 | 3 | 0.00 |
| 08/02/2012 | R206 On 03-May-12 | | | Bond Future | 6.09 | 104.6540 | 6.0900 | 104.6540 | 300.00 |
| 08/02/2012 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2232 | 2 | 2232 | 2 | 0.00 |
| 08/02/2012 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2310 | 2 | 2310 | 2 | 0.00 |
| 08/02/2012 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2154 | 2 | 2154 | 2 | 0.00 |
| 08/02/2012 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 08/02/2012 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 08/02/2012 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | R206 On 02-August-12 | | | Bond Future | 6.09 | 102.4664 | 6.0910 | 102.4664 | 0.00 |
| 08/02/2012 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1644 | 2 | 1644 | 2 | 0.00 |
| 08/02/2012 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1584 | 2 | 1584 | 2 | 0.00 |
| 08/02/2012 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1704 | 2 | 1704 | 2 | 0.00 |
| 08/02/2012 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 60 | 0 | 60 | 0 | 0.00 |
| 08/02/2012 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 74 | 0 | 74 | 0 | 0.00 |
| 08/02/2012 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 67 | 0 | 67 | 0 | 0.00 |
| 08/02/2012 | R206 On 01-November-12 | | | Bond Future | 6.05 | 104.0457 | 6.0450 | 104.0457 | 0.00 |
| 08/02/2012 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 471 | 1 | 471 | 1 | 0.00 |
| 08/02/2012 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 443 | 0 | 443 | 0 | 0.00 |
| 08/02/2012 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 502 | 1 | 502 | 1 | 0.00 |
| 08/02/2012 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 496 | 0 | 496 | 0 | 0.00 |
| 08/02/2012 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 552 | 1 | 552 | 1 | 0.00 |
| 08/02/2012 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 523 | 0 | 523 | 0 | 0.00 |
| 08/02/2012 | R206 On 07-February-13 | | | Bond Future | 5.88 | 102.1008 | 5.8830 | 102.1008 | 0.00 |
| 08/02/2012 | R206 On 07-February-13 | 6.00 | Call | Bond Future | 522 | 1 | 522 | 1 | 0.00 |
| 08/02/2012 | R206 On 07-February-13 | 5.95 | Call | Bond Future | 497 | 1 | 497 | 1 | 0.00 |
| 08/02/2012 | R206 On 07-February-13 | 6.05 | Call | Bond Future | 547 | 1 | 547 | 1 | 0.00 |
| 08/02/2012 | R206 On 07-February-13 | 6.05 | Put | Bond Future | 397 | 0 | 397 | 0 | 0.00 |
| 08/02/2012 | R206 On 07-February-13 | 5.95 | Put | Bond Future | 437 | 0 | 437 | 0 | 0.00 |
| 08/02/2012 | R206 On 07-February-13 | 6.00 | Put | Bond Future | 417 | 0 | 417 | 0 | 0.00 |
| 08/02/2012 | R207 On 03-May-12 | | | Bond Future | 7.83 | 99.1972 | 7.8300 | 99.1972 | 24,945.00 |
| 08/02/2012 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 5188 | 5 | 5188 | 5 | 0.00 |
| 08/02/2012 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 5420 | 6 | 5420 | 6 | 0.00 |
| 08/02/2012 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4955 | 5 | 4955 | 5 | 0.00 |
| 08/02/2012 | R207 On 03-May-12 | 7.45 | Call | Bond Future | 697 | 1 | 697 | 1 | 2,400.00 |
| 08/02/2012 | R207 On 03-May-12 | 7.65 | Call | Bond Future | 1093 | 1 | 1093 | 1 | 800.00 |
| 08/02/2012 | R207 On 03-May-12 | 8.00 | Call | Bond Future | 2088 | 2 | 2088 | 2 | 0.00 |
| 08/02/2012 | R207 On 03-May-12 | 8.30 | Call | Bond Future | 3204 | 3 | 3204 | 3 | 0.00 |
| 08/02/2012 | R207 On 03-May-12 | 8.30 | Put | Bond Future | 626 | 1 | 626 | 1 | 2,400.00 |
| 08/02/2012 | R207 On 03-May-12 | 8.00 | Put | Bond Future | 1145 | 1 | 1145 | 1 | 800.00 |
| 08/02/2012 | R207 On 03-May-12 | 7.65 | Put | Bond Future | 2104 | 2 | 2104 | 2 | 0.00 |
| 08/02/2012 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 250 | 0 | 250 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | R207 On 03-May-12 | 7.45 | Put | Bond Future | 2846 | 3 | 2846 | 3 | 0.00 |
| 08/02/2012 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 193 | 0 | 193 | 0 | 0.00 |
| 08/02/2012 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 222 | 0 | 222 | 0 | 0.00 |
| 08/02/2012 | R207 On 02-August-12 | | | Bond Future | 7.91 | 97.0533 | 7.9070 | 97.0533 | 0.00 |
| 08/02/2012 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 5593 | 6 | 5593 | 6 | 0.00 |
| 08/02/2012 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 5778 | 6 | 5778 | 6 | 0.00 |
| 08/02/2012 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 5404 | 6 | 5404 | 6 | 0.00 |
| 08/02/2012 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 1225 | 1 | 1225 | 1 | 0.00 |
| 08/02/2012 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 1088 | 1 | 1088 | 1 | 0.00 |
| 08/02/2012 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 1158 | 1 | 1158 | 1 | 0.00 |
| 08/02/2012 | R207 On 01-November-12 | | | Bond Future | 7.98 | 98.5512 | 7.9790 | 98.5512 | 0.00 |
| 08/02/2012 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 4076 | 4 | 4076 | 4 | 0.00 |
| 08/02/2012 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 4228 | 4 | 4228 | 4 | 0.00 |
| 08/02/2012 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3927 | 4 | 3927 | 4 | 0.00 |
| 08/02/2012 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 2773 | 3 | 2773 | 3 | 0.00 |
| 08/02/2012 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 2557 | 2 | 2557 | 2 | 0.00 |
| 08/02/2012 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 2663 | 3 | 2663 | 3 | 0.00 |
| 08/02/2012 | R207 On 07-February-13 | | | Bond Future | 8.05 | 96.6335 | 8.0490 | 96.6335 | 0.00 |
| 08/02/2012 | R207 On 07-February-13 | 8.25 | Call | Bond Future | 4300 | 4 | 4300 | 4 | 0.00 |
| 08/02/2012 | R207 On 07-February-13 | 8.30 | Call | Bond Future | 4442 | 5 | 4442 | 5 | 0.00 |
| 08/02/2012 | R207 On 07-February-13 | 8.20 | Call | Bond Future | 4159 | 4 | 4159 | 4 | 0.00 |
| 08/02/2012 | R207 On 07-February-13 | 8.20 | Put | Bond Future | 3394 | 3 | 3394 | 3 | 0.00 |
| 08/02/2012 | R207 On 07-February-13 | 8.30 | Put | Bond Future | 3174 | 3 | 3174 | 3 | 0.00 |
| 08/02/2012 | R207 On 07-February-13 | 8.25 | Put | Bond Future | 3283 | 3 | 3283 | 3 | 0.00 |
| 08/02/2012 | R208 On 03-May-12 | | | Bond Future | 7.88 | 93.8197 | 7.8760 | 93.8197 | 9,194.00 |
| 08/02/2012 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 6608 | 7 | 6608 | 7 | 0.00 |
| 08/02/2012 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 6864 | 7 | 6864 | 7 | 0.00 |
| 08/02/2012 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 6355 | 7 | 6355 | 7 | 0.00 |
| 08/02/2012 | R208 On 03-May-12 | 7.50 | Call | Bond Future | 772 | 1 | 772 | 1 | 3,000.00 |
| 08/02/2012 | R208 On 03-May-12 | 7.70 | Call | Bond Future | 1205 | 1 | 1205 | 1 | 1,000.00 |
| 08/02/2012 | R208 On 03-May-12 | 8.05 | Call | Bond Future | 2283 | 2 | 2283 | 2 | 0.00 |
| 08/02/2012 | R208 On 03-May-12 | 8.35 | Call | Bond Future | 3485 | 4 | 3485 | 4 | 0.00 |
| 08/02/2012 | R208 On 03-May-12 | 8.35 | Put | Bond Future | 684 | 1 | 684 | 1 | 3,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | R208 On 03-May-12 | 8.05 | Put | Bond Future | 1242 | 1 | 1242 | 1 | 1,000.00 |
| 08/02/2012 | R208 On 03-May-12 | 7.70 | Put | Bond Future | 2273 | 2 | 2273 | 2 | 0.00 |
| 08/02/2012 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 159 | 0 | 159 | 0 | 0.00 |
| 08/02/2012 | R208 On 03-May-12 | 7.50 | Put | Bond Future | 3073 | 3 | 3073 | 3 | 0.00 |
| 08/02/2012 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 118 | 0 | 118 | 0 | 0.00 |
| 08/02/2012 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 136 | 0 | 136 | 0 | 0.00 |
| 08/02/2012 | R208 On 02-August-12 | | | Bond Future | 7.95 | 95.2338 | 7.9450 | 95.2338 | 0.00 |
| 08/02/2012 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 5882 | 6 | 5882 | 6 | 0.00 |
| 08/02/2012 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5680 | 6 | 5680 | 6 | 0.00 |
| 08/02/2012 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 6086 | 6 | 6086 | 6 | 0.00 |
| 08/02/2012 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 1225 | 1 | 1225 | 1 | 0.00 |
| 08/02/2012 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 1370 | 1 | 1370 | 1 | 0.00 |
| 08/02/2012 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1296 | 1 | 1296 | 1 | 0.00 |
| 08/02/2012 | R208 On 01-November-12 | | | Bond Future | 8.01 | 93.3029 | 8.0130 | 93.3029 | 0.00 |
| 08/02/2012 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 4353 | 4 | 4353 | 4 | 0.00 |
| 08/02/2012 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 4193 | 4 | 4193 | 4 | 0.00 |
| 08/02/2012 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 4515 | 5 | 4515 | 5 | 0.00 |
| 08/02/2012 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 2887 | 3 | 2887 | 3 | 0.00 |
| 08/02/2012 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 3128 | 3 | 3128 | 3 | 0.00 |
| 08/02/2012 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 3006 | 3 | 3006 | 3 | 0.00 |
| 08/02/2012 | R208 On 07-February-13 | | | Bond Future | 8.08 | 94.9388 | 8.0770 | 94.9388 | 0.00 |
| 08/02/2012 | R208 On 07-February-13 | 8.00 | Call | Bond Future | 3924 | 4 | 3924 | 4 | 0.00 |
| 08/02/2012 | R208 On 07-February-13 | 7.95 | Call | Bond Future | 3789 | 4 | 3789 | 4 | 0.00 |
| 08/02/2012 | R208 On 07-February-13 | 8.05 | Call | Bond Future | 4066 | 4 | 4066 | 4 | 0.00 |
| 08/02/2012 | R208 On 07-February-13 | 8.05 | Put | Bond Future | 4217 | 4 | 4217 | 4 | 0.00 |
| 08/02/2012 | R208 On 07-February-13 | 7.95 | Put | Bond Future | 4502 | 4 | 4502 | 4 | 0.00 |
| 08/02/2012 | R208 On 07-February-13 | 8.00 | Put | Bond Future | 4355 | 4 | 4355 | 4 | 0.00 |
| 08/02/2012 | R209 On 03-May-12 | | | Bond Future | 8.75 | 76.3500 | 8.7510 | 76.3500 | 2,042.00 |
| 08/02/2012 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3566 | 4 | 3566 | 4 | 0.00 |
| 08/02/2012 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3330 | 4 | 3330 | 4 | 0.00 |
| 08/02/2012 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 3810 | 4 | 3810 | 4 | 0.00 |
| 08/02/2012 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 08/02/2012 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 1773 | 2 | 1773 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 1626 | 1 | 1626 | 1 | 0.00 |
| 08/02/2012 | R209 On 02-August-12 | | | Bond Future | 8.81 | 77.4994 | 8.8130 | 77.4994 | 0.00 |
| 08/02/2012 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 6340 | 7 | 6340 | 7 | 0.00 |
| 08/02/2012 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 6566 | 7 | 6566 | 7 | 0.00 |
| 08/02/2012 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 6116 | 6 | 6116 | 6 | 0.00 |
| 08/02/2012 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 3171 | 3 | 3171 | 3 | 0.00 |
| 08/02/2012 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 2890 | 3 | 2890 | 3 | 0.00 |
| 08/02/2012 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 3028 | 3 | 3028 | 3 | 0.00 |
| 08/02/2012 | R209 On 01-November-12 | | | Bond Future | 8.87 | 75.5496 | 8.8740 | 75.5496 | 0.00 |
| 08/02/2012 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 5987 | 6 | 5987 | 6 | 0.00 |
| 08/02/2012 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 6188 | 7 | 6188 | 7 | 0.00 |
| 08/02/2012 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 5788 | 6 | 5788 | 6 | 0.00 |
| 08/02/2012 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 5201 | 5 | 5201 | 5 | 0.00 |
| 08/02/2012 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 4841 | 5 | 4841 | 5 | 0.00 |
| 08/02/2012 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 5019 | 5 | 5019 | 5 | 0.00 |
| 08/02/2012 | R209 On 07-February-13 | | | Bond Future | 8.93 | 76.8752 | 8.9340 | 76.8752 | 0.00 |
| 08/02/2012 | R209 On 07-February-13 | 9.00 | Call | Bond Future | 6643 | 7 | 6643 | 7 | 0.00 |
| 08/02/2012 | R209 On 07-February-13 | 9.05 | Call | Bond Future | 6837 | 7 | 6837 | 7 | 0.00 |
| 08/02/2012 | R209 On 07-February-13 | 8.95 | Call | Bond Future | 6450 | 7 | 6450 | 7 | 0.00 |
| 08/02/2012 | R209 On 07-February-13 | 8.95 | Put | Bond Future | 6327 | 6 | 6327 | 6 | 0.00 |
| 08/02/2012 | R209 On 07-February-13 | 9.05 | Put | Bond Future | 5955 | 6 | 5955 | 6 | 0.00 |
| 08/02/2012 | R209 On 07-February-13 | 9.00 | Put | Bond Future | 6139 | 6 | 6139 | 6 | 0.00 |
| 08/02/2012 | R210 On 03-May-12 | | | Bond Future | 139.90 | 139.8972 | 139.8965 | 139.8972 | 820.00 |
| 08/02/2012 | R210 On 03-May-12 | 139.00 | Call | Bond Future | 896 | 1 | 896 | 1 | 0.00 |
| 08/02/2012 | R210 On 03-May-12 | 138.95 | Call | Bond Future | 946 | 1 | 946 | 1 | 0.00 |
| 08/02/2012 | R210 On 03-May-12 | 139.05 | Call | Bond Future | 846 | 1 | 846 | 1 | 0.00 |
| 08/02/2012 | R210 On 03-May-12 | 139.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R210 On 03-May-12 | 138.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R210 On 03-May-12 | 139.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R211 On 03-May-12 | | | Bond Future | 118.68 | 118.6921 | 118.6768 | 118.6921 | 480.00 |
| 08/02/2012 | R211 On 03-May-12 | 118.20 | Call | Bond Future | 477 | 0 | 477 | 0 | 0.00 |
| 08/02/2012 | R211 On 03-May-12 | 118.25 | Call | Bond Future | 427 | 0 | 427 | 0 | 0.00 |
| 08/02/2012 | R211 On 03-May-12 | 118.15 | Call | Bond Future | 527 | 1 | 527 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | R211 On 03-May-12 | 118.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R211 On 03-May-12 | 118.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R211 On 03-May-12 | 118.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R212 On 03-May-12 | | | Bond Future | 116.68 | 116.8892 | 116.6814 | 116.8892 | 2,827.00 |
| 08/02/2012 | R212 On 03-May-12 | 115.30 | Call | Bond Future | 1381 | 2 | 1381 | 2 | 0.00 |
| 08/02/2012 | R212 On 03-May-12 | 115.25 | Call | Bond Future | 1431 | 2 | 1431 | 2 | 0.00 |
| 08/02/2012 | R212 On 03-May-12 | 115.35 | Call | Bond Future | 1331 | 2 | 1331 | 2 | 0.00 |
| 08/02/2012 | R212 On 03-May-12 | 115.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R212 On 03-May-12 | 115.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R212 On 03-May-12 | 115.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R213 On 03-May-12 | | | Bond Future | 8.71 | 86.3145 | 8.7050 | 86.3145 | 92.00 |
| 08/02/2012 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 5186 | 6 | 5186 | 6 | 0.00 |
| 08/02/2012 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 5472 | 6 | 5472 | 6 | 0.00 |
| 08/02/2012 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 4906 | 5 | 4906 | 5 | 0.00 |
| 08/02/2012 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 1039 | 1 | 1039 | 1 | 0.00 |
| 08/02/2012 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 856 | 1 | 856 | 1 | 0.00 |
| 08/02/2012 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 943 | 1 | 943 | 1 | 0.00 |
| 08/02/2012 | R213 On 02-August-12 | | | Bond Future | 8.77 | 87.6149 | 8.7700 | 87.6149 | 0.00 |
| 08/02/2012 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 6619 | 7 | 6619 | 7 | 0.00 |
| 08/02/2012 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 6856 | 7 | 6856 | 7 | 0.00 |
| 08/02/2012 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 6385 | 7 | 6385 | 7 | 0.00 |
| 08/02/2012 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 3055 | 3 | 3055 | 3 | 0.00 |
| 08/02/2012 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 2780 | 2 | 2780 | 2 | 0.00 |
| 08/02/2012 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 2914 | 3 | 2914 | 3 | 0.00 |
| 08/02/2012 | R213 On 01-November-12 | | | Bond Future | 8.84 | 85.4214 | 8.8360 | 85.4214 | 0.00 |
| 08/02/2012 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 6178 | 7 | 6178 | 7 | 0.00 |
| 08/02/2012 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 6387 | 7 | 6387 | 7 | 0.00 |
| 08/02/2012 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 5973 | 6 | 5973 | 6 | 0.00 |
| 08/02/2012 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 5082 | 5 | 5082 | 5 | 0.00 |
| 08/02/2012 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 4727 | 4 | 4727 | 4 | 0.00 |
| 08/02/2012 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 4901 | 5 | 4901 | 5 | 0.00 |
| 08/02/2012 | R213 On 07-February-13 | | | Bond Future | 8.90 | 86.9205 | 8.9040 | 86.9205 | 0.00 |
| 08/02/2012 | R213 On 07-February-13 | 9.00 | Call | Bond Future | 6777 | 7 | 6777 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | R213 On 07-February-13 | 9.05 | Call | Bond Future | 6978 | 7 | 6978 | 7 | 0.00 |
| 08/02/2012 | R213 On 07-February-13 | 8.95 | Call | Bond Future | 6578 | 7 | 6578 | 7 | 0.00 |
| 08/02/2012 | R213 On 07-February-13 | 8.95 | Put | Bond Future | 6222 | 6 | 6222 | 6 | 0.00 |
| 08/02/2012 | R213 On 07-February-13 | 9.05 | Put | Bond Future | 5856 | 6 | 5856 | 6 | 0.00 |
| 08/02/2012 | R213 On 07-February-13 | 9.00 | Put | Bond Future | 6037 | 6 | 6037 | 6 | 0.00 |
| 09/02/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | AL7T On 03-May-12 | | | Index Future | 423.15 | 424.4900 | 423.1470 | 424.4900 | 16.00 |
| 09/02/2012 | AL7T On 02-August-12 | | | Index Future | 429.51 | 430.8800 | 429.5060 | 430.8800 | 0.00 |
| 09/02/2012 | ALBI On 03-May-12 | | | Index Future | 384.87 | 385.9930 | 384.8720 | 385.9930 | 914.00 |
| 09/02/2012 | ALBI On 02-August-12 | | | Index Future | 390.66 | 391.8030 | 390.6570 | 391.8030 | 118.00 |
| 09/02/2012 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|--------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | C201 | On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | C202 | On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | C203 | On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | C204 | On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | C206 | On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | C207 | On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | C208 | On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | C209 | On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 09/02/2012 | C210 | On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | C211 | On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | C212 | On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | C213 | On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | C214 | On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | CAAN | On 30-March-12 | | | Can-Do Future | 0.07 | 0.0653 | 0.0686 | 0.0653 | 0.00 |
| 09/02/2012 | CAAO | On 30-March-12 | | | Can-Do Future | 0.21 | 0.2200 | 0.2098 | 0.2200 | 100,000.00 |
| 09/02/2012 | CAAT | On 29-February-12 | | | Can-Do Future | 0.02 | 0.0169 | 0.0183 | 0.0169 | 12,500.00 |
| 09/02/2012 | CAAV | On 29-February-12 | | | Can-Do Future | 0.16 | 0.1824 | 0.1610 | 0.1824 | 12,987.00 |
| 09/02/2012 | CAAW | On 20-April-12 | | | Any day expiry | 7.67 | 7.6410 | 7.6688 | 7.6410 | 0.00 |
| 09/02/2012 | CAAW | On 20-April-12 | 8.10 | Call | Any day expiry | 94 | 0 | 94 | 0 | 0.00 |
| 09/02/2012 | CAAW | On 20-April-12 | 8.05 | Call | Any day expiry | 103 | 0 | 103 | 0 | 0.00 |
| 09/02/2012 | CAAW | On 20-April-12 | 8.15 | Call | Any day expiry | 86 | 0 | 86 | 0 | 0.00 |
| 09/02/2012 | CAAW | On 20-April-12 | 8.15 | Put | Any day expiry | 567 | 1 | 567 | 1 | 0.00 |
| 09/02/2012 | CAAW | On 20-April-12 | 8.05 | Put | Any day expiry | 484 | 1 | 484 | 1 | 0.00 |
| 09/02/2012 | CAAW | On 20-April-12 | 8.10 | Put | Any day expiry | 525 | 1 | 525 | 1 | 0.00 |
| 09/02/2012 | CAAX | On 30-March-12 | | | Can-Do Future | 0.05 | 0.0487 | 0.0516 | 0.0487 | 12,500.00 |
| 09/02/2012 | CAAY | On 30-April-12 | | | Can-Do Future | 0.06 | 0.0532 | 0.0560 | 0.0532 | 12,500.00 |
| 09/02/2012 | CAAZ | On 18-June-12 | | | Can-Do Future | 0.07 | 0.0633 | 0.0673 | 0.0633 | 5,670.00 |
| 09/02/2012 | CES1 | On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | CS23 | On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | CS26 | On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | CS33 | On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | DAAA | On 29-March-12 | | | Any day expiry | 7.64 | 7.6161 | 7.6439 | 7.6161 | 0.00 |
| 09/02/2012 | DAAA | On 29-March-12 | 7.90 | Call | Any day expiry | 94 | 0 | 94 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | DAAA On 29-March-12 | 7.95 | Call | Any day expiry | 84 | 0 | 84 | 0 | 0.00 |
| 09/02/2012 | DAAA On 29-March-12 | 7.85 | Call | Any day expiry | 107 | 0 | 107 | 0 | 0.00 |
| 09/02/2012 | DAAA On 29-March-12 | 7.85 | Put | Any day expiry | 313 | 0 | 313 | 0 | 0.00 |
| 09/02/2012 | DAAA On 29-March-12 | 7.95 | Put | Any day expiry | 390 | 0 | 390 | 0 | 0.00 |
| 09/02/2012 | DAAA On 29-March-12 | 7.90 | Put | Any day expiry | 350 | 0 | 350 | 0 | 0.00 |
| 09/02/2012 | GOVI On 03-May-12 | | | GOVI | 385.62 | 386.6910 | 385.6180 | 386.6910 | 180.00 |
| 09/02/2012 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 36180 | 5 | 36180 | 5 | 0.00 |
| 09/02/2012 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 36080 | 5 | 36080 | 5 | 0.00 |
| 09/02/2012 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 36280 | 5 | 36280 | 5 | 0.00 |
| 09/02/2012 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | GOVI On 02-August-12 | | | GOVI | 391.41 | 392.5110 | 391.4140 | 392.5110 | 0.00 |
| 09/02/2012 | GOVI On 02-August-12 | 390.00 | Call | GOVI | 14140 | 3 | 14140 | 3 | 0.00 |
| 09/02/2012 | GOVI On 02-August-12 | 390.01 | Call | GOVI | 14040 | 3 | 14040 | 3 | 0.00 |
| 09/02/2012 | GOVI On 02-August-12 | 389.99 | Call | GOVI | 14240 | 3 | 14240 | 3 | 0.00 |
| 09/02/2012 | GOVI On 02-August-12 | 389.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | GOVI On 02-August-12 | 390.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | GOVI On 02-August-12 | 390.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 09/02/2012 | IGOV On 03-May-12 | | | Index Future | 169.82 | 171.5360 | 169.8180 | 171.5360 | 514.00 |
| 09/02/2012 | IGOV On 02-August-12 | | | Index Future | 172.37 | 174.1190 | 172.3710 | 174.1190 | 0.00 |
| 09/02/2012 | ILBI On 03-May-12 | | | Index Future | 465.11 | 465.1140 | 465.1140 | 465.1140 | 0.00 |
| 09/02/2012 | ILBI On 02-August-12 | | | Index Future | 473.80 | 473.7980 | 473.7980 | 473.7980 | 152.00 |
| 09/02/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 09/02/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 09/02/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 09/02/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 09/02/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 09/02/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 09/02/2012 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.60 | 94.4000 | 5.6000 | 94.4000 | 0.00 |
| 09/02/2012 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.61 | 94.3900 | 5.6100 | 94.3900 | 2,390.00 |
| 09/02/2012 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.61 | 94.3900 | 5.6100 | 94.3900 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.63 | 94.3700 | 5.6300 | 94.3700 | 0.00 |
| 09/02/2012 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.66 | 94.3400 | 5.6600 | 94.3400 | 2,890.00 |
| 09/02/2012 | JBAF On 18-July-12 | | | Jibar Tradeable Future | 5.69 | 94.3100 | 5.6900 | 94.3100 | 0.00 |
| 09/02/2012 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.77 | 94.2300 | 5.7700 | 94.2300 | 44,760.00 |
| 09/02/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.91 | 94.0800 | 5.9100 | 94.0800 | 940.00 |
| 09/02/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.07 | 93.9400 | 6.0700 | 93.9400 | 790.00 |
| 09/02/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.25 | 93.7900 | 6.2500 | 93.7900 | 1,250.00 |
| 09/02/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.41 | 93.6200 | 6.4100 | 93.6200 | 1,700.00 |
| 09/02/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 6.60 | 93.4400 | 6.6000 | 93.4400 | 1,000.00 |
| 09/02/2012 | R157 On 03-May-12 | | | Bond Future | 6.69 | 122.2610 | 6.6880 | 122.2610 | 10,880.00 |
| 09/02/2012 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 5061 | 5 | 5061 | 5 | 0.00 |
| 09/02/2012 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 5217 | 5 | 5217 | 5 | 0.00 |
| 09/02/2012 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4904 | 5 | 4904 | 5 | 0.00 |
| 09/02/2012 | R157 On 03-May-12 | 6.75 | Call | Bond Future | 850 | 1 | 850 | 1 | 0.00 |
| 09/02/2012 | R157 On 03-May-12 | 6.25 | Call | Bond Future | 213 | 0 | 213 | 0 | 1,500.00 |
| 09/02/2012 | R157 On 03-May-12 | 6.50 | Call | Bond Future | 458 | 1 | 458 | 1 | 0.00 |
| 09/02/2012 | R157 On 03-May-12 | 6.50 | Put | Bond Future | 1086 | 1 | 1086 | 1 | 1,500.00 |
| 09/02/2012 | R157 On 03-May-12 | 6.75 | Put | Bond Future | 644 | 1 | 644 | 1 | 1,500.00 |
| 09/02/2012 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 09/02/2012 | R157 On 03-May-12 | 6.25 | Put | Bond Future | 1682 | 2 | 1682 | 2 | 0.00 |
| 09/02/2012 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 09/02/2012 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 09/02/2012 | R157 On 02-August-12 | | | Bond Future | 6.74 | 124.1024 | 6.7420 | 124.1024 | 0.00 |
| 09/02/2012 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3990 | 4 | 3990 | 4 | 0.00 |
| 09/02/2012 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4120 | 4 | 4120 | 4 | 0.00 |
| 09/02/2012 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3862 | 4 | 3862 | 4 | 0.00 |
| 09/02/2012 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 215 | 0 | 215 | 0 | 0.00 |
| 09/02/2012 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 178 | 0 | 178 | 0 | 0.00 |
| 09/02/2012 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 195 | 0 | 195 | 0 | 0.00 |
| 09/02/2012 | R157 On 01-November-12 | | | Bond Future | 6.79 | 119.2090 | 6.7900 | 119.2090 | 0.00 |
| 09/02/2012 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1752 | 2 | 1752 | 2 | 0.00 |
| 09/02/2012 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1669 | 2 | 1669 | 2 | 0.00 |
| 09/02/2012 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 1835 | 2 | 1835 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 1102 | 1 | 1102 | 1 | 0.00 |
| 09/02/2012 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 1217 | 1 | 1217 | 1 | 0.00 |
| 09/02/2012 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 1159 | 1 | 1159 | 1 | 0.00 |
| 09/02/2012 | R157 On 07-February-13 | | | Bond Future | 6.83 | 121.2966 | 6.8280 | 121.2966 | 0.00 |
| 09/02/2012 | R157 On 07-February-13 | 6.75 | Call | Bond Future | 1404 | 1 | 1404 | 1 | 0.00 |
| 09/02/2012 | R157 On 07-February-13 | 6.80 | Call | Bond Future | 1471 | 2 | 1471 | 2 | 0.00 |
| 09/02/2012 | R157 On 07-February-13 | 6.70 | Call | Bond Future | 1342 | 1 | 1342 | 1 | 0.00 |
| 09/02/2012 | R157 On 07-February-13 | 6.70 | Put | Bond Future | 1671 | 2 | 1671 | 2 | 0.00 |
| 09/02/2012 | R157 On 07-February-13 | 6.80 | Put | Bond Future | 1543 | 1 | 1543 | 1 | 0.00 |
| 09/02/2012 | R157 On 07-February-13 | 6.75 | Put | Bond Future | 1604 | 2 | 1604 | 2 | 0.00 |
| 09/02/2012 | R186 On 03-May-12 | | | Bond Future | 8.35 | 122.5064 | 8.3450 | 122.5064 | 28,058.00 |
| 09/02/2012 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 6747 | 7 | 6747 | 7 | 0.00 |
| 09/02/2012 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 7102 | 8 | 7102 | 8 | 0.00 |
| 09/02/2012 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6397 | 7 | 6397 | 7 | 0.00 |
| 09/02/2012 | R186 On 03-May-12 | 7.90 | Call | Bond Future | 1116 | 1 | 1116 | 1 | 2,250.00 |
| 09/02/2012 | R186 On 03-May-12 | 8.85 | Call | Bond Future | 5716 | 6 | 5716 | 6 | 0.00 |
| 09/02/2012 | R186 On 03-May-12 | 8.20 | Call | Bond Future | 2124 | 2 | 2124 | 2 | 750.00 |
| 09/02/2012 | R186 On 03-May-12 | 8.50 | Call | Bond Future | 3570 | 4 | 3570 | 4 | 0.00 |
| 09/02/2012 | R186 On 03-May-12 | 8.50 | Put | Bond Future | 2123 | 2 | 2123 | 2 | 750.00 |
| 09/02/2012 | R186 On 03-May-12 | 8.85 | Put | Bond Future | 1093 | 1 | 1093 | 1 | 2,250.00 |
| 09/02/2012 | R186 On 03-May-12 | 8.20 | Put | Bond Future | 3501 | 3 | 3501 | 3 | 0.00 |
| 09/02/2012 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 890 | 1 | 890 | 1 | 0.00 |
| 09/02/2012 | R186 On 03-May-12 | 7.90 | Put | Bond Future | 5417 | 5 | 5417 | 5 | 0.00 |
| 09/02/2012 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 721 | 1 | 721 | 1 | 0.00 |
| 09/02/2012 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 802 | 1 | 802 | 1 | 0.00 |
| 09/02/2012 | R186 On 02-August-12 | | | Bond Future | 8.42 | 119.0648 | 8.4150 | 119.0648 | 0.00 |
| 09/02/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 6705 | 7 | 6705 | 7 | 0.00 |
| 09/02/2012 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6976 | 7 | 6976 | 7 | 0.00 |
| 09/02/2012 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 6439 | 7 | 6439 | 7 | 0.00 |
| 09/02/2012 | R186 On 02-August-12 | 8.25 | Call | Bond Future | 4268 | 5 | 4268 | 5 | 8,750.00 |
| 09/02/2012 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 3845 | 4 | 3845 | 4 | 0.00 |
| 09/02/2012 | R186 On 02-August-12 | 8.25 | Put | Bond Future | 5809 | 6 | 5809 | 6 | 0.00 |
| 09/02/2012 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 3491 | 3 | 3491 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 3664 | 3 | 3664 | 3 | 0.00 |
| 09/02/2012 | R186 On 01-November-12 | | | Bond Future | 8.48 | 120.8984 | 8.4820 | 120.8984 | 0.00 |
| 09/02/2012 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 7390 | 8 | 7390 | 8 | 0.00 |
| 09/02/2012 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 7643 | 8 | 7643 | 8 | 0.00 |
| 09/02/2012 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 7141 | 7 | 7141 | 7 | 0.00 |
| 09/02/2012 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 5184 | 5 | 5184 | 5 | 0.00 |
| 09/02/2012 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 4805 | 5 | 4805 | 5 | 0.00 |
| 09/02/2012 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 4991 | 5 | 4991 | 5 | 0.00 |
| 09/02/2012 | R186 On 07-February-13 | | | Bond Future | 8.55 | 117.7176 | 8.5500 | 117.7176 | 0.00 |
| 09/02/2012 | R186 On 07-February-13 | 8.50 | Call | Bond Future | 6722 | 7 | 6722 | 7 | 0.00 |
| 09/02/2012 | R186 On 07-February-13 | 8.55 | Call | Bond Future | 6948 | 7 | 6948 | 7 | 0.00 |
| 09/02/2012 | R186 On 07-February-13 | 8.45 | Call | Bond Future | 6506 | 7 | 6506 | 7 | 0.00 |
| 09/02/2012 | R186 On 07-February-13 | 8.45 | Put | Bond Future | 7402 | 7 | 7402 | 7 | 0.00 |
| 09/02/2012 | R186 On 07-February-13 | 8.55 | Put | Bond Future | 6948 | 7 | 6948 | 7 | 0.00 |
| 09/02/2012 | R186 On 07-February-13 | 8.50 | Put | Bond Future | 7169 | 7 | 7169 | 7 | 0.00 |
| 09/02/2012 | R189 On 03-May-12 | | | Bond Future | 215.62 | 215.6335 | 215.6189 | 215.6335 | 0.00 |
| 09/02/2012 | R189 On 03-May-12 | 215.00 | Call | Bond Future | 619 | 1 | 619 | 1 | 0.00 |
| 09/02/2012 | R189 On 03-May-12 | 215.05 | Call | Bond Future | 569 | 1 | 569 | 1 | 0.00 |
| 09/02/2012 | R189 On 03-May-12 | 214.95 | Call | Bond Future | 669 | 1 | 669 | 1 | 0.00 |
| 09/02/2012 | R189 On 03-May-12 | 214.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R189 On 03-May-12 | 215.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R189 On 03-May-12 | 215.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R197 On 03-May-12 | | | Bond Future | 252.09 | 254.8756 | 252.0919 | 254.8756 | 1,005.00 |
| 09/02/2012 | R197 On 03-May-12 | 251.00 | Call | Bond Future | 1092 | 4 | 1092 | 4 | 0.00 |
| 09/02/2012 | R197 On 03-May-12 | 251.05 | Call | Bond Future | 1042 | 4 | 1042 | 4 | 0.00 |
| 09/02/2012 | R197 On 03-May-12 | 250.95 | Call | Bond Future | 1142 | 4 | 1142 | 4 | 0.00 |
| 09/02/2012 | R197 On 03-May-12 | 250.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R197 On 03-May-12 | 251.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R197 On 03-May-12 | 251.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R201 On 03-May-12 | | | Bond Future | 6.22 | 109.4361 | 6.2200 | 109.4361 | 968.00 |
| 09/02/2012 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3704 | 4 | 3704 | 4 | 0.00 |
| 09/02/2012 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3822 | 4 | 3822 | 4 | 0.00 |
| 09/02/2012 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3586 | 4 | 3586 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 09/02/2012 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 09/02/2012 | R201 On 02-August-12 | | | Bond Future | 6.24 | 106.6735 | 6.2350 | 106.6735 | 0.00 |
| 09/02/2012 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2903 | 3 | 2903 | 3 | 0.00 |
| 09/02/2012 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2806 | 3 | 2806 | 3 | 0.00 |
| 09/02/2012 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3001 | 3 | 3001 | 3 | 0.00 |
| 09/02/2012 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 94 | 0 | 94 | 0 | 0.00 |
| 09/02/2012 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 117 | 0 | 117 | 0 | 0.00 |
| 09/02/2012 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 105 | 0 | 105 | 0 | 0.00 |
| 09/02/2012 | R201 On 01-November-12 | | | Bond Future | 6.23 | 108.3214 | 6.2250 | 108.3214 | 0.00 |
| 09/02/2012 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1248 | 1 | 1248 | 1 | 0.00 |
| 09/02/2012 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1187 | 1 | 1187 | 1 | 0.00 |
| 09/02/2012 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1311 | 1 | 1311 | 1 | 0.00 |
| 09/02/2012 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 656 | 1 | 656 | 1 | 0.00 |
| 09/02/2012 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 733 | 1 | 733 | 1 | 0.00 |
| 09/02/2012 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 693 | 1 | 693 | 1 | 0.00 |
| 09/02/2012 | R201 On 07-February-13 | | | Bond Future | 6.18 | 105.8003 | 6.1770 | 105.8003 | 0.00 |
| 09/02/2012 | R201 On 07-February-13 | 6.25 | Call | Bond Future | 1038 | 1 | 1038 | 1 | 0.00 |
| 09/02/2012 | R201 On 07-February-13 | 6.20 | Call | Bond Future | 990 | 1 | 990 | 1 | 0.00 |
| 09/02/2012 | R201 On 07-February-13 | 6.30 | Call | Bond Future | 1087 | 1 | 1087 | 1 | 0.00 |
| 09/02/2012 | R201 On 07-February-13 | 6.30 | Put | Bond Future | 868 | 1 | 868 | 1 | 0.00 |
| 09/02/2012 | R201 On 07-February-13 | 6.20 | Put | Bond Future | 949 | 1 | 949 | 1 | 0.00 |
| 09/02/2012 | R201 On 07-February-13 | 6.25 | Put | Bond Future | 908 | 1 | 908 | 1 | 0.00 |
| 09/02/2012 | R202 On 03-May-12 | | | Bond Future | 187.49 | 189.8753 | 187.4856 | 189.8753 | 37,020.00 |
| 09/02/2012 | R202 On 03-May-12 | 190.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R202 On 03-May-12 | 190.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R202 On 03-May-12 | 189.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R202 On 03-May-12 | 189.95 | Put | Bond Future | 2464 | 0 | 2464 | 0 | 0.00 |
| 09/02/2012 | R202 On 03-May-12 | 190.05 | Put | Bond Future | 2564 | 0 | 2564 | 0 | 0.00 |
| 09/02/2012 | R202 On 03-May-12 | 190.00 | Put | Bond Future | 2514 | 0 | 2514 | 0 | 0.00 |
| 09/02/2012 | R203 On 03-May-12 | | | Bond Future | 7.33 | 105.3524 | 7.3340 | 105.3524 | 3,536.00 |
| 09/02/2012 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 6122 | 6 | 6122 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 6326 | 6 | 6326 | 6 | 0.00 |
| 09/02/2012 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 5919 | 6 | 5919 | 6 | 0.00 |
| 09/02/2012 | R203 On 03-May-12 | 7.00 | Call | Bond Future | 525 | 1 | 525 | 1 | 4,200.00 |
| 09/02/2012 | R203 On 03-May-12 | 7.15 | Call | Bond Future | 762 | 1 | 762 | 1 | 1,400.00 |
| 09/02/2012 | R203 On 03-May-12 | 7.45 | Call | Bond Future | 1423 | 2 | 1423 | 2 | 0.00 |
| 09/02/2012 | R203 On 03-May-12 | 7.80 | Call | Bond Future | 2475 | 3 | 2475 | 3 | 0.00 |
| 09/02/2012 | R203 On 03-May-12 | 7.80 | Put | Bond Future | 417 | 0 | 417 | 0 | 4,200.00 |
| 09/02/2012 | R203 On 03-May-12 | 7.45 | Put | Bond Future | 906 | 1 | 906 | 1 | 1,400.00 |
| 09/02/2012 | R203 On 03-May-12 | 7.15 | Put | Bond Future | 1589 | 1 | 1589 | 1 | 0.00 |
| 09/02/2012 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 26 | 0 | 26 | 0 | 0.00 |
| 09/02/2012 | R203 On 03-May-12 | 7.00 | Put | Bond Future | 2032 | 2 | 2032 | 2 | 0.00 |
| 09/02/2012 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 18 | 0 | 18 | 0 | 0.00 |
| 09/02/2012 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 22 | 0 | 22 | 0 | 0.00 |
| 09/02/2012 | R203 On 02-August-12 | | | Bond Future | 7.41 | 106.9400 | 7.4060 | 106.9400 | 0.00 |
| 09/02/2012 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 5099 | 5 | 5099 | 5 | 0.00 |
| 09/02/2012 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 5262 | 5 | 5262 | 5 | 0.00 |
| 09/02/2012 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4937 | 5 | 4937 | 5 | 0.00 |
| 09/02/2012 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 585 | 1 | 585 | 1 | 0.00 |
| 09/02/2012 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 505 | 0 | 505 | 0 | 0.00 |
| 09/02/2012 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 544 | 1 | 544 | 1 | 0.00 |
| 09/02/2012 | R203 On 01-November-12 | | | Bond Future | 7.48 | 104.4294 | 7.4760 | 104.4294 | 0.00 |
| 09/02/2012 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 2982 | 3 | 2982 | 3 | 0.00 |
| 09/02/2012 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 3102 | 3 | 3102 | 3 | 0.00 |
| 09/02/2012 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 2863 | 3 | 2863 | 3 | 0.00 |
| 09/02/2012 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 1952 | 2 | 1952 | 2 | 0.00 |
| 09/02/2012 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 1788 | 2 | 1788 | 2 | 0.00 |
| 09/02/2012 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 1869 | 2 | 1869 | 2 | 0.00 |
| 09/02/2012 | R203 On 07-February-13 | | | Bond Future | 7.55 | 106.2537 | 7.5470 | 106.2537 | 0.00 |
| 09/02/2012 | R203 On 07-February-13 | 6.50 | Call | Bond Future | 1005 | 1 | 1005 | 1 | 0.00 |
| 09/02/2012 | R203 On 07-February-13 | 6.45 | Call | Bond Future | 956 | 1 | 956 | 1 | 0.00 |
| 09/02/2012 | R203 On 07-February-13 | 6.55 | Call | Bond Future | 1061 | 1 | 1061 | 1 | 0.00 |
| 09/02/2012 | R203 On 07-February-13 | 6.55 | Put | Bond Future | 5021 | 5 | 5021 | 5 | 0.00 |
| 09/02/2012 | R203 On 07-February-13 | 6.45 | Put | Bond Future | 5323 | 5 | 5323 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | R203 On 07-February-13 | 6.50 | Put | Bond Future | 5168 | 5 | 5168 | 5 | 0.00 |
| 09/02/2012 | R204 On 03-May-12 | | | Bond Future | 7.64 | 105.1068 | 7.6400 | 105.1068 | 3,150.00 |
| 09/02/2012 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 5654 | 6 | 5654 | 6 | 0.00 |
| 09/02/2012 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 5880 | 6 | 5880 | 6 | 0.00 |
| 09/02/2012 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 5429 | 6 | 5429 | 6 | 0.00 |
| 09/02/2012 | R204 On 03-May-12 | 7.00 | Call | Bond Future | 288 | 0 | 288 | 0 | 550.00 |
| 09/02/2012 | R204 On 03-May-12 | 7.75 | Call | Bond Future | 1701 | 2 | 1701 | 2 | 0.00 |
| 09/02/2012 | R204 On 03-May-12 | 7.75 | Put | Bond Future | 1133 | 1 | 1133 | 1 | 550.00 |
| 09/02/2012 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 116 | 0 | 116 | 0 | 0.00 |
| 09/02/2012 | R204 On 03-May-12 | 7.00 | Put | Bond Future | 3672 | 3 | 3672 | 3 | 0.00 |
| 09/02/2012 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 84 | 0 | 84 | 0 | 0.00 |
| 09/02/2012 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 99 | 0 | 99 | 0 | 0.00 |
| 09/02/2012 | R204 On 02-August-12 | | | Bond Future | 7.72 | 102.6570 | 7.7180 | 102.6570 | 0.00 |
| 09/02/2012 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4901 | 5 | 4901 | 5 | 0.00 |
| 09/02/2012 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4726 | 5 | 4726 | 5 | 0.00 |
| 09/02/2012 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 5073 | 5 | 5073 | 5 | 0.00 |
| 09/02/2012 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 1014 | 1 | 1014 | 1 | 0.00 |
| 09/02/2012 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 1144 | 1 | 1144 | 1 | 0.00 |
| 09/02/2012 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 1080 | 1 | 1080 | 1 | 0.00 |
| 09/02/2012 | R204 On 01-November-12 | | | Bond Future | 7.79 | 104.2417 | 7.7900 | 104.2417 | 0.00 |
| 09/02/2012 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3492 | 4 | 3492 | 4 | 0.00 |
| 09/02/2012 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3356 | 3 | 3356 | 3 | 0.00 |
| 09/02/2012 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3629 | 4 | 3629 | 4 | 0.00 |
| 09/02/2012 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 2383 | 2 | 2383 | 2 | 0.00 |
| 09/02/2012 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 2587 | 2 | 2587 | 2 | 0.00 |
| 09/02/2012 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 2484 | 2 | 2484 | 2 | 0.00 |
| 09/02/2012 | R204 On 07-February-13 | | | Bond Future | 7.86 | 102.0283 | 7.8630 | 102.0283 | 0.00 |
| 09/02/2012 | R204 On 07-February-13 | 8.00 | Call | Bond Future | 3664 | 4 | 3664 | 4 | 0.00 |
| 09/02/2012 | R204 On 07-February-13 | 8.05 | Call | Bond Future | 3792 | 4 | 3792 | 4 | 0.00 |
| 09/02/2012 | R204 On 07-February-13 | 7.95 | Call | Bond Future | 3538 | 4 | 3538 | 4 | 0.00 |
| 09/02/2012 | R204 On 07-February-13 | 7.95 | Put | Bond Future | 3135 | 3 | 3135 | 3 | 0.00 |
| 09/02/2012 | R204 On 07-February-13 | 8.05 | Put | Bond Future | 2929 | 3 | 2929 | 3 | 0.00 |
| 09/02/2012 | R204 On 07-February-13 | 8.00 | Put | Bond Future | 3031 | 3 | 3031 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | R206 On 03-May-12 | | | Bond Future | 6.13 | 104.5640 | 6.1340 | 104.5640 | 300.00 |
| 09/02/2012 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2161 | 2 | 2161 | 2 | 0.00 |
| 09/02/2012 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2084 | 2 | 2084 | 2 | 0.00 |
| 09/02/2012 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2239 | 2 | 2239 | 2 | 0.00 |
| 09/02/2012 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 09/02/2012 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R206 On 02-August-12 | | | Bond Future | 6.15 | 102.3742 | 6.1450 | 102.3742 | 0.00 |
| 09/02/2012 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1577 | 2 | 1577 | 2 | 0.00 |
| 09/02/2012 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1637 | 2 | 1637 | 2 | 0.00 |
| 09/02/2012 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1518 | 2 | 1518 | 2 | 0.00 |
| 09/02/2012 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 82 | 0 | 82 | 0 | 0.00 |
| 09/02/2012 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 67 | 0 | 67 | 0 | 0.00 |
| 09/02/2012 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 74 | 0 | 74 | 0 | 0.00 |
| 09/02/2012 | R206 On 01-November-12 | | | Bond Future | 6.10 | 103.9573 | 6.1020 | 103.9573 | 0.00 |
| 09/02/2012 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 439 | 0 | 439 | 0 | 0.00 |
| 09/02/2012 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 468 | 1 | 468 | 1 | 0.00 |
| 09/02/2012 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 413 | 0 | 413 | 0 | 0.00 |
| 09/02/2012 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 587 | 1 | 587 | 1 | 0.00 |
| 09/02/2012 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 528 | 0 | 528 | 0 | 0.00 |
| 09/02/2012 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 556 | 1 | 556 | 1 | 0.00 |
| 09/02/2012 | R206 On 07-February-13 | | | Bond Future | 5.97 | 102.0048 | 5.9650 | 102.0048 | 0.00 |
| 09/02/2012 | R206 On 07-February-13 | 6.00 | Call | Bond Future | 483 | 1 | 483 | 1 | 0.00 |
| 09/02/2012 | R206 On 07-February-13 | 5.95 | Call | Bond Future | 459 | 0 | 459 | 0 | 0.00 |
| 09/02/2012 | R206 On 07-February-13 | 6.05 | Call | Bond Future | 507 | 1 | 507 | 1 | 0.00 |
| 09/02/2012 | R206 On 07-February-13 | 6.05 | Put | Bond Future | 431 | 0 | 431 | 0 | 0.00 |
| 09/02/2012 | R206 On 07-February-13 | 5.95 | Put | Bond Future | 472 | 0 | 472 | 0 | 0.00 |
| 09/02/2012 | R206 On 07-February-13 | 6.00 | Put | Bond Future | 452 | 0 | 452 | 0 | 0.00 |
| 09/02/2012 | R207 On 03-May-12 | | | Bond Future | 7.89 | 98.9514 | 7.8860 | 98.9514 | 24,945.00 |
| 09/02/2012 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4907 | 5 | 4907 | 5 | 0.00 |
| 09/02/2012 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 5135 | 5 | 5135 | 5 | 0.00 |
| 09/02/2012 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4678 | 5 | 4678 | 5 | 0.00 |
| 09/02/2012 | R207 On 03-May-12 | 7.45 | Call | Bond Future | 602 | 1 | 602 | 1 | 2,400.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | R207 On 03-May-12 | 8.30 | Call | Bond Future | 2967 | 3 | 2967 | 3 | 0.00 |
| 09/02/2012 | R207 On 03-May-12 | 7.65 | Call | Bond Future | 963 | 1 | 963 | 1 | 800.00 |
| 09/02/2012 | R207 On 03-May-12 | 8.00 | Call | Bond Future | 1896 | 2 | 1896 | 2 | 0.00 |
| 09/02/2012 | R207 On 03-May-12 | 8.00 | Put | Bond Future | 1265 | 1 | 1265 | 1 | 800.00 |
| 09/02/2012 | R207 On 03-May-12 | 8.30 | Put | Bond Future | 701 | 1 | 701 | 1 | 2,400.00 |
| 09/02/2012 | R207 On 03-May-12 | 7.65 | Put | Bond Future | 2285 | 2 | 2285 | 2 | 0.00 |
| 09/02/2012 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 285 | 0 | 285 | 0 | 0.00 |
| 09/02/2012 | R207 On 03-May-12 | 7.45 | Put | Bond Future | 3063 | 3 | 3063 | 3 | 0.00 |
| 09/02/2012 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 220 | 0 | 220 | 0 | 0.00 |
| 09/02/2012 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 252 | 0 | 252 | 0 | 0.00 |
| 09/02/2012 | R207 On 02-August-12 | | | Bond Future | 7.97 | 96.8038 | 7.9660 | 96.8038 | 0.00 |
| 09/02/2012 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 5351 | 6 | 5351 | 6 | 0.00 |
| 09/02/2012 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 5165 | 5 | 5165 | 5 | 0.00 |
| 09/02/2012 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 5532 | 6 | 5532 | 6 | 0.00 |
| 09/02/2012 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 1161 | 1 | 1161 | 1 | 0.00 |
| 09/02/2012 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 1305 | 1 | 1305 | 1 | 0.00 |
| 09/02/2012 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 1235 | 1 | 1235 | 1 | 0.00 |
| 09/02/2012 | R207 On 01-November-12 | | | Bond Future | 8.04 | 98.2982 | 8.0380 | 98.2982 | 0.00 |
| 09/02/2012 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 3891 | 4 | 3891 | 4 | 0.00 |
| 09/02/2012 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3746 | 4 | 3746 | 4 | 0.00 |
| 09/02/2012 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 4039 | 4 | 4039 | 4 | 0.00 |
| 09/02/2012 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 2678 | 3 | 2678 | 3 | 0.00 |
| 09/02/2012 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 2902 | 3 | 2902 | 3 | 0.00 |
| 09/02/2012 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 2788 | 3 | 2788 | 3 | 0.00 |
| 09/02/2012 | R207 On 07-February-13 | | | Bond Future | 8.11 | 96.3733 | 8.1130 | 96.3733 | 0.00 |
| 09/02/2012 | R207 On 07-February-13 | 8.25 | Call | Bond Future | 4114 | 4 | 4114 | 4 | 0.00 |
| 09/02/2012 | R207 On 07-February-13 | 8.30 | Call | Bond Future | 4253 | 4 | 4253 | 4 | 0.00 |
| 09/02/2012 | R207 On 07-February-13 | 8.20 | Call | Bond Future | 3977 | 4 | 3977 | 4 | 0.00 |
| 09/02/2012 | R207 On 07-February-13 | 8.20 | Put | Bond Future | 3537 | 3 | 3537 | 3 | 0.00 |
| 09/02/2012 | R207 On 07-February-13 | 8.30 | Put | Bond Future | 3310 | 3 | 3310 | 3 | 0.00 |
| 09/02/2012 | R207 On 07-February-13 | 8.25 | Put | Bond Future | 3422 | 3 | 3422 | 3 | 0.00 |
| 09/02/2012 | R208 On 03-May-12 | | | Bond Future | 7.93 | 93.5843 | 7.9270 | 93.5843 | 9,194.00 |
| 09/02/2012 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 6320 | 7 | 6320 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 6573 | 7 | 6573 | 7 | 0.00 |
| 09/02/2012 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 6069 | 6 | 6069 | 6 | 0.00 |
| 09/02/2012 | R208 On 03-May-12 | 7.50 | Call | Bond Future | 676 | 1 | 676 | 1 | 3,000.00 |
| 09/02/2012 | R208 On 03-May-12 | 8.35 | Call | Bond Future | 3250 | 3 | 3250 | 3 | 0.00 |
| 09/02/2012 | R208 On 03-May-12 | 7.70 | Call | Bond Future | 1075 | 1 | 1075 | 1 | 1,000.00 |
| 09/02/2012 | R208 On 03-May-12 | 8.05 | Call | Bond Future | 2092 | 2 | 2092 | 2 | 0.00 |
| 09/02/2012 | R208 On 03-May-12 | 8.05 | Put | Bond Future | 1358 | 1 | 1358 | 1 | 1,000.00 |
| 09/02/2012 | R208 On 03-May-12 | 8.35 | Put | Bond Future | 755 | 1 | 755 | 1 | 3,000.00 |
| 09/02/2012 | R208 On 03-May-12 | 7.70 | Put | Bond Future | 2450 | 2 | 2450 | 2 | 0.00 |
| 09/02/2012 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 179 | 0 | 179 | 0 | 0.00 |
| 09/02/2012 | R208 On 03-May-12 | 7.50 | Put | Bond Future | 3283 | 3 | 3283 | 3 | 0.00 |
| 09/02/2012 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 134 | 0 | 134 | 0 | 0.00 |
| 09/02/2012 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 155 | 0 | 155 | 0 | 0.00 |
| 09/02/2012 | R208 On 02-August-12 | | | Bond Future | 8.00 | 94.9922 | 7.9980 | 94.9922 | 0.00 |
| 09/02/2012 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 5647 | 6 | 5647 | 6 | 0.00 |
| 09/02/2012 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5847 | 6 | 5847 | 6 | 0.00 |
| 09/02/2012 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5448 | 6 | 5448 | 6 | 0.00 |
| 09/02/2012 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 1449 | 1 | 1449 | 1 | 0.00 |
| 09/02/2012 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 1297 | 1 | 1297 | 1 | 0.00 |
| 09/02/2012 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1372 | 1 | 1372 | 1 | 0.00 |
| 09/02/2012 | R208 On 01-November-12 | | | Bond Future | 8.07 | 93.0615 | 8.0660 | 93.0615 | 0.00 |
| 09/02/2012 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 4172 | 4 | 4172 | 4 | 0.00 |
| 09/02/2012 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 4331 | 5 | 4331 | 5 | 0.00 |
| 09/02/2012 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 4016 | 4 | 4016 | 4 | 0.00 |
| 09/02/2012 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 3254 | 3 | 3254 | 3 | 0.00 |
| 09/02/2012 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 3006 | 3 | 3006 | 3 | 0.00 |
| 09/02/2012 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 3128 | 3 | 3128 | 3 | 0.00 |
| 09/02/2012 | R208 On 07-February-13 | | | Bond Future | 8.13 | 94.6925 | 8.1340 | 94.6925 | 0.00 |
| 09/02/2012 | R208 On 07-February-13 | 8.00 | Call | Bond Future | 3760 | 4 | 3760 | 4 | 0.00 |
| 09/02/2012 | R208 On 07-February-13 | 7.95 | Call | Bond Future | 3628 | 4 | 3628 | 4 | 0.00 |
| 09/02/2012 | R208 On 07-February-13 | 8.05 | Call | Bond Future | 3898 | 4 | 3898 | 4 | 0.00 |
| 09/02/2012 | R208 On 07-February-13 | 8.05 | Put | Bond Future | 4367 | 4 | 4367 | 4 | 0.00 |
| 09/02/2012 | R208 On 07-February-13 | 7.95 | Put | Bond Future | 4659 | 5 | 4659 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | R208 On 07-February-13 | 8.00 | Put | Bond Future | 4509 | 4 | 4509 | 4 | 0.00 |
| 09/02/2012 | R209 On 03-May-12 | | | Bond Future | 8.81 | 75.7497 | 8.8120 | 75.7497 | 2,042.00 |
| 09/02/2012 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3251 | 4 | 3251 | 4 | 0.00 |
| 09/02/2012 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 3484 | 4 | 3484 | 4 | 0.00 |
| 09/02/2012 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3026 | 3 | 3026 | 3 | 0.00 |
| 09/02/2012 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 1952 | 2 | 1952 | 2 | 0.00 |
| 09/02/2012 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 1647 | 1 | 1647 | 1 | 0.00 |
| 09/02/2012 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 1794 | 2 | 1794 | 2 | 0.00 |
| 09/02/2012 | R209 On 02-August-12 | | | Bond Future | 8.88 | 76.8904 | 8.8760 | 76.8904 | 0.00 |
| 09/02/2012 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 6014 | 6 | 6014 | 6 | 0.00 |
| 09/02/2012 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5796 | 6 | 5796 | 6 | 0.00 |
| 09/02/2012 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 6235 | 7 | 6235 | 7 | 0.00 |
| 09/02/2012 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 3051 | 3 | 3051 | 3 | 0.00 |
| 09/02/2012 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 3343 | 3 | 3343 | 3 | 0.00 |
| 09/02/2012 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 3194 | 3 | 3194 | 3 | 0.00 |
| 09/02/2012 | R209 On 01-November-12 | | | Bond Future | 8.94 | 74.9321 | 8.9370 | 74.9321 | 0.00 |
| 09/02/2012 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 5705 | 6 | 5705 | 6 | 0.00 |
| 09/02/2012 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 5512 | 6 | 5512 | 6 | 0.00 |
| 09/02/2012 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 5901 | 6 | 5901 | 6 | 0.00 |
| 09/02/2012 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 5041 | 5 | 5041 | 5 | 0.00 |
| 09/02/2012 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 5412 | 5 | 5412 | 5 | 0.00 |
| 09/02/2012 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 5223 | 5 | 5223 | 5 | 0.00 |
| 09/02/2012 | R209 On 07-February-13 | | | Bond Future | 9.00 | 76.2415 | 8.9990 | 76.2415 | 0.00 |
| 09/02/2012 | R209 On 07-February-13 | 9.00 | Call | Bond Future | 6362 | 7 | 6362 | 7 | 0.00 |
| 09/02/2012 | R209 On 07-February-13 | 9.05 | Call | Bond Future | 6552 | 7 | 6552 | 7 | 0.00 |
| 09/02/2012 | R209 On 07-February-13 | 8.95 | Call | Bond Future | 6173 | 6 | 6173 | 6 | 0.00 |
| 09/02/2012 | R209 On 07-February-13 | 8.95 | Put | Bond Future | 6547 | 6 | 6547 | 6 | 0.00 |
| 09/02/2012 | R209 On 07-February-13 | 9.05 | Put | Bond Future | 6166 | 6 | 6166 | 6 | 0.00 |
| 09/02/2012 | R209 On 07-February-13 | 9.00 | Put | Bond Future | 6354 | 6 | 6354 | 6 | 0.00 |
| 09/02/2012 | R210 On 03-May-12 | | | Bond Future | 138.79 | 139.8965 | 138.7923 | 139.8965 | 820.00 |
| 09/02/2012 | R210 On 03-May-12 | 139.00 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 09/02/2012 | R210 On 03-May-12 | 138.95 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 09/02/2012 | R210 On 03-May-12 | 139.05 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | R210 On 03-May-12 | 139.05 | Put | Bond Future | 258 | 0 | 258 | 0 | 0.00 |
| 09/02/2012 | R210 On 03-May-12 | 138.95 | Put | Bond Future | 158 | 0 | 158 | 0 | 0.00 |
| 09/02/2012 | R210 On 03-May-12 | 139.00 | Put | Bond Future | 208 | 0 | 208 | 0 | 0.00 |
| 09/02/2012 | R211 On 03-May-12 | | | Bond Future | 118.51 | 118.6768 | 118.5056 | 118.6768 | 480.00 |
| 09/02/2012 | R211 On 03-May-12 | 118.20 | Call | Bond Future | 306 | 0 | 306 | 0 | 0.00 |
| 09/02/2012 | R211 On 03-May-12 | 118.25 | Call | Bond Future | 256 | 0 | 256 | 0 | 0.00 |
| 09/02/2012 | R211 On 03-May-12 | 118.15 | Call | Bond Future | 356 | 1 | 356 | 1 | 0.00 |
| 09/02/2012 | R211 On 03-May-12 | 118.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R211 On 03-May-12 | 118.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R211 On 03-May-12 | 118.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R212 On 03-May-12 | | | Bond Future | 115.57 | 116.6814 | 115.5664 | 116.6814 | 2,827.00 |
| 09/02/2012 | R212 On 03-May-12 | 115.30 | Call | Bond Future | 266 | 1 | 266 | 1 | 0.00 |
| 09/02/2012 | R212 On 03-May-12 | 115.25 | Call | Bond Future | 316 | 1 | 316 | 1 | 0.00 |
| 09/02/2012 | R212 On 03-May-12 | 115.35 | Call | Bond Future | 216 | 1 | 216 | 1 | 0.00 |
| 09/02/2012 | R212 On 03-May-12 | 115.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R212 On 03-May-12 | 115.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R212 On 03-May-12 | 115.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R213 On 03-May-12 | | | Bond Future | 8.77 | 85.6636 | 8.7650 | 85.6636 | 92.00 |
| 09/02/2012 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 4812 | 5 | 4812 | 5 | 0.00 |
| 09/02/2012 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 4540 | 5 | 4540 | 5 | 0.00 |
| 09/02/2012 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 5089 | 5 | 5089 | 5 | 0.00 |
| 09/02/2012 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 957 | 1 | 957 | 1 | 0.00 |
| 09/02/2012 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 1156 | 1 | 1156 | 1 | 0.00 |
| 09/02/2012 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 1053 | 1 | 1053 | 1 | 0.00 |
| 09/02/2012 | R213 On 02-August-12 | | | Bond Future | 8.83 | 86.9565 | 8.8330 | 86.9565 | 0.00 |
| 09/02/2012 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 6284 | 7 | 6284 | 7 | 0.00 |
| 09/02/2012 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 6515 | 7 | 6515 | 7 | 0.00 |
| 09/02/2012 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 6056 | 6 | 6056 | 6 | 0.00 |
| 09/02/2012 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 3226 | 3 | 3226 | 3 | 0.00 |
| 09/02/2012 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 2939 | 3 | 2939 | 3 | 0.00 |
| 09/02/2012 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 3080 | 3 | 3080 | 3 | 0.00 |
| 09/02/2012 | R213 On 01-November-12 | | | Bond Future | 8.90 | 84.7639 | 8.9000 | 84.7639 | 0.00 |
| 09/02/2012 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 5886 | 6 | 5886 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 6089 | 6 | 6089 | 6 | 0.00 |
| 09/02/2012 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 5686 | 6 | 5686 | 6 | 0.00 |
| 09/02/2012 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 5297 | 5 | 5297 | 5 | 0.00 |
| 09/02/2012 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 4930 | 5 | 4930 | 5 | 0.00 |
| 09/02/2012 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 5111 | 5 | 5111 | 5 | 0.00 |
| 09/02/2012 | R213 On 07-February-13 | | | Bond Future | 8.97 | 86.2410 | 8.9700 | 86.2410 | 0.00 |
| 09/02/2012 | R213 On 07-February-13 | 9.00 | Call | Bond Future | 6488 | 7 | 6488 | 7 | 0.00 |
| 09/02/2012 | R213 On 07-February-13 | 9.05 | Call | Bond Future | 6685 | 7 | 6685 | 7 | 0.00 |
| 09/02/2012 | R213 On 07-February-13 | 8.95 | Call | Bond Future | 6294 | 7 | 6294 | 7 | 0.00 |
| 09/02/2012 | R213 On 07-February-13 | 8.95 | Put | Bond Future | 6448 | 6 | 6448 | 6 | 0.00 |
| 09/02/2012 | R213 On 07-February-13 | 9.05 | Put | Bond Future | 6073 | 6 | 6073 | 6 | 0.00 |
| 09/02/2012 | R213 On 07-February-13 | 9.00 | Put | Bond Future | 6258 | 6 | 6258 | 6 | 0.00 |
| 10/02/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | AL7T On 03-May-12 | | | Index Future | 422.70 | 423.1470 | 422.7030 | 423.1470 | 16.00 |

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

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | CAAZ On 18-June-12 | | | Can-Do Future | 0.09 | 0.0673 | 0.0888 | 0.0673 | 5,670.00 |
| 10/02/2012 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | DAAA On 29-March-12 | | | Any day expiry | 7.79 | 7.6439 | 7.7908 | 7.6439 | 0.00 |
| 10/02/2012 | DAAA On 29-March-12 | 7.90 | Call | Any day expiry | 143 | 0 | 143 | 0 | 0.00 |
| 10/02/2012 | DAAA On 29-March-12 | 7.95 | Call | Any day expiry | 127 | 0 | 127 | 0 | 0.00 |
| 10/02/2012 | DAAA On 29-March-12 | 7.85 | Call | Any day expiry | 161 | 0 | 161 | 0 | 0.00 |
| 10/02/2012 | DAAA On 29-March-12 | 7.85 | Put | Any day expiry | 220 | 0 | 220 | 0 | 0.00 |
| 10/02/2012 | DAAA On 29-March-12 | 7.95 | Put | Any day expiry | 286 | 0 | 286 | 0 | 0.00 |
| 10/02/2012 | DAAA On 29-March-12 | 7.90 | Put | Any day expiry | 252 | 0 | 252 | 0 | 0.00 |
| 10/02/2012 | GOVI On 03-May-12 | | | GOVI | 385.19 | 385.6180 | 385.1940 | 385.6180 | 180.00 |
| 10/02/2012 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 31940 | 4 | 31940 | 4 | 0.00 |
| 10/02/2012 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 31840 | 4 | 31840 | 4 | 0.00 |
| 10/02/2012 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 32040 | 4 | 32040 | 4 | 0.00 |
| 10/02/2012 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | GOVI On 02-August-12 | | | GOVI | 390.98 | 391.4140 | 390.9840 | 391.4140 | 0.00 |
| 10/02/2012 | GOVI On 02-August-12 | 390.00 | Call | GOVI | 9840 | 1 | 9840 | 1 | 0.00 |
| 10/02/2012 | GOVI On 02-August-12 | 390.01 | Call | GOVI | 9740 | 1 | 9740 | 1 | 0.00 |
| 10/02/2012 | GOVI On 02-August-12 | 389.99 | Call | GOVI | 9940 | 1 | 9940 | 1 | 0.00 |
| 10/02/2012 | GOVI On 02-August-12 | 389.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | GOVI On 02-August-12 | 390.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | GOVI On 02-August-12 | 390.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 10/02/2012 | IGOV On 03-May-12 | | | Index Future | 169.87 | 169.8180 | 169.8710 | 169.8180 | 514.00 |
| 10/02/2012 | IGOV On 02-August-12 | | | Index Future | 172.43 | 172.3710 | 172.4250 | 172.3710 | 0.00 |
| 10/02/2012 | ILBI On 03-May-12 | | | Index Future | 465.11 | 465.1140 | 465.1140 | 465.1140 | 0.00 |
| 10/02/2012 | ILBI On 02-August-12 | | | Index Future | 473.80 | 473.7980 | 473.7980 | 473.7980 | 152.00 |
| 10/02/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 10/02/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 10/02/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 10/02/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 10/02/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 10/02/2012 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.60 | 94.4000 | 5.6000 | 94.4000 | 0.00 |
| 10/02/2012 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.61 | 94.3900 | 5.6100 | 94.3900 | 2,390.00 |
| 10/02/2012 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.62 | 94.3900 | 5.6200 | 94.3900 | 0.00 |
| 10/02/2012 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.64 | 94.3700 | 5.6400 | 94.3700 | 0.00 |
| 10/02/2012 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.67 | 94.3400 | 5.6700 | 94.3400 | 2,890.00 |
| 10/02/2012 | JBAF On 18-July-12 | | | Jibar Tradeable Future | 5.69 | 94.3100 | 5.6900 | 94.3100 | 0.00 |
| 10/02/2012 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.77 | 94.2300 | 5.7700 | 94.2300 | 44,760.00 |
| 10/02/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.92 | 94.0900 | 5.9200 | 94.0900 | 940.00 |
| 10/02/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.10 | 93.9300 | 6.1000 | 93.9300 | 790.00 |
| 10/02/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.27 | 93.7500 | 6.2700 | 93.7500 | 1,250.00 |
| 10/02/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.44 | 93.5900 | 6.4400 | 93.5900 | 1,700.00 |
| 10/02/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 6.61 | 93.4000 | 6.6100 | 93.4000 | 1,000.00 |
| 10/02/2012 | R157 On 03-May-12 | | | Bond Future | 6.71 | 122.1211 | 6.7090 | 122.1211 | 10,880.00 |
| 10/02/2012 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4991 | 5 | 4991 | 5 | 0.00 |
| 10/02/2012 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 5148 | 5 | 5148 | 5 | 0.00 |
| 10/02/2012 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4834 | 5 | 4834 | 5 | 0.00 |
| 10/02/2012 | R157 On 03-May-12 | 6.25 | Call | Bond Future | 196 | 0 | 196 | 0 | 1,500.00 |
| 10/02/2012 | R157 On 03-May-12 | 6.50 | Call | Bond Future | 428 | 0 | 428 | 0 | 0.00 |
| 10/02/2012 | R157 On 03-May-12 | 6.75 | Call | Bond Future | 808 | 1 | 808 | 1 | 0.00 |
| 10/02/2012 | R157 On 03-May-12 | 6.75 | Put | Bond Future | 672 | 1 | 672 | 1 | 1,500.00 |
| 10/02/2012 | R157 On 03-May-12 | 6.50 | Put | Bond Future | 1125 | 1 | 1125 | 1 | 1,500.00 |
| 10/02/2012 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 10/02/2012 | R157 On 03-May-12 | 6.25 | Put | Bond Future | 1735 | 2 | 1735 | 2 | 0.00 |
| 10/02/2012 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 10/02/2012 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 10/02/2012 | R157 On 02-August-12 | | | Bond Future | 6.77 | 123.9576 | 6.7650 | 123.9576 | 0.00 |
| 10/02/2012 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3926 | 4 | 3926 | 4 | 0.00 |
| 10/02/2012 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3798 | 4 | 3798 | 4 | 0.00 |
| 10/02/2012 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4056 | 4 | 4056 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 184 | 0 | 184 | 0 | 0.00 |
| 10/02/2012 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 222 | 0 | 222 | 0 | 0.00 |
| 10/02/2012 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 202 | 0 | 202 | 0 | 0.00 |
| 10/02/2012 | R157 On 01-November-12 | | | Bond Future | 6.82 | 119.0758 | 6.8170 | 119.0758 | 0.00 |
| 10/02/2012 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1706 | 2 | 1706 | 2 | 0.00 |
| 10/02/2012 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 1788 | 2 | 1788 | 2 | 0.00 |
| 10/02/2012 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1624 | 2 | 1624 | 2 | 0.00 |
| 10/02/2012 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 1248 | 1 | 1248 | 1 | 0.00 |
| 10/02/2012 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 1131 | 1 | 1131 | 1 | 0.00 |
| 10/02/2012 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 1190 | 1 | 1190 | 1 | 0.00 |
| 10/02/2012 | R157 On 07-February-13 | | | Bond Future | 6.86 | 121.1504 | 6.8560 | 121.1504 | 0.00 |
| 10/02/2012 | R157 On 07-February-13 | 6.75 | Call | Bond Future | 1368 | 1 | 1368 | 1 | 0.00 |
| 10/02/2012 | R157 On 07-February-13 | 6.80 | Call | Bond Future | 1433 | 1 | 1433 | 1 | 0.00 |
| 10/02/2012 | R157 On 07-February-13 | 6.70 | Call | Bond Future | 1306 | 1 | 1306 | 1 | 0.00 |
| 10/02/2012 | R157 On 07-February-13 | 6.70 | Put | Bond Future | 1706 | 2 | 1706 | 2 | 0.00 |
| 10/02/2012 | R157 On 07-February-13 | 6.80 | Put | Bond Future | 1577 | 2 | 1577 | 2 | 0.00 |
| 10/02/2012 | R157 On 07-February-13 | 6.75 | Put | Bond Future | 1640 | 2 | 1640 | 2 | 0.00 |
| 10/02/2012 | R186 On 03-May-12 | | | Bond Future | 8.37 | 121.9772 | 8.3700 | 121.9772 | 28,058.00 |
| 10/02/2012 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 6546 | 7 | 6546 | 7 | 0.00 |
| 10/02/2012 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 6898 | 7 | 6898 | 7 | 0.00 |
| 10/02/2012 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6200 | 6 | 6200 | 6 | 0.00 |
| 10/02/2012 | R186 On 03-May-12 | 7.90 | Call | Bond Future | 1039 | 1 | 1039 | 1 | 2,250.00 |
| 10/02/2012 | R186 On 03-May-12 | 8.20 | Call | Bond Future | 2008 | 2 | 2008 | 2 | 750.00 |
| 10/02/2012 | R186 On 03-May-12 | 8.50 | Call | Bond Future | 3415 | 4 | 3415 | 4 | 0.00 |
| 10/02/2012 | R186 On 03-May-12 | 8.85 | Call | Bond Future | 5526 | 6 | 5526 | 6 | 0.00 |
| 10/02/2012 | R186 On 03-May-12 | 8.85 | Put | Bond Future | 1139 | 1 | 1139 | 1 | 2,250.00 |
| 10/02/2012 | R186 On 03-May-12 | 8.50 | Put | Bond Future | 2203 | 2 | 2203 | 2 | 750.00 |
| 10/02/2012 | R186 On 03-May-12 | 8.20 | Put | Bond Future | 3621 | 4 | 3621 | 4 | 0.00 |
| 10/02/2012 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 928 | 1 | 928 | 1 | 0.00 |
| 10/02/2012 | R186 On 03-May-12 | 7.90 | Put | Bond Future | 5575 | 5 | 5575 | 5 | 0.00 |
| 10/02/2012 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 752 | 1 | 752 | 1 | 0.00 |
| 10/02/2012 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 836 | 1 | 836 | 1 | 0.00 |
| 10/02/2012 | R186 On 02-August-12 | | | Bond Future | 8.44 | 118.5265 | 8.4410 | 118.5265 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 6544 | 7 | 6544 | 7 | 0.00 |
| 10/02/2012 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6812 | 7 | 6812 | 7 | 0.00 |
| 10/02/2012 | R186 On 02-August-12 | 8.25 | Call | Bond Future | 4141 | 4 | 4141 | 4 | 8,750.00 |
| 10/02/2012 | R186 On 02-August-12 | 8.66 | Call | Bond Future | 6073 | 0 | 6073 | 0 | 0.00 |
| 10/02/2012 | R186 On 02-August-12 | 7.66 | Call | Bond Future | 2101 | 0 | 2101 | 0 | 276.00 |
| 10/02/2012 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 6281 | 6 | 6281 | 6 | 0.00 |
| 10/02/2012 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 3927 | 4 | 3927 | 4 | 0.00 |
| 10/02/2012 | R186 On 02-August-12 | 8.25 | Put | Bond Future | 5922 | 6 | 5922 | 6 | 0.00 |
| 10/02/2012 | R186 On 02-August-12 | 8.66 | Put | Bond Future | 4078 | 0 | 4078 | 0 | 276.00 |
| 10/02/2012 | R186 On 02-August-12 | 7.66 | Put | Bond Future | 9633 | 0 | 9633 | 0 | 0.00 |
| 10/02/2012 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 3567 | 3 | 3567 | 3 | 0.00 |
| 10/02/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 3743 | 4 | 3743 | 4 | 0.00 |
| 10/02/2012 | R186 On 01-November-12 | | | Bond Future | 8.51 | 120.3698 | 8.5090 | 120.3698 | 0.00 |
| 10/02/2012 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 7235 | 7 | 7235 | 7 | 0.00 |
| 10/02/2012 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 6989 | 7 | 6989 | 7 | 0.00 |
| 10/02/2012 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 7486 | 8 | 7486 | 8 | 0.00 |
| 10/02/2012 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 4893 | 5 | 4893 | 5 | 0.00 |
| 10/02/2012 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 5277 | 5 | 5277 | 5 | 0.00 |
| 10/02/2012 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 5081 | 5 | 5081 | 5 | 0.00 |
| 10/02/2012 | R186 On 07-February-13 | | | Bond Future | 8.58 | 117.1631 | 8.5780 | 117.1631 | 0.00 |
| 10/02/2012 | R186 On 07-February-13 | 8.50 | Call | Bond Future | 6584 | 7 | 6584 | 7 | 0.00 |
| 10/02/2012 | R186 On 07-February-13 | 8.45 | Call | Bond Future | 6371 | 7 | 6371 | 7 | 0.00 |
| 10/02/2012 | R186 On 07-February-13 | 8.55 | Call | Bond Future | 6807 | 7 | 6807 | 7 | 0.00 |
| 10/02/2012 | R186 On 07-February-13 | 8.55 | Put | Bond Future | 7056 | 7 | 7056 | 7 | 0.00 |
| 10/02/2012 | R186 On 07-February-13 | 8.45 | Put | Bond Future | 7516 | 7 | 7516 | 7 | 0.00 |
| 10/02/2012 | R186 On 07-February-13 | 8.50 | Put | Bond Future | 7280 | 7 | 7280 | 7 | 0.00 |
| 10/02/2012 | R189 On 03-May-12 | | | Bond Future | 215.60 | 215.6189 | 215.6022 | 215.6189 | 0.00 |
| 10/02/2012 | R189 On 03-May-12 | 215.00 | Call | Bond Future | 602 | 1 | 602 | 1 | 0.00 |
| 10/02/2012 | R189 On 03-May-12 | 215.05 | Call | Bond Future | 552 | 1 | 552 | 1 | 0.00 |
| 10/02/2012 | R189 On 03-May-12 | 214.95 | Call | Bond Future | 652 | 1 | 652 | 1 | 0.00 |
| 10/02/2012 | R189 On 03-May-12 | 214.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R189 On 03-May-12 | 215.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R189 On 03-May-12 | 215.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | R197 On 03-May-12 | | | Bond Future | 252.09 | 252.0919 | 252.0894 | 252.0919 | 1,005.00 |
| 10/02/2012 | R197 On 03-May-12 | 251.00 | Call | Bond Future | 1089 | 1 | 1089 | 1 | 0.00 |
| 10/02/2012 | R197 On 03-May-12 | 251.05 | Call | Bond Future | 1039 | 1 | 1039 | 1 | 0.00 |
| 10/02/2012 | R197 On 03-May-12 | 250.95 | Call | Bond Future | 1139 | 1 | 1139 | 1 | 0.00 |
| 10/02/2012 | R197 On 03-May-12 | 250.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R197 On 03-May-12 | 251.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R197 On 03-May-12 | 251.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R201 On 03-May-12 | | | Bond Future | 6.23 | 109.3420 | 6.2250 | 109.3420 | 968.00 |
| 10/02/2012 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3692 | 4 | 3692 | 4 | 0.00 |
| 10/02/2012 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3574 | 4 | 3574 | 4 | 0.00 |
| 10/02/2012 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3810 | 4 | 3810 | 4 | 0.00 |
| 10/02/2012 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 10/02/2012 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 10/02/2012 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 10/02/2012 | R201 On 02-August-12 | | | Bond Future | 6.24 | 106.5767 | 6.2400 | 106.5767 | 0.00 |
| 10/02/2012 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2892 | 3 | 2892 | 3 | 0.00 |
| 10/02/2012 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2990 | 3 | 2990 | 3 | 0.00 |
| 10/02/2012 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2795 | 3 | 2795 | 3 | 0.00 |
| 10/02/2012 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 117 | 0 | 117 | 0 | 0.00 |
| 10/02/2012 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 95 | 0 | 95 | 0 | 0.00 |
| 10/02/2012 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 105 | 0 | 105 | 0 | 0.00 |
| 10/02/2012 | R201 On 01-November-12 | | | Bond Future | 6.23 | 108.2364 | 6.2340 | 108.2364 | 0.00 |
| 10/02/2012 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1235 | 1 | 1235 | 1 | 0.00 |
| 10/02/2012 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1298 | 1 | 1298 | 1 | 0.00 |
| 10/02/2012 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1175 | 1 | 1175 | 1 | 0.00 |
| 10/02/2012 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 739 | 1 | 739 | 1 | 0.00 |
| 10/02/2012 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 661 | 1 | 661 | 1 | 0.00 |
| 10/02/2012 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 698 | 1 | 698 | 1 | 0.00 |
| 10/02/2012 | R201 On 07-February-13 | | | Bond Future | 6.18 | 105.7041 | 6.1840 | 105.7041 | 0.00 |
| 10/02/2012 | R201 On 07-February-13 | 6.25 | Call | Bond Future | 1031 | 1 | 1031 | 1 | 0.00 |
| 10/02/2012 | R201 On 07-February-13 | 6.30 | Call | Bond Future | 1079 | 1 | 1079 | 1 | 0.00 |
| 10/02/2012 | R201 On 07-February-13 | 6.20 | Call | Bond Future | 982 | 1 | 982 | 1 | 0.00 |
| 10/02/2012 | R201 On 07-February-13 | 6.20 | Put | Bond Future | 954 | 1 | 954 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | R201 On 07-February-13 | 6.30 | Put | Bond Future | 873 | 1 | 873 | 1 | 0.00 |
| 10/02/2012 | R201 On 07-February-13 | 6.25 | Put | Bond Future | 914 | 1 | 914 | 1 | 0.00 |
| 10/02/2012 | R202 On 03-May-12 | | | Bond Future | 187.48 | 187.4856 | 187.4844 | 187.4856 | 37,020.00 |
| 10/02/2012 | R202 On 03-May-12 | 190.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R202 On 03-May-12 | 189.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R202 On 03-May-12 | 190.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R202 On 03-May-12 | 190.05 | Put | Bond Future | 2566 | 3 | 2566 | 3 | 0.00 |
| 10/02/2012 | R202 On 03-May-12 | 189.95 | Put | Bond Future | 2466 | 2 | 2466 | 2 | 0.00 |
| 10/02/2012 | R202 On 03-May-12 | 190.00 | Put | Bond Future | 2516 | 3 | 2516 | 3 | 0.00 |
| 10/02/2012 | R203 On 03-May-12 | | | Bond Future | 7.35 | 105.1913 | 7.3540 | 105.1913 | 3,536.00 |
| 10/02/2012 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 6034 | 6 | 6034 | 6 | 0.00 |
| 10/02/2012 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 6237 | 6 | 6237 | 6 | 0.00 |
| 10/02/2012 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 5831 | 6 | 5831 | 6 | 0.00 |
| 10/02/2012 | R203 On 03-May-12 | 7.00 | Call | Bond Future | 493 | 1 | 493 | 1 | 4,200.00 |
| 10/02/2012 | R203 On 03-May-12 | 7.80 | Call | Bond Future | 2402 | 2 | 2402 | 2 | 0.00 |
| 10/02/2012 | R203 On 03-May-12 | 7.15 | Call | Bond Future | 721 | 1 | 721 | 1 | 1,400.00 |
| 10/02/2012 | R203 On 03-May-12 | 7.45 | Call | Bond Future | 1365 | 1 | 1365 | 1 | 0.00 |
| 10/02/2012 | R203 On 03-May-12 | 7.45 | Put | Bond Future | 937 | 1 | 937 | 1 | 1,400.00 |
| 10/02/2012 | R203 On 03-May-12 | 7.80 | Put | Bond Future | 433 | 0 | 433 | 0 | 4,200.00 |
| 10/02/2012 | R203 On 03-May-12 | 7.15 | Put | Bond Future | 1637 | 2 | 1637 | 2 | 0.00 |
| 10/02/2012 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 28 | 0 | 28 | 0 | 0.00 |
| 10/02/2012 | R203 On 03-May-12 | 7.00 | Put | Bond Future | 2089 | 2 | 2089 | 2 | 0.00 |
| 10/02/2012 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 10/02/2012 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 23 | 0 | 23 | 0 | 0.00 |
| 10/02/2012 | R203 On 02-August-12 | | | Bond Future | 7.43 | 106.7729 | 7.4270 | 106.7729 | 0.00 |
| 10/02/2012 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 5022 | 5 | 5022 | 5 | 0.00 |
| 10/02/2012 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4861 | 5 | 4861 | 5 | 0.00 |
| 10/02/2012 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 5184 | 5 | 5184 | 5 | 0.00 |
| 10/02/2012 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 517 | 1 | 517 | 1 | 0.00 |
| 10/02/2012 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 599 | 1 | 599 | 1 | 0.00 |
| 10/02/2012 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 557 | 1 | 557 | 1 | 0.00 |
| 10/02/2012 | R203 On 01-November-12 | | | Bond Future | 7.50 | 104.2739 | 7.5000 | 104.2739 | 0.00 |
| 10/02/2012 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 2920 | 3 | 2920 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 2803 | 3 | 2803 | 3 | 0.00 |
| 10/02/2012 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 3040 | 3 | 3040 | 3 | 0.00 |
| 10/02/2012 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 1824 | 2 | 1824 | 2 | 0.00 |
| 10/02/2012 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 1990 | 2 | 1990 | 2 | 0.00 |
| 10/02/2012 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 1905 | 2 | 1905 | 2 | 0.00 |
| 10/02/2012 | R203 On 07-February-13 | | | Bond Future | 7.57 | 106.0905 | 7.5720 | 106.0905 | 0.00 |
| 10/02/2012 | R203 On 07-February-13 | 6.50 | Call | Bond Future | 977 | 1 | 977 | 1 | 0.00 |
| 10/02/2012 | R203 On 07-February-13 | 6.55 | Call | Bond Future | 1031 | 1 | 1031 | 1 | 0.00 |
| 10/02/2012 | R203 On 07-February-13 | 6.45 | Call | Bond Future | 928 | 1 | 928 | 1 | 0.00 |
| 10/02/2012 | R203 On 07-February-13 | 6.45 | Put | Bond Future | 5392 | 5 | 5392 | 5 | 0.00 |
| 10/02/2012 | R203 On 07-February-13 | 6.55 | Put | Bond Future | 5087 | 5 | 5087 | 5 | 0.00 |
| 10/02/2012 | R203 On 07-February-13 | 6.50 | Put | Bond Future | 5237 | 5 | 5237 | 5 | 0.00 |
| 10/02/2012 | R204 On 03-May-12 | | | Bond Future | 7.66 | 104.8682 | 7.6550 | 104.8682 | 3,150.00 |
| 10/02/2012 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 5578 | 6 | 5578 | 6 | 0.00 |
| 10/02/2012 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 5804 | 6 | 5804 | 6 | 0.00 |
| 10/02/2012 | R204 On 03-May-12 | 7.00 | Call | Bond Future | 271 | 0 | 271 | 0 | 550.00 |
| 10/02/2012 | R204 On 03-May-12 | 7.75 | Call | Bond Future | 1649 | 2 | 1649 | 2 | 0.00 |
| 10/02/2012 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 5354 | 5 | 5354 | 5 | 0.00 |
| 10/02/2012 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 119 | 0 | 119 | 0 | 0.00 |
| 10/02/2012 | R204 On 03-May-12 | 7.00 | Put | Bond Future | 3733 | 4 | 3733 | 4 | 0.00 |
| 10/02/2012 | R204 On 03-May-12 | 7.75 | Put | Bond Future | 1159 | 1 | 1159 | 1 | 550.00 |
| 10/02/2012 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 86 | 0 | 86 | 0 | 0.00 |
| 10/02/2012 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 101 | 0 | 101 | 0 | 0.00 |
| 10/02/2012 | R204 On 02-August-12 | | | Bond Future | 7.73 | 102.4115 | 7.7330 | 102.4115 | 0.00 |
| 10/02/2012 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4840 | 5 | 4840 | 5 | 0.00 |
| 10/02/2012 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 5011 | 5 | 5011 | 5 | 0.00 |
| 10/02/2012 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4666 | 5 | 4666 | 5 | 0.00 |
| 10/02/2012 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 1159 | 1 | 1159 | 1 | 0.00 |
| 10/02/2012 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 1027 | 1 | 1027 | 1 | 0.00 |
| 10/02/2012 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 1094 | 1 | 1094 | 1 | 0.00 |
| 10/02/2012 | R204 On 01-November-12 | | | Bond Future | 7.81 | 104.0096 | 7.8080 | 104.0096 | 0.00 |
| 10/02/2012 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3437 | 3 | 3437 | 3 | 0.00 |
| 10/02/2012 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3573 | 4 | 3573 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3303 | 3 | 3303 | 3 | 0.00 |
| 10/02/2012 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 2621 | 3 | 2621 | 3 | 0.00 |
| 10/02/2012 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 2414 | 2 | 2414 | 2 | 0.00 |
| 10/02/2012 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 2516 | 2 | 2516 | 2 | 0.00 |
| 10/02/2012 | R204 On 07-February-13 | | | Bond Future | 7.88 | 101.7820 | 7.8810 | 101.7820 | 0.00 |
| 10/02/2012 | R204 On 07-February-13 | 8.00 | Call | Bond Future | 3614 | 4 | 3614 | 4 | 0.00 |
| 10/02/2012 | R204 On 07-February-13 | 7.95 | Call | Bond Future | 3489 | 4 | 3489 | 4 | 0.00 |
| 10/02/2012 | R204 On 07-February-13 | 8.05 | Call | Bond Future | 3741 | 4 | 3741 | 4 | 0.00 |
| 10/02/2012 | R204 On 07-February-13 | 8.05 | Put | Bond Future | 2961 | 3 | 2961 | 3 | 0.00 |
| 10/02/2012 | R204 On 07-February-13 | 7.95 | Put | Bond Future | 3170 | 3 | 3170 | 3 | 0.00 |
| 10/02/2012 | R204 On 07-February-13 | 8.00 | Put | Bond Future | 3064 | 3 | 3064 | 3 | 0.00 |
| 10/02/2012 | R206 On 03-May-12 | | | Bond Future | 6.13 | 104.4934 | 6.1340 | 104.4934 | 300.00 |
| 10/02/2012 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2161 | 2 | 2161 | 2 | 0.00 |
| 10/02/2012 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2239 | 2 | 2239 | 2 | 0.00 |
| 10/02/2012 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2084 | 2 | 2084 | 2 | 0.00 |
| 10/02/2012 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 10/02/2012 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R206 On 02-August-12 | | | Bond Future | 6.15 | 102.3000 | 6.1450 | 102.3000 | 0.00 |
| 10/02/2012 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1576 | 2 | 1576 | 2 | 0.00 |
| 10/02/2012 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1518 | 2 | 1518 | 2 | 0.00 |
| 10/02/2012 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1636 | 2 | 1636 | 2 | 0.00 |
| 10/02/2012 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 66 | 0 | 66 | 0 | 0.00 |
| 10/02/2012 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 82 | 0 | 82 | 0 | 0.00 |
| 10/02/2012 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 73 | 0 | 73 | 0 | 0.00 |
| 10/02/2012 | R206 On 01-November-12 | | | Bond Future | 6.11 | 103.8919 | 6.1050 | 103.8919 | 0.00 |
| 10/02/2012 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 437 | 0 | 437 | 0 | 0.00 |
| 10/02/2012 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 410 | 0 | 410 | 0 | 0.00 |
| 10/02/2012 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 466 | 0 | 466 | 0 | 0.00 |
| 10/02/2012 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 529 | 1 | 529 | 1 | 0.00 |
| 10/02/2012 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 588 | 1 | 588 | 1 | 0.00 |
| 10/02/2012 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 557 | 1 | 557 | 1 | 0.00 |
| 10/02/2012 | R206 On 07-February-13 | | | Bond Future | 5.96 | 101.9313 | 5.9640 | 101.9313 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | R206 On 07-February-13 | 6.00 | Call | Bond Future | 483 | 0 | 483 | 0 | 0.00 |
| 10/02/2012 | R206 On 07-February-13 | 6.05 | Call | Bond Future | 506 | 1 | 506 | 1 | 0.00 |
| 10/02/2012 | R206 On 07-February-13 | 5.95 | Call | Bond Future | 459 | 0 | 459 | 0 | 0.00 |
| 10/02/2012 | R206 On 07-February-13 | 5.95 | Put | Bond Future | 472 | 0 | 472 | 0 | 0.00 |
| 10/02/2012 | R206 On 07-February-13 | 6.05 | Put | Bond Future | 429 | 0 | 429 | 0 | 0.00 |
| 10/02/2012 | R206 On 07-February-13 | 6.00 | Put | Bond Future | 451 | 0 | 451 | 0 | 0.00 |
| 10/02/2012 | R207 On 03-May-12 | | | Bond Future | 7.90 | 98.6396 | 7.9010 | 98.6396 | 24,905.00 |
| 10/02/2012 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4829 | 5 | 4829 | 5 | 0.00 |
| 10/02/2012 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 5057 | 5 | 5057 | 5 | 0.00 |
| 10/02/2012 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4600 | 5 | 4600 | 5 | 0.00 |
| 10/02/2012 | R207 On 03-May-12 | 7.45 | Call | Bond Future | 573 | 1 | 573 | 1 | 2,400.00 |
| 10/02/2012 | R207 On 03-May-12 | 7.65 | Call | Bond Future | 924 | 1 | 924 | 1 | 800.00 |
| 10/02/2012 | R207 On 03-May-12 | 8.00 | Call | Bond Future | 1839 | 2 | 1839 | 2 | 0.00 |
| 10/02/2012 | R207 On 03-May-12 | 8.30 | Call | Bond Future | 2899 | 3 | 2899 | 3 | 0.00 |
| 10/02/2012 | R207 On 03-May-12 | 8.30 | Put | Bond Future | 716 | 1 | 716 | 1 | 2,400.00 |
| 10/02/2012 | R207 On 03-May-12 | 8.00 | Put | Bond Future | 1292 | 1 | 1292 | 1 | 800.00 |
| 10/02/2012 | R207 On 03-May-12 | 7.65 | Put | Bond Future | 2330 | 2 | 2330 | 2 | 0.00 |
| 10/02/2012 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 290 | 0 | 290 | 0 | 0.00 |
| 10/02/2012 | R207 On 03-May-12 | 7.45 | Put | Bond Future | 3117 | 3 | 3117 | 3 | 0.00 |
| 10/02/2012 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 225 | 0 | 225 | 0 | 0.00 |
| 10/02/2012 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 258 | 0 | 258 | 0 | 0.00 |
| 10/02/2012 | R207 On 02-August-12 | | | Bond Future | 7.98 | 96.4848 | 7.9810 | 96.4848 | 0.00 |
| 10/02/2012 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 5285 | 5 | 5285 | 5 | 0.00 |
| 10/02/2012 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 5466 | 6 | 5466 | 6 | 0.00 |
| 10/02/2012 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 5100 | 5 | 5100 | 5 | 0.00 |
| 10/02/2012 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 1321 | 1 | 1321 | 1 | 0.00 |
| 10/02/2012 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 1176 | 1 | 1176 | 1 | 0.00 |
| 10/02/2012 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 1250 | 1 | 1250 | 1 | 0.00 |
| 10/02/2012 | R207 On 01-November-12 | | | Bond Future | 8.06 | 97.9884 | 8.0550 | 97.9884 | 0.00 |
| 10/02/2012 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 3835 | 4 | 3835 | 4 | 0.00 |
| 10/02/2012 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 3981 | 4 | 3981 | 4 | 0.00 |
| 10/02/2012 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3690 | 4 | 3690 | 4 | 0.00 |
| 10/02/2012 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 2935 | 3 | 2935 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 2709 | 3 | 2709 | 3 | 0.00 |
| 10/02/2012 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 2821 | 3 | 2821 | 3 | 0.00 |
| 10/02/2012 | R207 On 07-February-13 | | | Bond Future | 8.13 | 96.0480 | 8.1300 | 96.0480 | 0.00 |
| 10/02/2012 | R207 On 07-February-13 | 8.25 | Call | Bond Future | 4062 | 4 | 4062 | 4 | 0.00 |
| 10/02/2012 | R207 On 07-February-13 | 8.20 | Call | Bond Future | 3926 | 4 | 3926 | 4 | 0.00 |
| 10/02/2012 | R207 On 07-February-13 | 8.30 | Call | Bond Future | 4200 | 4 | 4200 | 4 | 0.00 |
| 10/02/2012 | R207 On 07-February-13 | 8.30 | Put | Bond Future | 3343 | 3 | 3343 | 3 | 0.00 |
| 10/02/2012 | R207 On 07-February-13 | 8.20 | Put | Bond Future | 3572 | 4 | 3572 | 4 | 0.00 |
| 10/02/2012 | R207 On 07-February-13 | 8.25 | Put | Bond Future | 3456 | 3 | 3456 | 3 | 0.00 |
| 10/02/2012 | R208 On 03-May-12 | | | Bond Future | 7.95 | 93.2777 | 7.9470 | 93.2777 | 9,194.00 |
| 10/02/2012 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 6205 | 6 | 6205 | 6 | 0.00 |
| 10/02/2012 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 6458 | 7 | 6458 | 7 | 0.00 |
| 10/02/2012 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5955 | 6 | 5955 | 6 | 0.00 |
| 10/02/2012 | R208 On 03-May-12 | 7.50 | Call | Bond Future | 636 | 1 | 636 | 1 | 3,000.00 |
| 10/02/2012 | R208 On 03-May-12 | 7.70 | Call | Bond Future | 1020 | 1 | 1020 | 1 | 1,000.00 |
| 10/02/2012 | R208 On 03-May-12 | 8.05 | Call | Bond Future | 2013 | 2 | 2013 | 2 | 0.00 |
| 10/02/2012 | R208 On 03-May-12 | 8.35 | Call | Bond Future | 3155 | 3 | 3155 | 3 | 0.00 |
| 10/02/2012 | R208 On 03-May-12 | 8.35 | Put | Bond Future | 780 | 1 | 780 | 1 | 3,000.00 |
| 10/02/2012 | R208 On 03-May-12 | 8.05 | Put | Bond Future | 1399 | 1 | 1399 | 1 | 1,000.00 |
| 10/02/2012 | R208 On 03-May-12 | 7.70 | Put | Bond Future | 2515 | 2 | 2515 | 2 | 0.00 |
| 10/02/2012 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 185 | 0 | 185 | 0 | 0.00 |
| 10/02/2012 | R208 On 03-May-12 | 7.50 | Put | Bond Future | 3363 | 3 | 3363 | 3 | 0.00 |
| 10/02/2012 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 138 | 0 | 138 | 0 | 0.00 |
| 10/02/2012 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 160 | 0 | 160 | 0 | 0.00 |
| 10/02/2012 | R208 On 02-August-12 | | | Bond Future | 8.02 | 94.6812 | 8.0190 | 94.6812 | 0.00 |
| 10/02/2012 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 5550 | 6 | 5550 | 6 | 0.00 |
| 10/02/2012 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5353 | 5 | 5353 | 5 | 0.00 |
| 10/02/2012 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5750 | 6 | 5750 | 6 | 0.00 |
| 10/02/2012 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 1322 | 1 | 1322 | 1 | 0.00 |
| 10/02/2012 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 1477 | 1 | 1477 | 1 | 0.00 |
| 10/02/2012 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1398 | 1 | 1398 | 1 | 0.00 |
| 10/02/2012 | R208 On 01-November-12 | | | Bond Future | 8.09 | 92.7580 | 8.0880 | 92.7580 | 0.00 |
| 10/02/2012 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 4095 | 4 | 4095 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 3940 | 4 | 3940 | 4 | 0.00 |
| 10/02/2012 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 4252 | 4 | 4252 | 4 | 0.00 |
| 10/02/2012 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 3053 | 3 | 3053 | 3 | 0.00 |
| 10/02/2012 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 3304 | 3 | 3304 | 3 | 0.00 |
| 10/02/2012 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 3177 | 3 | 3177 | 3 | 0.00 |
| 10/02/2012 | R208 On 07-February-13 | | | Bond Future | 8.16 | 94.3747 | 8.1570 | 94.3747 | 0.00 |
| 10/02/2012 | R208 On 07-February-13 | 8.00 | Call | Bond Future | 3692 | 4 | 3692 | 4 | 0.00 |
| 10/02/2012 | R208 On 07-February-13 | 8.05 | Call | Bond Future | 3828 | 4 | 3828 | 4 | 0.00 |
| 10/02/2012 | R208 On 07-February-13 | 7.95 | Call | Bond Future | 3561 | 4 | 3561 | 4 | 0.00 |
| 10/02/2012 | R208 On 07-February-13 | 7.95 | Put | Bond Future | 4720 | 5 | 4720 | 5 | 0.00 |
| 10/02/2012 | R208 On 07-February-13 | 8.05 | Put | Bond Future | 4425 | 4 | 4425 | 4 | 0.00 |
| 10/02/2012 | R208 On 07-February-13 | 8.00 | Put | Bond Future | 4569 | 5 | 4569 | 5 | 0.00 |
| 10/02/2012 | R209 On 03-May-12 | | | Bond Future | 8.84 | 75.2670 | 8.8370 | 75.2670 | 2,042.00 |
| 10/02/2012 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3118 | 3 | 3118 | 3 | 0.00 |
| 10/02/2012 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 2898 | 3 | 2898 | 3 | 0.00 |
| 10/02/2012 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 3346 | 3 | 3346 | 3 | 0.00 |
| 10/02/2012 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 1706 | 2 | 1706 | 2 | 0.00 |
| 10/02/2012 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 2020 | 2 | 2020 | 2 | 0.00 |
| 10/02/2012 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 1857 | 2 | 1857 | 2 | 0.00 |
| 10/02/2012 | R209 On 02-August-12 | | | Bond Future | 8.90 | 76.3979 | 8.9010 | 76.3979 | 0.00 |
| 10/02/2012 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5881 | 6 | 5881 | 6 | 0.00 |
| 10/02/2012 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 6099 | 6 | 6099 | 6 | 0.00 |
| 10/02/2012 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5665 | 6 | 5665 | 6 | 0.00 |
| 10/02/2012 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 3406 | 3 | 3406 | 3 | 0.00 |
| 10/02/2012 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 3109 | 3 | 3109 | 3 | 0.00 |
| 10/02/2012 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 3255 | 3 | 3255 | 3 | 0.00 |
| 10/02/2012 | R209 On 01-November-12 | | | Bond Future | 8.96 | 74.4453 | 8.9640 | 74.4453 | 0.00 |
| 10/02/2012 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 5582 | 6 | 5582 | 6 | 0.00 |
| 10/02/2012 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 5775 | 6 | 5775 | 6 | 0.00 |
| 10/02/2012 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 5391 | 6 | 5391 | 6 | 0.00 |
| 10/02/2012 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 5498 | 5 | 5498 | 5 | 0.00 |
| 10/02/2012 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 5122 | 5 | 5122 | 5 | 0.00 |
| 10/02/2012 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 5307 | 5 | 5307 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | R209 On 07-February-13 | | | Bond Future | 9.03 | 75.7453 | 9.0260 | 75.7453 | 0.00 |
| 10/02/2012 | R209 On 07-February-13 | 9.00 | Call | Bond Future | 6243 | 6 | 6243 | 6 | 0.00 |
| 10/02/2012 | R209 On 07-February-13 | 8.95 | Call | Bond Future | 6056 | 6 | 6056 | 6 | 0.00 |
| 10/02/2012 | R209 On 07-February-13 | 9.05 | Call | Bond Future | 6431 | 7 | 6431 | 7 | 0.00 |
| 10/02/2012 | R209 On 07-February-13 | 9.05 | Put | Bond Future | 6250 | 6 | 6250 | 6 | 0.00 |
| 10/02/2012 | R209 On 07-February-13 | 8.95 | Put | Bond Future | 6634 | 7 | 6634 | 7 | 0.00 |
| 10/02/2012 | R209 On 07-February-13 | 9.00 | Put | Bond Future | 6440 | 6 | 6440 | 6 | 0.00 |
| 10/02/2012 | R210 On 03-May-12 | | | Bond Future | 139.16 | 138.7923 | 139.1586 | 138.7923 | 820.00 |
| 10/02/2012 | R210 On 03-May-12 | 139.00 | Call | Bond Future | 159 | 0 | 159 | 0 | 0.00 |
| 10/02/2012 | R210 On 03-May-12 | 139.05 | Call | Bond Future | 109 | 0 | 109 | 0 | 0.00 |
| 10/02/2012 | R210 On 03-May-12 | 138.95 | Call | Bond Future | 209 | 0 | 209 | 0 | 0.00 |
| 10/02/2012 | R210 On 03-May-12 | 138.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R210 On 03-May-12 | 139.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R210 On 03-May-12 | 139.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R211 On 03-May-12 | | | Bond Future | 118.50 | 118.5056 | 118.5001 | 118.5056 | 480.00 |
| 10/02/2012 | R211 On 03-May-12 | 118.20 | Call | Bond Future | 300 | 0 | 300 | 0 | 0.00 |
| 10/02/2012 | R211 On 03-May-12 | 118.15 | Call | Bond Future | 350 | 0 | 350 | 0 | 0.00 |
| 10/02/2012 | R211 On 03-May-12 | 118.25 | Call | Bond Future | 250 | 0 | 250 | 0 | 0.00 |
| 10/02/2012 | R211 On 03-May-12 | 118.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R211 On 03-May-12 | 118.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R211 On 03-May-12 | 118.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R212 On 03-May-12 | | | Bond Future | 115.57 | 115.5664 | 115.5651 | 115.5664 | 2,827.00 |
| 10/02/2012 | R212 On 03-May-12 | 115.30 | Call | Bond Future | 265 | 0 | 265 | 0 | 0.00 |
| 10/02/2012 | R212 On 03-May-12 | 115.35 | Call | Bond Future | 215 | 0 | 215 | 0 | 0.00 |
| 10/02/2012 | R212 On 03-May-12 | 115.25 | Call | Bond Future | 315 | 0 | 315 | 0 | 0.00 |
| 10/02/2012 | R212 On 03-May-12 | 115.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R212 On 03-May-12 | 115.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R212 On 03-May-12 | 115.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R213 On 03-May-12 | | | Bond Future | 8.80 | 85.1802 | 8.7950 | 85.1802 | 92.00 |
| 10/02/2012 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 4623 | 5 | 4623 | 5 | 0.00 |
| 10/02/2012 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 4896 | 5 | 4896 | 5 | 0.00 |
| 10/02/2012 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 4356 | 5 | 4356 | 5 | 0.00 |
| 10/02/2012 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 1212 | 1 | 1212 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 1004 | 1 | 1004 | 1 | 0.00 |
| 10/02/2012 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 1104 | 1 | 1104 | 1 | 0.00 |
| 10/02/2012 | R213 On 02-August-12 | | | Bond Future | 8.86 | 86.4559 | 8.8630 | 86.4559 | 0.00 |
| 10/02/2012 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 6121 | 6 | 6121 | 6 | 0.00 |
| 10/02/2012 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 6350 | 7 | 6350 | 7 | 0.00 |
| 10/02/2012 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 5896 | 6 | 5896 | 6 | 0.00 |
| 10/02/2012 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 3303 | 3 | 3303 | 3 | 0.00 |
| 10/02/2012 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 3011 | 3 | 3011 | 3 | 0.00 |
| 10/02/2012 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 3154 | 3 | 3154 | 3 | 0.00 |
| 10/02/2012 | R213 On 01-November-12 | | | Bond Future | 8.93 | 84.2622 | 8.9320 | 84.2622 | 0.00 |
| 10/02/2012 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 5738 | 6 | 5738 | 6 | 0.00 |
| 10/02/2012 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 5938 | 6 | 5938 | 6 | 0.00 |
| 10/02/2012 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 5541 | 6 | 5541 | 6 | 0.00 |
| 10/02/2012 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 5401 | 5 | 5401 | 5 | 0.00 |
| 10/02/2012 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 5029 | 5 | 5029 | 5 | 0.00 |
| 10/02/2012 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 5212 | 5 | 5212 | 5 | 0.00 |
| 10/02/2012 | R213 On 07-February-13 | | | Bond Future | 9.00 | 85.7309 | 9.0030 | 85.7309 | 0.00 |
| 10/02/2012 | R213 On 07-February-13 | 9.00 | Call | Bond Future | 6343 | 6 | 6343 | 6 | 0.00 |
| 10/02/2012 | R213 On 07-February-13 | 9.05 | Call | Bond Future | 6537 | 7 | 6537 | 7 | 0.00 |
| 10/02/2012 | R213 On 07-February-13 | 8.95 | Call | Bond Future | 6151 | 6 | 6151 | 6 | 0.00 |
| 10/02/2012 | R213 On 07-February-13 | 8.95 | Put | Bond Future | 6558 | 6 | 6558 | 6 | 0.00 |
| 10/02/2012 | R213 On 07-February-13 | 9.05 | Put | Bond Future | 6178 | 6 | 6178 | 6 | 0.00 |
| 10/02/2012 | R213 On 07-February-13 | 9.00 | Put | Bond Future | 6366 | 6 | 6366 | 6 | 0.00 |
| 13/02/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

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

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2012 | CAAT On 29-February-12 | | | Can-Do Future | 0.02 | 0.0358 | 0.0249 | 0.0358 | 12,500.00 |
| 13/02/2012 | CAAV On 29-February-12 | | | Can-Do Future | 0.10 | 0.0821 | 0.0992 | 0.0821 | 12,987.00 |
| 13/02/2012 | CAAW On 20-April-12 | | | Any day expiry | 7.77 | 7.8158 | 7.7662 | 7.8158 | 0.00 |
| 13/02/2012 | CAAW On 20-April-12 | 8.10 | Call | Any day expiry | 117 | 0 | 117 | 0 | 0.00 |
| 13/02/2012 | CAAW On 20-April-12 | 8.05 | Call | Any day expiry | 129 | 0 | 129 | 0 | 0.00 |
| 13/02/2012 | CAAW On 20-April-12 | 8.15 | Call | Any day expiry | 107 | 0 | 107 | 0 | 0.00 |
| 13/02/2012 | CAAW On 20-April-12 | 8.15 | Put | Any day expiry | 491 | 0 | 491 | 0 | 0.00 |
| 13/02/2012 | CAAW On 20-April-12 | 8.05 | Put | Any day expiry | 413 | 0 | 413 | 0 | 0.00 |
| 13/02/2012 | CAAW On 20-April-12 | 8.10 | Put | Any day expiry | 451 | 0 | 451 | 0 | 0.00 |
| 13/02/2012 | CAAX On 30-March-12 | | | Can-Do Future | 0.07 | 0.0787 | 0.0695 | 0.0787 | 12,500.00 |
| 13/02/2012 | CAAY On 30-April-12 | | | Can-Do Future | 0.07 | 0.0781 | 0.0706 | 0.0781 | 12,500.00 |
| 13/02/2012 | CAAZ On 18-June-12 | | | Can-Do Future | 0.08 | 0.0888 | 0.0813 | 0.0888 | 5,670.00 |
| 13/02/2012 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2012 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2012 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2012 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2012 | DAAA On 29-March-12 | | | Any day expiry | 7.74 | 7.7908 | 7.7415 | 7.7908 | 0.00 |
| 13/02/2012 | DAAA On 29-March-12 | 7.90 | Call | Any day expiry | 122 | 0 | 122 | 0 | 0.00 |
| 13/02/2012 | DAAA On 29-March-12 | 7.95 | Call | Any day expiry | 108 | 0 | 108 | 0 | 0.00 |
| 13/02/2012 | DAAA On 29-March-12 | 7.85 | Call | Any day expiry | 138 | 0 | 138 | 0 | 0.00 |
| 13/02/2012 | DAAA On 29-March-12 | 7.85 | Put | Any day expiry | 247 | 0 | 247 | 0 | 0.00 |
| 13/02/2012 | DAAA On 29-March-12 | 7.95 | Put | Any day expiry | 317 | 0 | 317 | 0 | 0.00 |
| 13/02/2012 | DAAA On 29-March-12 | 7.90 | Put | Any day expiry | 281 | 0 | 281 | 0 | 0.00 |
| 13/02/2012 | GOVI On 03-May-12 | | | GOVI | 386.80 | 385.1940 | 386.8030 | 385.1940 | 181.00 |
| 13/02/2012 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 48030 | 3 | 48030 | 3 | 0.00 |
| 13/02/2012 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 47930 | 3 | 47930 | 3 | 0.00 |
| 13/02/2012 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 48130 | 3 | 48130 | 3 | 0.00 |
| 13/02/2012 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2012 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2012 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2012 | GOVI On 02-August-12 | | | GOVI | 392.61 | 390.9840 | 392.6050 | 390.9840 | 0.00 |
| 13/02/2012 | GOVI On 02-August-12 | 390.00 | Call | GOVI | 26050 | 1 | 26050 | 1 | 0.00 |
| 13/02/2012 | GOVI On 02-August-12 | 389.99 | Call | GOVI | 26150 | 1 | 26150 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2012 | GOVI On 02-August-12 | 390.01 | Call | GOVI | 25950 | 1 | 25950 | 1 | 0.00 |
| 13/02/2012 | GOVI On 02-August-12 | 390.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2012 | GOVI On 02-August-12 | 389.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2012 | GOVI On 02-August-12 | 390.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 13/02/2012 | IGOV On 03-May-12 | | | Index Future | 169.92 | 169.8710 | 169.9150 | 169.8710 | 514.00 |
| 13/02/2012 | IGOV On 02-August-12 | | | Index Future | 172.46 | 172.4250 | 172.4640 | 172.4250 | 0.00 |
| 13/02/2012 | ILBI On 03-May-12 | | | Index Future | 465.11 | 465.1140 | 465.1140 | 465.1140 | 0.00 |
| 13/02/2012 | ILBI On 02-August-12 | | | Index Future | 473.80 | 473.7980 | 473.7980 | 473.7980 | 152.00 |
| 13/02/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 13/02/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 13/02/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 13/02/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 13/02/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 13/02/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 13/02/2012 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.60 | 94.4000 | 5.6000 | 94.4000 | 0.00 |
| 13/02/2012 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.61 | 94.3900 | 5.6100 | 94.3900 | 2,390.00 |
| 13/02/2012 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.61 | 94.3800 | 5.6100 | 94.3800 | 0.00 |
| 13/02/2012 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.62 | 94.3600 | 5.6200 | 94.3600 | 0.00 |
| 13/02/2012 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.63 | 94.3300 | 5.6300 | 94.3300 | 2,890.00 |
| 13/02/2012 | JBAF On 18-July-12 | | | Jibar Tradeable Future | 5.66 | 94.3100 | 5.6600 | 94.3100 | 0.00 |
| 13/02/2012 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.73 | 94.2300 | 5.7300 | 94.2300 | 44,760.00 |
| 13/02/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.85 | 94.0800 | 5.8500 | 94.0800 | 940.00 |
| 13/02/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.01 | 93.9000 | 6.0100 | 93.9000 | 790.00 |
| 13/02/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.17 | 93.7300 | 6.1700 | 93.7300 | 1,250.00 |
| 13/02/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.34 | 93.5600 | 6.3400 | 93.5600 | 1,700.00 |
| 13/02/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 6.52 | 93.3900 | 6.5200 | 93.3900 | 1,500.00 |
| 13/02/2012 | R157 On 03-May-12 | | | Bond Future | 6.64 | 122.0513 | 6.6390 | 122.0513 | 10,880.00 |
| 13/02/2012 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 5223 | 5 | 5223 | 5 | 0.00 |
| 13/02/2012 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 5380 | 5 | 5380 | 5 | 0.00 |
| 13/02/2012 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 5066 | 5 | 5066 | 5 | 0.00 |
| 13/02/2012 | R157 On 03-May-12 | 6.25 | Call | Bond Future | 236 | 0 | 236 | 0 | 1,500.00 |
| 13/02/2012 | R157 On 03-May-12 | 6.50 | Call | Bond Future | 503 | 0 | 503 | 0 | 0.00 |

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

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2012 | R186 On 03-May-12 | 8.20 | Call | Bond Future | 2238 | 2 | 2238 | 2 | 750.00 |
| 13/02/2012 | R186 On 03-May-12 | 8.50 | Call | Bond Future | 3750 | 3 | 3750 | 3 | 0.00 |
| 13/02/2012 | R186 On 03-May-12 | 8.85 | Call | Bond Future | 5972 | 6 | 5972 | 6 | 0.00 |
| 13/02/2012 | R186 On 03-May-12 | 8.85 | Put | Bond Future | 943 | 1 | 943 | 1 | 2,250.00 |
| 13/02/2012 | R186 On 03-May-12 | 8.50 | Put | Bond Future | 1897 | 2 | 1897 | 2 | 750.00 |
| 13/02/2012 | R186 On 03-May-12 | 8.20 | Put | Bond Future | 3209 | 4 | 3209 | 4 | 0.00 |
| 13/02/2012 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 760 | 1 | 760 | 1 | 0.00 |
| 13/02/2012 | R186 On 03-May-12 | 7.90 | Put | Bond Future | 5070 | 6 | 5070 | 6 | 0.00 |
| 13/02/2012 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 609 | 1 | 609 | 1 | 0.00 |
| 13/02/2012 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 681 | 1 | 681 | 1 | 0.00 |
| 13/02/2012 | R186 On 02-August-12 | | | Bond Future | 8.37 | 118.2864 | 8.3720 | 118.2864 | 0.00 |
| 13/02/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 6897 | 7 | 6897 | 7 | 0.00 |
| 13/02/2012 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 7174 | 7 | 7174 | 7 | 0.00 |
| 13/02/2012 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 6625 | 6 | 6625 | 6 | 0.00 |
| 13/02/2012 | R186 On 02-August-12 | 8.25 | Call | Bond Future | 4401 | 4 | 4401 | 4 | 8,750.00 |
| 13/02/2012 | R186 On 02-August-12 | 8.66 | Call | Bond Future | 6410 | 6 | 6410 | 6 | 0.00 |
| 13/02/2012 | R186 On 02-August-12 | 7.66 | Call | Bond Future | 2256 | 2 | 2256 | 2 | 276.00 |
| 13/02/2012 | R186 On 02-August-12 | 8.66 | Put | Bond Future | 3776 | 4 | 3776 | 4 | 276.00 |
| 13/02/2012 | R186 On 02-August-12 | 7.66 | Put | Bond Future | 9149 | 10 | 9149 | 10 | 0.00 |
| 13/02/2012 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 3632 | 4 | 3632 | 4 | 0.00 |
| 13/02/2012 | R186 On 02-August-12 | 8.25 | Put | Bond Future | 5543 | 6 | 5543 | 6 | 0.00 |
| 13/02/2012 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 3290 | 4 | 3290 | 4 | 0.00 |
| 13/02/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 3457 | 4 | 3457 | 4 | 0.00 |
| 13/02/2012 | R186 On 01-November-12 | | | Bond Future | 8.44 | 120.1249 | 8.4380 | 120.1249 | 0.00 |
| 13/02/2012 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 7582 | 7 | 7582 | 7 | 0.00 |
| 13/02/2012 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 7840 | 7 | 7840 | 7 | 0.00 |
| 13/02/2012 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 7328 | 7 | 7328 | 7 | 0.00 |
| 13/02/2012 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 4971 | 5 | 4971 | 5 | 0.00 |
| 13/02/2012 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 4601 | 5 | 4601 | 5 | 0.00 |
| 13/02/2012 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 4783 | 5 | 4783 | 5 | 0.00 |
| 13/02/2012 | R186 On 07-February-13 | | | Bond Future | 8.50 | 116.9139 | 8.5030 | 116.9139 | 0.00 |
| 13/02/2012 | R186 On 07-February-13 | 8.50 | Call | Bond Future | 6904 | 7 | 6904 | 7 | 0.00 |
| 13/02/2012 | R186 On 07-February-13 | 8.55 | Call | Bond Future | 7134 | 7 | 7134 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2012 | R186 On 07-February-13 | 8.45 | Call | Bond Future | 6684 | 6 | 6684 | 6 | 0.00 |
| 13/02/2012 | R186 On 07-February-13 | 8.45 | Put | Bond Future | 7160 | 8 | 7160 | 8 | 0.00 |
| 13/02/2012 | R186 On 07-February-13 | 8.55 | Put | Bond Future | 6714 | 7 | 6714 | 7 | 0.00 |
| 13/02/2012 | R186 On 07-February-13 | 8.50 | Put | Bond Future | 6931 | 7 | 6931 | 7 | 0.00 |
| 13/02/2012 | R189 On 03-May-12 | | | Bond Future | 215.58 | 215.6022 | 215.5809 | 215.6022 | 0.00 |
| 13/02/2012 | R189 On 03-May-12 | 215.00 | Call | Bond Future | 581 | 1 | 581 | 1 | 0.00 |
| 13/02/2012 | R189 On 03-May-12 | 214.95 | Call | Bond Future | 631 | 1 | 631 | 1 | 0.00 |
| 13/02/2012 | R189 On 03-May-12 | 215.05 | Call | Bond Future | 531 | 1 | 531 | 1 | 0.00 |
| 13/02/2012 | R189 On 03-May-12 | 215.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2012 | R189 On 03-May-12 | 214.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2012 | R189 On 03-May-12 | 215.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2012 | R197 On 03-May-12 | | | Bond Future | 252.08 | 252.0894 | 252.0813 | 252.0894 | 1,005.00 |
| 13/02/2012 | R197 On 03-May-12 | 251.00 | Call | Bond Future | 1081 | 1 | 1081 | 1 | 0.00 |
| 13/02/2012 | R197 On 03-May-12 | 251.05 | Call | Bond Future | 1031 | 1 | 1031 | 1 | 0.00 |
| 13/02/2012 | R197 On 03-May-12 | 250.95 | Call | Bond Future | 1131 | 1 | 1131 | 1 | 0.00 |
| 13/02/2012 | R197 On 03-May-12 | 250.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2012 | R197 On 03-May-12 | 251.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2012 | R197 On 03-May-12 | 251.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2012 | R201 On 03-May-12 | | | Bond Future | 6.15 | 109.3297 | 6.1540 | 109.3297 | 968.00 |
| 13/02/2012 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3867 | 4 | 3867 | 4 | 0.00 |
| 13/02/2012 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3749 | 4 | 3749 | 4 | 0.00 |
| 13/02/2012 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3985 | 4 | 3985 | 4 | 0.00 |
| 13/02/2012 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2012 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 13/02/2012 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2012 | R201 On 02-August-12 | | | Bond Future | 6.16 | 106.5655 | 6.1630 | 106.5655 | 0.00 |
| 13/02/2012 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3046 | 3 | 3046 | 3 | 0.00 |
| 13/02/2012 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2947 | 3 | 2947 | 3 | 0.00 |
| 13/02/2012 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3146 | 3 | 3146 | 3 | 0.00 |
| 13/02/2012 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 77 | 0 | 77 | 0 | 0.00 |
| 13/02/2012 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 96 | 0 | 96 | 0 | 0.00 |
| 13/02/2012 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 86 | 0 | 86 | 0 | 0.00 |
| 13/02/2012 | R201 On 01-November-12 | | | Bond Future | 6.15 | 108.2182 | 6.1470 | 108.2182 | 0.00 |

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

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

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

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

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

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

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

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

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

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

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

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

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

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

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2012 | R201 On 03-May-12 | | | Bond Future | 6.19 | 109.5056 | 6.1870 | 109.5056 | 968.00 |
| 14/02/2012 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3786 | 4 | 3786 | 4 | 0.00 |
| 14/02/2012 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3904 | 4 | 3904 | 4 | 0.00 |
| 14/02/2012 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3667 | 4 | 3667 | 4 | 0.00 |
| 14/02/2012 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/02/2012 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 14/02/2012 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 14/02/2012 | R201 On 02-August-12 | | | Bond Future | 6.20 | 106.7389 | 6.2000 | 106.7389 | 0.00 |
| 14/02/2012 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2969 | 3 | 2969 | 3 | 0.00 |
| 14/02/2012 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3068 | 3 | 3068 | 3 | 0.00 |
| 14/02/2012 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2871 | 3 | 2871 | 3 | 0.00 |
| 14/02/2012 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 103 | 0 | 103 | 0 | 0.00 |
| 14/02/2012 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 83 | 0 | 83 | 0 | 0.00 |
| 14/02/2012 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 92 | 0 | 92 | 0 | 0.00 |
| 14/02/2012 | R201 On 01-November-12 | | | Bond Future | 6.19 | 108.3944 | 6.1890 | 108.3944 | 0.00 |
| 14/02/2012 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1283 | 1 | 1283 | 1 | 0.00 |
| 14/02/2012 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1221 | 1 | 1221 | 1 | 0.00 |
| 14/02/2012 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1347 | 1 | 1347 | 1 | 0.00 |
| 14/02/2012 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 619 | 1 | 619 | 1 | 0.00 |
| 14/02/2012 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 694 | 1 | 694 | 1 | 0.00 |
| 14/02/2012 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 655 | 1 | 655 | 1 | 0.00 |
| 14/02/2012 | R201 On 07-February-13 | | | Bond Future | 6.13 | 105.8751 | 6.1300 | 105.8751 | 0.00 |
| 14/02/2012 | R201 On 07-February-13 | 6.25 | Call | Bond Future | 1076 | 1 | 1076 | 1 | 0.00 |
| 14/02/2012 | R201 On 07-February-13 | 6.30 | Call | Bond Future | 1127 | 1 | 1127 | 1 | 0.00 |
| 14/02/2012 | R201 On 07-February-13 | 6.20 | Call | Bond Future | 1026 | 1 | 1026 | 1 | 0.00 |
| 14/02/2012 | R201 On 07-February-13 | 6.20 | Put | Bond Future | 901 | 1 | 901 | 1 | 0.00 |
| 14/02/2012 | R201 On 07-February-13 | 6.30 | Put | Bond Future | 825 | 1 | 825 | 1 | 0.00 |
| 14/02/2012 | R201 On 07-February-13 | 6.25 | Put | Bond Future | 863 | 1 | 863 | 1 | 0.00 |
| 14/02/2012 | R202 On 03-May-12 | | | Bond Future | 187.48 | 187.4794 | 187.4794 | 187.4794 | 36,952.00 |
| 14/02/2012 | R202 On 03-May-12 | 190.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/02/2012 | R202 On 03-May-12 | 189.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/02/2012 | R202 On 03-May-12 | 190.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/02/2012 | R202 On 03-May-12 | 190.05 | Put | Bond Future | 2571 | 3 | 2571 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2012 | R202 On 03-May-12 | 189.95 | Put | Bond Future | 2471 | 2 | 2471 | 2 | 0.00 |
| 14/02/2012 | R202 On 03-May-12 | 190.00 | Put | Bond Future | 2521 | 3 | 2521 | 3 | 0.00 |
| 14/02/2012 | R203 On 03-May-12 | | | Bond Future | 7.28 | 105.4330 | 7.2840 | 105.4330 | 3,536.00 |
| 14/02/2012 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 6339 | 6 | 6339 | 6 | 0.00 |
| 14/02/2012 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 6543 | 7 | 6543 | 7 | 0.00 |
| 14/02/2012 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 6134 | 6 | 6134 | 6 | 0.00 |
| 14/02/2012 | R203 On 03-May-12 | 7.00 | Call | Bond Future | 565 | 1 | 565 | 1 | 4,200.00 |
| 14/02/2012 | R203 On 03-May-12 | 7.15 | Call | Bond Future | 819 | 1 | 819 | 1 | 1,400.00 |
| 14/02/2012 | R203 On 03-May-12 | 7.45 | Call | Bond Future | 1522 | 2 | 1522 | 2 | 0.00 |
| 14/02/2012 | R203 On 03-May-12 | 7.80 | Call | Bond Future | 2622 | 3 | 2622 | 3 | 0.00 |
| 14/02/2012 | R203 On 03-May-12 | 7.80 | Put | Bond Future | 340 | 0 | 340 | 0 | 4,200.00 |
| 14/02/2012 | R203 On 03-May-12 | 7.45 | Put | Bond Future | 781 | 1 | 781 | 1 | 1,400.00 |
| 14/02/2012 | R203 On 03-May-12 | 7.15 | Put | Bond Future | 1422 | 1 | 1422 | 1 | 0.00 |
| 14/02/2012 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 18 | 0 | 18 | 0 | 0.00 |
| 14/02/2012 | R203 On 03-May-12 | 7.00 | Put | Bond Future | 1848 | 2 | 1848 | 2 | 0.00 |
| 14/02/2012 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 14/02/2012 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 14/02/2012 | R203 On 02-August-12 | | | Bond Future | 7.35 | 107.0172 | 7.3540 | 107.0172 | 0.00 |
| 14/02/2012 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 5263 | 5 | 5263 | 5 | 0.00 |
| 14/02/2012 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 5098 | 5 | 5098 | 5 | 0.00 |
| 14/02/2012 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 5429 | 5 | 5429 | 5 | 0.00 |
| 14/02/2012 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 449 | 0 | 449 | 0 | 0.00 |
| 14/02/2012 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 523 | 1 | 523 | 1 | 0.00 |
| 14/02/2012 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 485 | 0 | 485 | 0 | 0.00 |
| 14/02/2012 | R203 On 01-November-12 | | | Bond Future | 7.42 | 104.5154 | 7.4230 | 104.5154 | 0.00 |
| 14/02/2012 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 3088 | 3 | 3088 | 3 | 0.00 |
| 14/02/2012 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 3212 | 3 | 3212 | 3 | 0.00 |
| 14/02/2012 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 2967 | 3 | 2967 | 3 | 0.00 |
| 14/02/2012 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 1839 | 2 | 1839 | 2 | 0.00 |
| 14/02/2012 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 1681 | 2 | 1681 | 2 | 0.00 |
| 14/02/2012 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 1758 | 2 | 1758 | 2 | 0.00 |
| 14/02/2012 | R203 On 07-February-13 | | | Bond Future | 7.49 | 106.3431 | 7.4880 | 106.3431 | 0.00 |
| 14/02/2012 | R203 On 07-February-13 | 6.50 | Call | Bond Future | 1054 | 1 | 1054 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2012 | R203 On 07-February-13 | 6.55 | Call | Bond Future | 1111 | 1 | 1111 | 1 | 0.00 |
| 14/02/2012 | R203 On 07-February-13 | 6.45 | Call | Bond Future | 1002 | 1 | 1002 | 1 | 0.00 |
| 14/02/2012 | R203 On 07-February-13 | 6.45 | Put | Bond Future | 5140 | 5 | 5140 | 5 | 0.00 |
| 14/02/2012 | R203 On 07-February-13 | 6.55 | Put | Bond Future | 4841 | 5 | 4841 | 5 | 0.00 |
| 14/02/2012 | R203 On 07-February-13 | 6.50 | Put | Bond Future | 4988 | 5 | 4988 | 5 | 0.00 |
| 14/02/2012 | R204 On 03-May-12 | | | Bond Future | 7.58 | 105.1744 | 7.5750 | 105.1744 | 3,150.00 |
| 14/02/2012 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 5961 | 6 | 5961 | 6 | 0.00 |
| 14/02/2012 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 6192 | 6 | 6192 | 6 | 0.00 |
| 14/02/2012 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 5732 | 6 | 5732 | 6 | 0.00 |
| 14/02/2012 | R204 On 03-May-12 | 7.00 | Call | Bond Future | 321 | 0 | 321 | 0 | 550.00 |
| 14/02/2012 | R204 On 03-May-12 | 7.75 | Call | Bond Future | 1859 | 2 | 1859 | 2 | 0.00 |
| 14/02/2012 | R204 On 03-May-12 | 7.75 | Put | Bond Future | 954 | 1 | 954 | 1 | 550.00 |
| 14/02/2012 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 82 | 0 | 82 | 0 | 0.00 |
| 14/02/2012 | R204 On 03-May-12 | 7.00 | Put | Bond Future | 3368 | 3 | 3368 | 3 | 0.00 |
| 14/02/2012 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 58 | 0 | 58 | 0 | 0.00 |
| 14/02/2012 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 69 | 0 | 69 | 0 | 0.00 |
| 14/02/2012 | R204 On 02-August-12 | | | Bond Future | 7.65 | 102.7223 | 7.6500 | 102.7223 | 0.00 |
| 14/02/2012 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 5126 | 5 | 5126 | 5 | 0.00 |
| 14/02/2012 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 5302 | 5 | 5302 | 5 | 0.00 |
| 14/02/2012 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4946 | 5 | 4946 | 5 | 0.00 |
| 14/02/2012 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 1023 | 1 | 1023 | 1 | 0.00 |
| 14/02/2012 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 902 | 1 | 902 | 1 | 0.00 |
| 14/02/2012 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 964 | 1 | 964 | 1 | 0.00 |
| 14/02/2012 | R204 On 01-November-12 | | | Bond Future | 7.72 | 104.3144 | 7.7210 | 104.3144 | 0.00 |
| 14/02/2012 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3657 | 4 | 3657 | 4 | 0.00 |
| 14/02/2012 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3517 | 4 | 3517 | 4 | 0.00 |
| 14/02/2012 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3799 | 4 | 3799 | 4 | 0.00 |
| 14/02/2012 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 2219 | 2 | 2219 | 2 | 0.00 |
| 14/02/2012 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 2414 | 2 | 2414 | 2 | 0.00 |
| 14/02/2012 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 2315 | 2 | 2315 | 2 | 0.00 |
| 14/02/2012 | R204 On 07-February-13 | | | Bond Future | 7.79 | 102.1029 | 7.7880 | 102.1029 | 0.00 |
| 14/02/2012 | R204 On 07-February-13 | 8.00 | Call | Bond Future | 3835 | 4 | 3835 | 4 | 0.00 |
| 14/02/2012 | R204 On 07-February-13 | 7.95 | Call | Bond Future | 3705 | 4 | 3705 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2012 | R204 On 07-February-13 | 8.05 | Call | Bond Future | 3966 | 4 | 3966 | 4 | 0.00 |
| 14/02/2012 | R204 On 07-February-13 | 8.05 | Put | Bond Future | 2754 | 3 | 2754 | 3 | 0.00 |
| 14/02/2012 | R204 On 07-February-13 | 7.95 | Put | Bond Future | 2953 | 3 | 2953 | 3 | 0.00 |
| 14/02/2012 | R204 On 07-February-13 | 8.00 | Put | Bond Future | 2853 | 3 | 2853 | 3 | 0.00 |
| 14/02/2012 | R206 On 03-May-12 | | | Bond Future | 6.10 | 104.6122 | 6.1000 | 104.6122 | 300.00 |
| 14/02/2012 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2216 | 2 | 2216 | 2 | 0.00 |
| 14/02/2012 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2138 | 2 | 2138 | 2 | 0.00 |
| 14/02/2012 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2293 | 2 | 2293 | 2 | 0.00 |
| 14/02/2012 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/02/2012 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 14/02/2012 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 14/02/2012 | R206 On 02-August-12 | | | Bond Future | 6.11 | 102.4168 | 6.1080 | 102.4168 | 0.00 |
| 14/02/2012 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1619 | 2 | 1619 | 2 | 0.00 |
| 14/02/2012 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1559 | 2 | 1559 | 2 | 0.00 |
| 14/02/2012 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1679 | 2 | 1679 | 2 | 0.00 |
| 14/02/2012 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 58 | 0 | 58 | 0 | 0.00 |
| 14/02/2012 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 73 | 0 | 73 | 0 | 0.00 |
| 14/02/2012 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 65 | 0 | 65 | 0 | 0.00 |
| 14/02/2012 | R206 On 01-November-12 | | | Bond Future | 6.06 | 104.0055 | 6.0620 | 104.0055 | 0.00 |
| 14/02/2012 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 456 | 0 | 456 | 0 | 0.00 |
| 14/02/2012 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 486 | 1 | 486 | 1 | 0.00 |
| 14/02/2012 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 429 | 0 | 429 | 0 | 0.00 |
| 14/02/2012 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 558 | 1 | 558 | 1 | 0.00 |
| 14/02/2012 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 500 | 0 | 500 | 0 | 0.00 |
| 14/02/2012 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 527 | 0 | 527 | 0 | 0.00 |
| 14/02/2012 | R206 On 07-February-13 | | | Bond Future | 5.90 | 102.0559 | 5.9030 | 102.0559 | 0.00 |
| 14/02/2012 | R206 On 07-February-13 | 6.00 | Call | Bond Future | 509 | 1 | 509 | 1 | 0.00 |
| 14/02/2012 | R206 On 07-February-13 | 6.05 | Call | Bond Future | 533 | 1 | 533 | 1 | 0.00 |
| 14/02/2012 | R206 On 07-February-13 | 5.95 | Call | Bond Future | 484 | 1 | 484 | 1 | 0.00 |
| 14/02/2012 | R206 On 07-February-13 | 5.95 | Put | Bond Future | 442 | 0 | 442 | 0 | 0.00 |
| 14/02/2012 | R206 On 07-February-13 | 6.05 | Put | Bond Future | 401 | 0 | 401 | 0 | 0.00 |
| 14/02/2012 | R206 On 07-February-13 | 6.00 | Put | Bond Future | 422 | 0 | 422 | 0 | 0.00 |
| 14/02/2012 | R207 On 03-May-12 | | | Bond Future | 7.83 | 98.9681 | 7.8260 | 98.9681 | 24,905.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2012 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 5181 | 5 | 5181 | 5 | 0.00 |
| 14/02/2012 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 5415 | 5 | 5415 | 5 | 0.00 |
| 14/02/2012 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4946 | 5 | 4946 | 5 | 0.00 |
| 14/02/2012 | R207 On 03-May-12 | 7.45 | Call | Bond Future | 656 | 1 | 656 | 1 | 2,400.00 |
| 14/02/2012 | R207 On 03-May-12 | 8.30 | Call | Bond Future | 3175 | 3 | 3175 | 3 | 0.00 |
| 14/02/2012 | R207 On 03-May-12 | 7.65 | Call | Bond Future | 1048 | 1 | 1048 | 1 | 800.00 |
| 14/02/2012 | R207 On 03-May-12 | 8.00 | Call | Bond Future | 2046 | 2 | 2046 | 2 | 0.00 |
| 14/02/2012 | R207 On 03-May-12 | 8.00 | Put | Bond Future | 1081 | 1 | 1081 | 1 | 800.00 |
| 14/02/2012 | R207 On 03-May-12 | 8.30 | Put | Bond Future | 575 | 1 | 575 | 1 | 2,400.00 |
| 14/02/2012 | R207 On 03-May-12 | 7.65 | Put | Bond Future | 2036 | 2 | 2036 | 2 | 0.00 |
| 14/02/2012 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 219 | 0 | 219 | 0 | 0.00 |
| 14/02/2012 | R207 On 03-May-12 | 7.45 | Put | Bond Future | 2783 | 3 | 2783 | 3 | 0.00 |
| 14/02/2012 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 166 | 0 | 166 | 0 | 0.00 |
| 14/02/2012 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 192 | 0 | 192 | 0 | 0.00 |
| 14/02/2012 | R207 On 02-August-12 | | | Bond Future | 7.91 | 96.8146 | 7.9050 | 96.8146 | 0.00 |
| 14/02/2012 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 5561 | 6 | 5561 | 6 | 0.00 |
| 14/02/2012 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 5747 | 6 | 5747 | 6 | 0.00 |
| 14/02/2012 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 5371 | 5 | 5371 | 5 | 0.00 |
| 14/02/2012 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 1181 | 1 | 1181 | 1 | 0.00 |
| 14/02/2012 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 1046 | 1 | 1046 | 1 | 0.00 |
| 14/02/2012 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 1115 | 1 | 1115 | 1 | 0.00 |
| 14/02/2012 | R207 On 01-November-12 | | | Bond Future | 7.98 | 98.3140 | 7.9750 | 98.3140 | 0.00 |
| 14/02/2012 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 4052 | 4 | 4052 | 4 | 0.00 |
| 14/02/2012 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3902 | 4 | 3902 | 4 | 0.00 |
| 14/02/2012 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 4203 | 4 | 4203 | 4 | 0.00 |
| 14/02/2012 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 2511 | 3 | 2511 | 3 | 0.00 |
| 14/02/2012 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 2727 | 3 | 2727 | 3 | 0.00 |
| 14/02/2012 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 2618 | 3 | 2618 | 3 | 0.00 |
| 14/02/2012 | R207 On 07-February-13 | | | Bond Future | 8.05 | 96.3886 | 8.0450 | 96.3886 | 0.00 |
| 14/02/2012 | R207 On 07-February-13 | 8.25 | Call | Bond Future | 4280 | 4 | 4280 | 4 | 0.00 |
| 14/02/2012 | R207 On 07-February-13 | 8.20 | Call | Bond Future | 4140 | 4 | 4140 | 4 | 0.00 |
| 14/02/2012 | R207 On 07-February-13 | 8.30 | Call | Bond Future | 4423 | 4 | 4423 | 4 | 0.00 |
| 14/02/2012 | R207 On 07-February-13 | 8.30 | Put | Bond Future | 3135 | 3 | 3135 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2012 | R207 On 07-February-13 | 8.20 | Put | Bond Future | 3354 | 3 | 3354 | 3 | 0.00 |
| 14/02/2012 | R207 On 07-February-13 | 8.25 | Put | Bond Future | 3243 | 3 | 3243 | 3 | 0.00 |
| 14/02/2012 | R208 On 03-May-12 | | | Bond Future | 7.90 | 93.5663 | 7.9040 | 93.5663 | 9,194.00 |
| 14/02/2012 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 6430 | 7 | 6430 | 7 | 0.00 |
| 14/02/2012 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 6686 | 7 | 6686 | 7 | 0.00 |
| 14/02/2012 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 6176 | 6 | 6176 | 6 | 0.00 |
| 14/02/2012 | R208 On 03-May-12 | 7.50 | Call | Bond Future | 673 | 1 | 673 | 1 | 3,000.00 |
| 14/02/2012 | R208 On 03-May-12 | 8.35 | Call | Bond Future | 3308 | 3 | 3308 | 3 | 0.00 |
| 14/02/2012 | R208 On 03-May-12 | 7.70 | Call | Bond Future | 1080 | 1 | 1080 | 1 | 1,000.00 |
| 14/02/2012 | R208 On 03-May-12 | 8.05 | Call | Bond Future | 2122 | 2 | 2122 | 2 | 0.00 |
| 14/02/2012 | R208 On 03-May-12 | 8.05 | Put | Bond Future | 1250 | 1 | 1250 | 1 | 1,000.00 |
| 14/02/2012 | R208 On 03-May-12 | 8.35 | Put | Bond Future | 675 | 1 | 675 | 1 | 3,000.00 |
| 14/02/2012 | R208 On 03-May-12 | 7.70 | Put | Bond Future | 2317 | 2 | 2317 | 2 | 0.00 |
| 14/02/2012 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 148 | 0 | 148 | 0 | 0.00 |
| 14/02/2012 | R208 On 03-May-12 | 7.50 | Put | Bond Future | 3142 | 3 | 3142 | 3 | 0.00 |
| 14/02/2012 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 108 | 0 | 108 | 0 | 0.00 |
| 14/02/2012 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 127 | 0 | 127 | 0 | 0.00 |
| 14/02/2012 | R208 On 02-August-12 | | | Bond Future | 7.98 | 94.9687 | 7.9750 | 94.9687 | 0.00 |
| 14/02/2012 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 5708 | 6 | 5708 | 6 | 0.00 |
| 14/02/2012 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5507 | 6 | 5507 | 6 | 0.00 |
| 14/02/2012 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5911 | 6 | 5911 | 6 | 0.00 |
| 14/02/2012 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 14/02/2012 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 1373 | 1 | 1373 | 1 | 0.00 |
| 14/02/2012 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1298 | 1 | 1298 | 1 | 0.00 |
| 14/02/2012 | R208 On 01-November-12 | | | Bond Future | 8.04 | 93.0443 | 8.0430 | 93.0443 | 0.00 |
| 14/02/2012 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 4213 | 4 | 4213 | 4 | 0.00 |
| 14/02/2012 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 4374 | 4 | 4374 | 4 | 0.00 |
| 14/02/2012 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 4055 | 4 | 4055 | 4 | 0.00 |
| 14/02/2012 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 3162 | 3 | 3162 | 3 | 0.00 |
| 14/02/2012 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 2917 | 3 | 2917 | 3 | 0.00 |
| 14/02/2012 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 3038 | 3 | 3038 | 3 | 0.00 |
| 14/02/2012 | R208 On 07-February-13 | | | Bond Future | 8.11 | 94.6758 | 8.1090 | 94.6758 | 0.00 |
| 14/02/2012 | R208 On 07-February-13 | 8.00 | Call | Bond Future | 3801 | 4 | 3801 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2012 | R208 On 07-February-13 | 8.05 | Call | Bond Future | 3940 | 4 | 3940 | 4 | 0.00 |
| 14/02/2012 | R208 On 07-February-13 | 7.95 | Call | Bond Future | 3667 | 4 | 3667 | 4 | 0.00 |
| 14/02/2012 | R208 On 07-February-13 | 7.95 | Put | Bond Future | 4559 | 4 | 4559 | 4 | 0.00 |
| 14/02/2012 | R208 On 07-February-13 | 8.05 | Put | Bond Future | 4270 | 4 | 4270 | 4 | 0.00 |
| 14/02/2012 | R208 On 07-February-13 | 8.00 | Put | Bond Future | 4411 | 4 | 4411 | 4 | 0.00 |
| 14/02/2012 | R209 On 03-May-12 | | | Bond Future | 8.85 | 75.6068 | 8.8450 | 75.6068 | 2,042.00 |
| 14/02/2012 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3023 | 3 | 3023 | 3 | 0.00 |
| 14/02/2012 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 3250 | 4 | 3250 | 4 | 0.00 |
| 14/02/2012 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 2803 | 3 | 2803 | 3 | 0.00 |
| 14/02/2012 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 1988 | 2 | 1988 | 2 | 0.00 |
| 14/02/2012 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 1672 | 1 | 1672 | 1 | 0.00 |
| 14/02/2012 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 1825 | 2 | 1825 | 2 | 0.00 |
| 14/02/2012 | R209 On 02-August-12 | | | Bond Future | 8.91 | 76.7413 | 8.9110 | 76.7413 | 0.00 |
| 14/02/2012 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5783 | 6 | 5783 | 6 | 0.00 |
| 14/02/2012 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 6001 | 6 | 6001 | 6 | 0.00 |
| 14/02/2012 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5568 | 6 | 5568 | 6 | 0.00 |
| 14/02/2012 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 3386 | 3 | 3386 | 3 | 0.00 |
| 14/02/2012 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 3088 | 3 | 3088 | 3 | 0.00 |
| 14/02/2012 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 3234 | 3 | 3234 | 3 | 0.00 |
| 14/02/2012 | R209 On 01-November-12 | | | Bond Future | 8.97 | 74.7847 | 8.9740 | 74.7847 | 0.00 |
| 14/02/2012 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 5499 | 6 | 5499 | 6 | 0.00 |
| 14/02/2012 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 5309 | 6 | 5309 | 6 | 0.00 |
| 14/02/2012 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 5692 | 6 | 5692 | 6 | 0.00 |
| 14/02/2012 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 5115 | 5 | 5115 | 5 | 0.00 |
| 14/02/2012 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 5493 | 5 | 5493 | 5 | 0.00 |
| 14/02/2012 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 5301 | 5 | 5301 | 5 | 0.00 |
| 14/02/2012 | R209 On 07-February-13 | | | Bond Future | 9.04 | 76.0959 | 9.0360 | 76.0959 | 0.00 |
| 14/02/2012 | R209 On 07-February-13 | 9.00 | Call | Bond Future | 6168 | 7 | 6168 | 7 | 0.00 |
| 14/02/2012 | R209 On 07-February-13 | 8.95 | Call | Bond Future | 5982 | 6 | 5982 | 6 | 0.00 |
| 14/02/2012 | R209 On 07-February-13 | 9.05 | Call | Bond Future | 6355 | 7 | 6355 | 7 | 0.00 |
| 14/02/2012 | R209 On 07-February-13 | 9.05 | Put | Bond Future | 6249 | 6 | 6249 | 6 | 0.00 |
| 14/02/2012 | R209 On 07-February-13 | 8.95 | Put | Bond Future | 6636 | 6 | 6636 | 6 | 0.00 |
| 14/02/2012 | R209 On 07-February-13 | 9.00 | Put | Bond Future | 6441 | 6 | 6441 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2012 | R210 On 03-May-12 | | | Bond Future | 139.15 | 139.1549 | 139.1549 | 139.1549 | 820.00 |
| 14/02/2012 | R210 On 03-May-12 | 139.00 | Call | Bond Future | 155 | 0 | 155 | 0 | 0.00 |
| 14/02/2012 | R210 On 03-May-12 | 139.05 | Call | Bond Future | 105 | 0 | 105 | 0 | 0.00 |
| 14/02/2012 | R210 On 03-May-12 | 138.95 | Call | Bond Future | 205 | 0 | 205 | 0 | 0.00 |
| 14/02/2012 | R210 On 03-May-12 | 138.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/02/2012 | R210 On 03-May-12 | 139.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/02/2012 | R210 On 03-May-12 | 139.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/02/2012 | R211 On 03-May-12 | | | Bond Future | 118.43 | 118.4921 | 118.4318 | 118.4921 | 480.00 |
| 14/02/2012 | R211 On 03-May-12 | 118.20 | Call | Bond Future | 232 | 0 | 232 | 0 | 0.00 |
| 14/02/2012 | R211 On 03-May-12 | 118.15 | Call | Bond Future | 282 | 0 | 282 | 0 | 0.00 |
| 14/02/2012 | R211 On 03-May-12 | 118.25 | Call | Bond Future | 182 | 0 | 182 | 0 | 0.00 |
| 14/02/2012 | R211 On 03-May-12 | 118.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/02/2012 | R211 On 03-May-12 | 118.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/02/2012 | R211 On 03-May-12 | 118.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/02/2012 | R212 On 03-May-12 | | | Bond Future | 115.56 | 115.5613 | 115.5606 | 115.5613 | 2,827.00 |
| 14/02/2012 | R212 On 03-May-12 | 115.30 | Call | Bond Future | 261 | 0 | 261 | 0 | 0.00 |
| 14/02/2012 | R212 On 03-May-12 | 115.35 | Call | Bond Future | 211 | 0 | 211 | 0 | 0.00 |
| 14/02/2012 | R212 On 03-May-12 | 115.25 | Call | Bond Future | 311 | 0 | 311 | 0 | 0.00 |
| 14/02/2012 | R212 On 03-May-12 | 115.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/02/2012 | R212 On 03-May-12 | 115.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/02/2012 | R212 On 03-May-12 | 115.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/02/2012 | R213 On 03-May-12 | | | Bond Future | 8.77 | 85.4778 | 8.7680 | 85.4778 | 785.00 |
| 14/02/2012 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 4731 | 5 | 4731 | 5 | 0.00 |
| 14/02/2012 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 4458 | 5 | 4458 | 5 | 0.00 |
| 14/02/2012 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 5010 | 5 | 5010 | 5 | 0.00 |
| 14/02/2012 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 902 | 1 | 902 | 1 | 0.00 |
| 14/02/2012 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 1098 | 1 | 1098 | 1 | 0.00 |
| 14/02/2012 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 996 | 1 | 996 | 1 | 0.00 |
| 14/02/2012 | R213 On 02-August-12 | | | Bond Future | 8.84 | 86.7573 | 8.8360 | 86.7573 | 0.00 |
| 14/02/2012 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 6206 | 6 | 6206 | 6 | 0.00 |
| 14/02/2012 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 6438 | 7 | 6438 | 7 | 0.00 |
| 14/02/2012 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 5978 | 6 | 5978 | 6 | 0.00 |
| 14/02/2012 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 3172 | 3 | 3172 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2012 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 2886 | 3 | 2886 | 3 | 0.00 |
| 14/02/2012 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 3026 | 3 | 3026 | 3 | 0.00 |
| 14/02/2012 | R213 On 01-November-12 | | | Bond Future | 8.90 | 84.5674 | 8.9040 | 84.5674 | 0.00 |
| 14/02/2012 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 5817 | 6 | 5817 | 6 | 0.00 |
| 14/02/2012 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 6020 | 6 | 6020 | 6 | 0.00 |
| 14/02/2012 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 5617 | 6 | 5617 | 6 | 0.00 |
| 14/02/2012 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 5259 | 5 | 5259 | 5 | 0.00 |
| 14/02/2012 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 4893 | 5 | 4893 | 5 | 0.00 |
| 14/02/2012 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 5073 | 5 | 5073 | 5 | 0.00 |
| 14/02/2012 | R213 On 07-February-13 | | | Bond Future | 8.97 | 86.0473 | 8.9730 | 86.0473 | 0.00 |
| 14/02/2012 | R213 On 07-February-13 | 9.00 | Call | Bond Future | 6432 | 7 | 6432 | 7 | 0.00 |
| 14/02/2012 | R213 On 07-February-13 | 9.05 | Call | Bond Future | 6628 | 7 | 6628 | 7 | 0.00 |
| 14/02/2012 | R213 On 07-February-13 | 8.95 | Call | Bond Future | 6238 | 6 | 6238 | 6 | 0.00 |
| 14/02/2012 | R213 On 07-February-13 | 8.95 | Put | Bond Future | 6415 | 6 | 6415 | 6 | 0.00 |
| 14/02/2012 | R213 On 07-February-13 | 9.05 | Put | Bond Future | 6039 | 6 | 6039 | 6 | 0.00 |
| 14/02/2012 | R213 On 07-February-13 | 9.00 | Put | Bond Future | 6225 | 6 | 6225 | 6 | 0.00 |
| 15/02/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/02/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/02/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/02/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/02/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/02/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/02/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/02/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/02/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/02/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/02/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/02/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/02/2012 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/02/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/02/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/02/2012 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/02/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

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

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

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/02/2012 | ILBI On 03-May-12 | | | Index Future | 461.08 | 461.0820 | 461.0820 | 461.0820 | 0.00 |
| 15/02/2012 | ILBI On 02-August-12 | | | Index Future | 469.65 | 469.6520 | 469.6520 | 469.6520 | 152.00 |
| 15/02/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 15/02/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 15/02/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 15/02/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 15/02/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 15/02/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 15/02/2012 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.60 | 94.4000 | 5.6000 | 94.4000 | 0.00 |
| 15/02/2012 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.61 | 94.3900 | 5.6100 | 94.3900 | 2,390.00 |
| 15/02/2012 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.62 | 94.3900 | 5.6200 | 94.3900 | 0.00 |
| 15/02/2012 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.62 | 94.3800 | 5.6200 | 94.3800 | 0.00 |
| 15/02/2012 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.64 | 94.3600 | 5.6400 | 94.3600 | 2,890.00 |
| 15/02/2012 | JBAF On 18-July-12 | | | Jibar Tradeable Future | 5.66 | 94.3500 | 5.6600 | 94.3500 | 0.00 |
| 15/02/2012 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.72 | 94.2700 | 5.7200 | 94.2700 | 44,760.00 |
| 15/02/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.84 | 94.1400 | 5.8400 | 94.1400 | 940.00 |
| 15/02/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.01 | 93.9900 | 6.0100 | 93.9900 | 790.00 |
| 15/02/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.11 | 93.8200 | 6.1100 | 93.8200 | 1,250.00 |
| 15/02/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.34 | 93.6500 | 6.3400 | 93.6500 | 1,700.00 |
| 15/02/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 6.53 | 93.4600 | 6.5300 | 93.4600 | 1,500.00 |
| 15/02/2012 | R157 On 03-May-12 | | | Bond Future | 6.67 | 122.1611 | 6.6720 | 122.1611 | 10,835.00 |
| 15/02/2012 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 5113 | 5 | 5113 | 5 | 0.00 |
| 15/02/2012 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 5270 | 5 | 5270 | 5 | 0.00 |
| 15/02/2012 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4956 | 5 | 4956 | 5 | 0.00 |
| 15/02/2012 | R157 On 03-May-12 | 6.25 | Call | Bond Future | 202 | 0 | 202 | 0 | 1,500.00 |
| 15/02/2012 | R157 On 03-May-12 | 6.50 | Call | Bond Future | 448 | 0 | 448 | 0 | 0.00 |
| 15/02/2012 | R157 On 03-May-12 | 6.75 | Call | Bond Future | 844 | 1 | 844 | 1 | 0.00 |
| 15/02/2012 | R157 On 03-May-12 | 6.75 | Put | Bond Future | 585 | 1 | 585 | 1 | 1,500.00 |
| 15/02/2012 | R157 On 03-May-12 | 6.50 | Put | Bond Future | 1022 | 1 | 1022 | 1 | 1,500.00 |
| 15/02/2012 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 15/02/2012 | R157 On 03-May-12 | 6.25 | Put | Bond Future | 1617 | 2 | 1617 | 2 | 0.00 |
| 15/02/2012 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 15/02/2012 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/02/2012 | R157 On 02-August-12 | | | Bond Future | 6.73 | 123.9945 | 6.7270 | 123.9945 | 0.00 |
| 15/02/2012 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4017 | 4 | 4017 | 4 | 0.00 |
| 15/02/2012 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3887 | 4 | 3887 | 4 | 0.00 |
| 15/02/2012 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4148 | 4 | 4148 | 4 | 0.00 |
| 15/02/2012 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 159 | 0 | 159 | 0 | 0.00 |
| 15/02/2012 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 194 | 0 | 194 | 0 | 0.00 |
| 15/02/2012 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 176 | 0 | 176 | 0 | 0.00 |
| 15/02/2012 | R157 On 01-November-12 | | | Bond Future | 6.77 | 119.1069 | 6.7740 | 119.1069 | 0.00 |
| 15/02/2012 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1774 | 2 | 1774 | 2 | 0.00 |
| 15/02/2012 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 1858 | 2 | 1858 | 2 | 0.00 |
| 15/02/2012 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1690 | 2 | 1690 | 2 | 0.00 |
| 15/02/2012 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 1193 | 1 | 1193 | 1 | 0.00 |
| 15/02/2012 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 1079 | 1 | 1079 | 1 | 0.00 |
| 15/02/2012 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 1136 | 1 | 1136 | 1 | 0.00 |
| 15/02/2012 | R157 On 07-February-13 | | | Bond Future | 6.81 | 121.1914 | 6.8090 | 121.1914 | 0.00 |
| 15/02/2012 | R157 On 07-February-13 | 6.75 | Call | Bond Future | 1430 | 1 | 1430 | 1 | 0.00 |
| 15/02/2012 | R157 On 07-February-13 | 6.80 | Call | Bond Future | 1497 | 1 | 1497 | 1 | 0.00 |
| 15/02/2012 | R157 On 07-February-13 | 6.70 | Call | Bond Future | 1367 | 1 | 1367 | 1 | 0.00 |
| 15/02/2012 | R157 On 07-February-13 | 6.70 | Put | Bond Future | 1647 | 2 | 1647 | 2 | 0.00 |
| 15/02/2012 | R157 On 07-February-13 | 6.80 | Put | Bond Future | 1520 | 2 | 1520 | 2 | 0.00 |
| 15/02/2012 | R157 On 07-February-13 | 6.75 | Put | Bond Future | 1581 | 2 | 1581 | 2 | 0.00 |
| 15/02/2012 | R186 On 03-May-12 | | | Bond Future | 8.32 | 121.9960 | 8.3190 | 121.9960 | 28,056.00 |
| 15/02/2012 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 6857 | 7 | 6857 | 7 | 0.00 |
| 15/02/2012 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 7221 | 7 | 7221 | 7 | 0.00 |
| 15/02/2012 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6499 | 6 | 6499 | 6 | 0.00 |
| 15/02/2012 | R186 On 03-May-12 | 7.90 | Call | Bond Future | 1076 | 1 | 1076 | 1 | 2,250.00 |
| 15/02/2012 | R186 On 03-May-12 | 8.20 | Call | Bond Future | 2104 | 2 | 2104 | 2 | 750.00 |
| 15/02/2012 | R186 On 03-May-12 | 8.50 | Call | Bond Future | 3590 | 3 | 3590 | 3 | 0.00 |
| 15/02/2012 | R186 On 03-May-12 | 8.85 | Call | Bond Future | 5798 | 6 | 5798 | 6 | 0.00 |
| 15/02/2012 | R186 On 03-May-12 | 8.85 | Put | Bond Future | 930 | 1 | 930 | 1 | 2,250.00 |
| 15/02/2012 | R186 On 03-May-12 | 8.50 | Put | Bond Future | 1897 | 2 | 1897 | 2 | 750.00 |
| 15/02/2012 | R186 On 03-May-12 | 8.20 | Put | Bond Future | 3236 | 3 | 3236 | 3 | 0.00 |
| 15/02/2012 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 747 | 1 | 747 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/02/2012 | R186 On 03-May-12 | 7.90 | Put | Bond Future | 5132 | 5 | 5132 | 5 | 0.00 |
| 15/02/2012 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 595 | 1 | 595 | 1 | 0.00 |
| 15/02/2012 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 666 | 1 | 666 | 1 | 0.00 |
| 15/02/2012 | R186 On 02-August-12 | | | Bond Future | 8.39 | 118.5358 | 8.3900 | 118.5358 | 0.00 |
| 15/02/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 6734 | 7 | 6734 | 7 | 0.00 |
| 15/02/2012 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 7009 | 7 | 7009 | 7 | 0.00 |
| 15/02/2012 | R186 On 02-August-12 | 8.25 | Call | Bond Future | 4282 | 4 | 4282 | 4 | 8,750.00 |
| 15/02/2012 | R186 On 02-August-12 | 8.66 | Call | Bond Future | 6250 | 6 | 6250 | 6 | 0.00 |
| 15/02/2012 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 6463 | 6 | 6463 | 6 | 0.00 |
| 15/02/2012 | R186 On 02-August-12 | 7.66 | Call | Bond Future | 2171 | 2 | 2171 | 2 | 276.00 |
| 15/02/2012 | R186 On 02-August-12 | 7.76 | Call | Bond Future | 2468 | 2 | 2468 | 2 | 43.00 |
| 15/02/2012 | R186 On 02-August-12 | 8.76 | Call | Bond Future | 6788 | 7 | 6788 | 7 | 0.00 |
| 15/02/2012 | R186 On 02-August-12 | 8.76 | Put | Bond Future | 3427 | 4 | 3427 | 4 | 43.00 |
| 15/02/2012 | R186 On 02-August-12 | 7.76 | Put | Bond Future | 8526 | 9 | 8526 | 9 | 0.00 |
| 15/02/2012 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 3637 | 4 | 3637 | 4 | 0.00 |
| 15/02/2012 | R186 On 02-August-12 | 8.25 | Put | Bond Future | 5591 | 6 | 5591 | 6 | 0.00 |
| 15/02/2012 | R186 On 02-August-12 | 8.66 | Put | Bond Future | 3783 | 4 | 3783 | 4 | 276.00 |
| 15/02/2012 | R186 On 02-August-12 | 7.66 | Put | Bond Future | 9231 | 9 | 9231 | 9 | 0.00 |
| 15/02/2012 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 3292 | 3 | 3292 | 3 | 0.00 |
| 15/02/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 3462 | 4 | 3462 | 4 | 0.00 |
| 15/02/2012 | R186 On 01-November-12 | | | Bond Future | 8.46 | 120.3789 | 8.4560 | 120.3789 | 0.00 |
| 15/02/2012 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 7434 | 7 | 7434 | 7 | 0.00 |
| 15/02/2012 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 7181 | 7 | 7181 | 7 | 0.00 |
| 15/02/2012 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 7690 | 8 | 7690 | 8 | 0.00 |
| 15/02/2012 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 4615 | 5 | 4615 | 5 | 0.00 |
| 15/02/2012 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 4988 | 5 | 4988 | 5 | 0.00 |
| 15/02/2012 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 4799 | 5 | 4799 | 5 | 0.00 |
| 15/02/2012 | R186 On 07-February-13 | | | Bond Future | 8.52 | 117.1809 | 8.5220 | 117.1809 | 0.00 |
| 15/02/2012 | R186 On 07-February-13 | 8.50 | Call | Bond Future | 6846 | 7 | 6846 | 7 | 0.00 |
| 15/02/2012 | R186 On 07-February-13 | 8.45 | Call | Bond Future | 6628 | 6 | 6628 | 6 | 0.00 |
| 15/02/2012 | R186 On 07-February-13 | 8.55 | Call | Bond Future | 7074 | 7 | 7074 | 7 | 0.00 |
| 15/02/2012 | R186 On 07-February-13 | 8.55 | Put | Bond Future | 6824 | 7 | 6824 | 7 | 0.00 |
| 15/02/2012 | R186 On 07-February-13 | 8.45 | Put | Bond Future | 7274 | 7 | 7274 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/02/2012 | R186 On 07-February-13 | 8.50 | Put | Bond Future | 7043 | 7 | 7043 | 7 | 0.00 |
| 15/02/2012 | R189 On 03-May-12 | | | Bond Future | 215.52 | 215.5654 | 215.5185 | 215.5654 | 0.00 |
| 15/02/2012 | R189 On 03-May-12 | 215.00 | Call | Bond Future | 519 | 1 | 519 | 1 | 0.00 |
| 15/02/2012 | R189 On 03-May-12 | 215.05 | Call | Bond Future | 469 | 1 | 469 | 1 | 0.00 |
| 15/02/2012 | R189 On 03-May-12 | 214.95 | Call | Bond Future | 569 | 1 | 569 | 1 | 0.00 |
| 15/02/2012 | R189 On 03-May-12 | 214.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/02/2012 | R189 On 03-May-12 | 215.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/02/2012 | R189 On 03-May-12 | 215.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/02/2012 | R197 On 03-May-12 | | | Bond Future | 252.08 | 252.0799 | 252.0757 | 252.0799 | 1,005.00 |
| 15/02/2012 | R197 On 03-May-12 | 251.00 | Call | Bond Future | 1076 | 1 | 1076 | 1 | 0.00 |
| 15/02/2012 | R197 On 03-May-12 | 251.05 | Call | Bond Future | 1026 | 1 | 1026 | 1 | 0.00 |
| 15/02/2012 | R197 On 03-May-12 | 250.95 | Call | Bond Future | 1126 | 1 | 1126 | 1 | 0.00 |
| 15/02/2012 | R197 On 03-May-12 | 250.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/02/2012 | R197 On 03-May-12 | 251.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/02/2012 | R197 On 03-May-12 | 251.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/02/2012 | R201 On 03-May-12 | | | Bond Future | 6.19 | 109.4238 | 6.1850 | 109.4238 | 968.00 |
| 15/02/2012 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3791 | 4 | 3791 | 4 | 0.00 |
| 15/02/2012 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3672 | 4 | 3672 | 4 | 0.00 |
| 15/02/2012 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3909 | 4 | 3909 | 4 | 0.00 |
| 15/02/2012 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 15/02/2012 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/02/2012 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 15/02/2012 | R201 On 02-August-12 | | | Bond Future | 6.20 | 106.6555 | 6.1980 | 106.6555 | 0.00 |
| 15/02/2012 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2968 | 3 | 2968 | 3 | 0.00 |
| 15/02/2012 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2870 | 3 | 2870 | 3 | 0.00 |
| 15/02/2012 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3068 | 3 | 3068 | 3 | 0.00 |
| 15/02/2012 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 78 | 0 | 78 | 0 | 0.00 |
| 15/02/2012 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 97 | 0 | 97 | 0 | 0.00 |
| 15/02/2012 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 87 | 0 | 87 | 0 | 0.00 |
| 15/02/2012 | R201 On 01-November-12 | | | Bond Future | 6.19 | 108.3093 | 6.1860 | 108.3093 | 0.00 |
| 15/02/2012 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1289 | 1 | 1289 | 1 | 0.00 |
| 15/02/2012 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1353 | 1 | 1353 | 1 | 0.00 |
| 15/02/2012 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/02/2012 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 693 | 1 | 693 | 1 | 0.00 |
| 15/02/2012 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 619 | 1 | 619 | 1 | 0.00 |
| 15/02/2012 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 655 | 1 | 655 | 1 | 0.00 |
| 15/02/2012 | R201 On 07-February-13 | | | Bond Future | 6.13 | 105.7878 | 6.1290 | 105.7878 | 0.00 |
| 15/02/2012 | R201 On 07-February-13 | 6.25 | Call | Bond Future | 1068 | 1 | 1068 | 1 | 0.00 |
| 15/02/2012 | R201 On 07-February-13 | 6.30 | Call | Bond Future | 1118 | 1 | 1118 | 1 | 0.00 |
| 15/02/2012 | R201 On 07-February-13 | 6.20 | Call | Bond Future | 1019 | 1 | 1019 | 1 | 0.00 |
| 15/02/2012 | R201 On 07-February-13 | 6.20 | Put | Bond Future | 893 | 1 | 893 | 1 | 0.00 |
| 15/02/2012 | R201 On 07-February-13 | 6.30 | Put | Bond Future | 814 | 1 | 814 | 1 | 0.00 |
| 15/02/2012 | R201 On 07-February-13 | 6.25 | Put | Bond Future | 853 | 1 | 853 | 1 | 0.00 |
| 15/02/2012 | R202 On 03-May-12 | | | Bond Future | 187.48 | 187.4794 | 187.4792 | 187.4794 | 36,952.00 |
| 15/02/2012 | R202 On 03-May-12 | 190.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/02/2012 | R202 On 03-May-12 | 189.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/02/2012 | R202 On 03-May-12 | 190.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/02/2012 | R202 On 03-May-12 | 190.05 | Put | Bond Future | 2571 | 3 | 2571 | 3 | 0.00 |
| 15/02/2012 | R202 On 03-May-12 | 189.95 | Put | Bond Future | 2471 | 2 | 2471 | 2 | 0.00 |
| 15/02/2012 | R202 On 03-May-12 | 190.00 | Put | Bond Future | 2521 | 3 | 2521 | 3 | 0.00 |
| 15/02/2012 | R203 On 03-May-12 | | | Bond Future | 7.25 | 105.4151 | 7.2540 | 105.4151 | 3,536.00 |
| 15/02/2012 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 6470 | 6 | 6470 | 6 | 0.00 |
| 15/02/2012 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 6675 | 7 | 6675 | 7 | 0.00 |
| 15/02/2012 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 6264 | 6 | 6264 | 6 | 0.00 |
| 15/02/2012 | R203 On 03-May-12 | 7.00 | Call | Bond Future | 588 | 1 | 588 | 1 | 4,200.00 |
| 15/02/2012 | R203 On 03-May-12 | 7.80 | Call | Bond Future | 2713 | 3 | 2713 | 3 | 0.00 |
| 15/02/2012 | R203 On 03-May-12 | 7.15 | Call | Bond Future | 853 | 1 | 853 | 1 | 1,400.00 |
| 15/02/2012 | R203 On 03-May-12 | 7.45 | Call | Bond Future | 1582 | 2 | 1582 | 2 | 0.00 |
| 15/02/2012 | R203 On 03-May-12 | 7.45 | Put | Bond Future | 707 | 1 | 707 | 1 | 1,400.00 |
| 15/02/2012 | R203 On 03-May-12 | 7.80 | Put | Bond Future | 297 | 0 | 297 | 0 | 4,200.00 |
| 15/02/2012 | R203 On 03-May-12 | 7.15 | Put | Bond Future | 1321 | 1 | 1321 | 1 | 0.00 |
| 15/02/2012 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 15/02/2012 | R203 On 03-May-12 | 7.00 | Put | Bond Future | 1736 | 2 | 1736 | 2 | 0.00 |
| 15/02/2012 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 15/02/2012 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 15/02/2012 | R203 On 02-August-12 | | | Bond Future | 7.32 | 106.9958 | 7.3230 | 106.9958 | 0.00 |

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

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

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/02/2012 | R206 On 01-November-12 | | | Bond Future | 6.07 | 103.9377 | 6.0650 | 103.9377 | 0.00 |
| 15/02/2012 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 461 | 0 | 461 | 0 | 0.00 |
| 15/02/2012 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 433 | 0 | 433 | 0 | 0.00 |
| 15/02/2012 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 490 | 0 | 490 | 0 | 0.00 |
| 15/02/2012 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 507 | 1 | 507 | 1 | 0.00 |
| 15/02/2012 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 565 | 1 | 565 | 1 | 0.00 |
| 15/02/2012 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 536 | 1 | 536 | 1 | 0.00 |
| 15/02/2012 | R206 On 07-February-13 | | | Bond Future | 5.91 | 101.9869 | 5.9120 | 101.9869 | 0.00 |
| 15/02/2012 | R206 On 07-February-13 | 6.00 | Call | Bond Future | 500 | 1 | 500 | 1 | 0.00 |
| 15/02/2012 | R206 On 07-February-13 | 6.05 | Call | Bond Future | 524 | 1 | 524 | 1 | 0.00 |
| 15/02/2012 | R206 On 07-February-13 | 5.95 | Call | Bond Future | 476 | 0 | 476 | 0 | 0.00 |
| 15/02/2012 | R206 On 07-February-13 | 5.95 | Put | Bond Future | 442 | 0 | 442 | 0 | 0.00 |
| 15/02/2012 | R206 On 07-February-13 | 6.05 | Put | Bond Future | 400 | 0 | 400 | 0 | 0.00 |
| 15/02/2012 | R206 On 07-February-13 | 6.00 | Put | Bond Future | 421 | 0 | 421 | 0 | 0.00 |
| 15/02/2012 | R207 On 03-May-12 | | | Bond Future | 7.80 | 98.9737 | 7.7970 | 98.9737 | 24,915.00 |
| 15/02/2012 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 5313 | 5 | 5313 | 5 | 0.00 |
| 15/02/2012 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 5551 | 5 | 5551 | 5 | 0.00 |
| 15/02/2012 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 5075 | 5 | 5075 | 5 | 0.00 |
| 15/02/2012 | R207 On 03-May-12 | 7.45 | Call | Bond Future | 675 | 1 | 675 | 1 | 2,400.00 |
| 15/02/2012 | R207 On 03-May-12 | 7.65 | Call | Bond Future | 1083 | 1 | 1083 | 1 | 800.00 |
| 15/02/2012 | R207 On 03-May-12 | 8.00 | Call | Bond Future | 2113 | 2 | 2113 | 2 | 0.00 |
| 15/02/2012 | R207 On 03-May-12 | 8.30 | Call | Bond Future | 3272 | 3 | 3272 | 3 | 0.00 |
| 15/02/2012 | R207 On 03-May-12 | 8.30 | Put | Bond Future | 510 | 1 | 510 | 1 | 2,400.00 |
| 15/02/2012 | R207 On 03-May-12 | 8.00 | Put | Bond Future | 986 | 1 | 986 | 1 | 800.00 |
| 15/02/2012 | R207 On 03-May-12 | 7.65 | Put | Bond Future | 1909 | 2 | 1909 | 2 | 0.00 |
| 15/02/2012 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 186 | 0 | 186 | 0 | 0.00 |
| 15/02/2012 | R207 On 03-May-12 | 7.45 | Put | Bond Future | 2640 | 3 | 2640 | 3 | 0.00 |
| 15/02/2012 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 140 | 0 | 140 | 0 | 0.00 |
| 15/02/2012 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 162 | 0 | 162 | 0 | 0.00 |
| 15/02/2012 | R207 On 02-August-12 | | | Bond Future | 7.88 | 96.8146 | 7.8750 | 96.8146 | 0.00 |
| 15/02/2012 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 5650 | 6 | 5650 | 6 | 0.00 |
| 15/02/2012 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 5457 | 5 | 5457 | 5 | 0.00 |
| 15/02/2012 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 5845 | 6 | 5845 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/02/2012 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 982 | 1 | 982 | 1 | 0.00 |
| 15/02/2012 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 1104 | 1 | 1104 | 1 | 0.00 |
| 15/02/2012 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 1041 | 1 | 1041 | 1 | 0.00 |
| 15/02/2012 | R207 On 01-November-12 | | | Bond Future | 7.94 | 98.3192 | 7.9430 | 98.3192 | 0.00 |
| 15/02/2012 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 4148 | 4 | 4148 | 4 | 0.00 |
| 15/02/2012 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 4303 | 4 | 4303 | 4 | 0.00 |
| 15/02/2012 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3997 | 4 | 3997 | 4 | 0.00 |
| 15/02/2012 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 2653 | 3 | 2653 | 3 | 0.00 |
| 15/02/2012 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 2443 | 3 | 2443 | 3 | 0.00 |
| 15/02/2012 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 2546 | 3 | 2546 | 3 | 0.00 |
| 15/02/2012 | R207 On 07-February-13 | | | Bond Future | 8.01 | 96.3937 | 8.0120 | 96.3937 | 0.00 |
| 15/02/2012 | R207 On 07-February-13 | 8.25 | Call | Bond Future | 4378 | 4 | 4378 | 4 | 0.00 |
| 15/02/2012 | R207 On 07-February-13 | 8.20 | Call | Bond Future | 4236 | 4 | 4236 | 4 | 0.00 |
| 15/02/2012 | R207 On 07-February-13 | 8.30 | Call | Bond Future | 4523 | 4 | 4523 | 4 | 0.00 |
| 15/02/2012 | R207 On 07-February-13 | 8.30 | Put | Bond Future | 3066 | 3 | 3066 | 3 | 0.00 |
| 15/02/2012 | R207 On 07-February-13 | 8.20 | Put | Bond Future | 3282 | 3 | 3282 | 3 | 0.00 |
| 15/02/2012 | R207 On 07-February-13 | 8.25 | Put | Bond Future | 3172 | 3 | 3172 | 3 | 0.00 |
| 15/02/2012 | R208 On 03-May-12 | | | Bond Future | 7.89 | 93.4158 | 7.8910 | 93.4158 | 9,194.00 |
| 15/02/2012 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 6494 | 6 | 6494 | 6 | 0.00 |
| 15/02/2012 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 6751 | 7 | 6751 | 7 | 0.00 |
| 15/02/2012 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 6235 | 6 | 6235 | 6 | 0.00 |
| 15/02/2012 | R208 On 03-May-12 | 7.50 | Call | Bond Future | 650 | 1 | 650 | 1 | 3,000.00 |
| 15/02/2012 | R208 On 03-May-12 | 7.70 | Call | Bond Future | 1059 | 1 | 1059 | 1 | 1,000.00 |
| 15/02/2012 | R208 On 03-May-12 | 8.05 | Call | Bond Future | 2105 | 2 | 2105 | 2 | 0.00 |
| 15/02/2012 | R208 On 03-May-12 | 8.35 | Call | Bond Future | 3314 | 3 | 3314 | 3 | 0.00 |
| 15/02/2012 | R208 On 03-May-12 | 8.35 | Put | Bond Future | 603 | 1 | 603 | 1 | 3,000.00 |
| 15/02/2012 | R208 On 03-May-12 | 8.05 | Put | Bond Future | 1154 | 1 | 1154 | 1 | 1,000.00 |
| 15/02/2012 | R208 On 03-May-12 | 7.70 | Put | Bond Future | 2217 | 2 | 2217 | 2 | 0.00 |
| 15/02/2012 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 129 | 0 | 129 | 0 | 0.00 |
| 15/02/2012 | R208 On 03-May-12 | 7.50 | Put | Bond Future | 3041 | 3 | 3041 | 3 | 0.00 |
| 15/02/2012 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 95 | 0 | 95 | 0 | 0.00 |
| 15/02/2012 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 113 | 0 | 113 | 0 | 0.00 |
| 15/02/2012 | R208 On 02-August-12 | | | Bond Future | 7.96 | 94.8160 | 7.9610 | 94.8160 | 0.00 |

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

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

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/02/2012 | R212 On 03-May-12 | 115.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/02/2012 | R212 On 03-May-12 | 115.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/02/2012 | R212 On 03-May-12 | 115.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/02/2012 | R213 On 03-May-12 | | | Bond Future | 8.74 | 85.1561 | 8.7440 | 85.1561 | 785.00 |
| 15/02/2012 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 4842 | 5 | 4842 | 5 | 0.00 |
| 15/02/2012 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 5126 | 5 | 5126 | 5 | 0.00 |
| 15/02/2012 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 4563 | 4 | 4563 | 4 | 0.00 |
| 15/02/2012 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 1011 | 1 | 1011 | 1 | 0.00 |
| 15/02/2012 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 825 | 1 | 825 | 1 | 0.00 |
| 15/02/2012 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 914 | 1 | 914 | 1 | 0.00 |
| 15/02/2012 | R213 On 02-August-12 | | | Bond Future | 8.81 | 86.4322 | 8.8120 | 86.4322 | 0.00 |
| 15/02/2012 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 6344 | 6 | 6344 | 6 | 0.00 |
| 15/02/2012 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 6578 | 6 | 6578 | 6 | 0.00 |
| 15/02/2012 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 6114 | 6 | 6114 | 6 | 0.00 |
| 15/02/2012 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 3118 | 3 | 3118 | 3 | 0.00 |
| 15/02/2012 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 2836 | 3 | 2836 | 3 | 0.00 |
| 15/02/2012 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 2974 | 3 | 2974 | 3 | 0.00 |
| 15/02/2012 | R213 On 01-November-12 | | | Bond Future | 8.88 | 84.2309 | 8.8790 | 84.2309 | 0.00 |
| 15/02/2012 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 5887 | 6 | 5887 | 6 | 0.00 |
| 15/02/2012 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 6092 | 6 | 6092 | 6 | 0.00 |
| 15/02/2012 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 5690 | 6 | 5690 | 6 | 0.00 |
| 15/02/2012 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 5137 | 5 | 5137 | 5 | 0.00 |
| 15/02/2012 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 4769 | 5 | 4769 | 5 | 0.00 |
| 15/02/2012 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 4948 | 5 | 4948 | 5 | 0.00 |
| 15/02/2012 | R213 On 07-February-13 | | | Bond Future | 8.95 | 85.7079 | 8.9480 | 85.7079 | 0.00 |
| 15/02/2012 | R213 On 07-February-13 | 9.00 | Call | Bond Future | 6494 | 6 | 6494 | 6 | 0.00 |
| 15/02/2012 | R213 On 07-February-13 | 9.05 | Call | Bond Future | 6692 | 7 | 6692 | 7 | 0.00 |
| 15/02/2012 | R213 On 07-February-13 | 8.95 | Call | Bond Future | 6305 | 6 | 6305 | 6 | 0.00 |
| 15/02/2012 | R213 On 07-February-13 | 8.95 | Put | Bond Future | 6290 | 6 | 6290 | 6 | 0.00 |
| 15/02/2012 | R213 On 07-February-13 | 9.05 | Put | Bond Future | 5910 | 6 | 5910 | 6 | 0.00 |
| 15/02/2012 | R213 On 07-February-13 | 9.00 | Put | Bond Future | 6094 | 6 | 6094 | 6 | 0.00 |
| 16/02/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/02/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/02/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/02/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/02/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/02/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/02/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/02/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/02/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/02/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/02/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/02/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/02/2012 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/02/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/02/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/02/2012 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/02/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/02/2012 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/02/2012 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/02/2012 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/02/2012 | AL7T On 03-May-12 | | | Index Future | 422.72 | 423.7970 | 422.7220 | 423.7970 | 16.00 |
| 16/02/2012 | AL7T On 02-August-12 | | | Index Future | 429.04 | 430.1410 | 429.0440 | 430.1410 | 0.00 |
| 16/02/2012 | ALBI On 03-May-12 | | | Index Future | 384.76 | 385.5520 | 384.7630 | 385.5520 | 906.00 |
| 16/02/2012 | ALBI On 02-August-12 | | | Index Future | 390.52 | 391.3240 | 390.5170 | 391.3240 | 118.00 |
| 16/02/2012 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/02/2012 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/02/2012 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/02/2012 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/02/2012 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/02/2012 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/02/2012 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/02/2012 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/02/2012 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/02/2012 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/02/2012 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/02/2012 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 16/02/2012 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/02/2012 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/02/2012 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/02/2012 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/02/2012 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/02/2012 | CAAN On 30-March-12 | | | Can-Do Future | 0.11 | 0.0802 | 0.1053 | 0.0802 | 0.00 |
| 16/02/2012 | CAAO On 30-March-12 | | | Can-Do Future | 0.14 | 0.1695 | 0.1371 | 0.1695 | 100,000.00 |
| 16/02/2012 | CAAT On 29-February-12 | | | Can-Do Future | 0.04 | 0.0228 | 0.0419 | 0.0228 | 12,500.00 |
| 16/02/2012 | CAAV On 29-February-12 | | | Can-Do Future | 0.04 | 0.0796 | 0.0399 | 0.0796 | 12,987.00 |
| 16/02/2012 | CAAW On 20-April-12 | | | Any day expiry | 7.90 | 7.7891 | 7.8950 | 7.7891 | 0.00 |
| 16/02/2012 | CAAW On 20-April-12 | 8.10 | Call | Any day expiry | 152 | 0 | 152 | 0 | 0.00 |
| 16/02/2012 | CAAW On 20-April-12 | 8.05 | Call | Any day expiry | 167 | 0 | 167 | 0 | 0.00 |
| 16/02/2012 | CAAW On 20-April-12 | 8.15 | Call | Any day expiry | 138 | 0 | 138 | 0 | 0.00 |
| 16/02/2012 | CAAW On 20-April-12 | 8.15 | Put | Any day expiry | 393 | 0 | 393 | 0 | 0.00 |
| 16/02/2012 | CAAW On 20-April-12 | 8.05 | Put | Any day expiry | 322 | 0 | 322 | 0 | 0.00 |
| 16/02/2012 | CAAW On 20-April-12 | 8.10 | Put | Any day expiry | 357 | 0 | 357 | 0 | 0.00 |
| 16/02/2012 | CAAX On 30-March-12 | | | Can-Do Future | 0.09 | 0.0716 | 0.0883 | 0.0716 | 12,500.00 |
| 16/02/2012 | CAAY On 30-April-12 | | | Can-Do Future | 0.09 | 0.0748 | 0.0880 | 0.0748 | 12,500.00 |
| 16/02/2012 | CAAZ On 18-June-12 | | | Can-Do Future | 0.10 | 0.0870 | 0.1039 | 0.0870 | 5,670.00 |
| 16/02/2012 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/02/2012 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/02/2012 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/02/2012 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/02/2012 | DAAA On 29-March-12 | | | Any day expiry | 7.87 | 7.7646 | 7.8701 | 7.7646 | 0.00 |
| 16/02/2012 | DAAA On 29-March-12 | 7.90 | Call | Any day expiry | 168 | 0 | 168 | 0 | 0.00 |
| 16/02/2012 | DAAA On 29-March-12 | 7.95 | Call | Any day expiry | 149 | 0 | 149 | 0 | 0.00 |
| 16/02/2012 | DAAA On 29-March-12 | 7.85 | Call | Any day expiry | 189 | 0 | 189 | 0 | 0.00 |
| 16/02/2012 | DAAA On 29-March-12 | 7.85 | Put | Any day expiry | 169 | 0 | 169 | 0 | 0.00 |
| 16/02/2012 | DAAA On 29-March-12 | 7.95 | Put | Any day expiry | 229 | 0 | 229 | 0 | 0.00 |
| 16/02/2012 | DAAA On 29-March-12 | 7.90 | Put | Any day expiry | 198 | 0 | 198 | 0 | 0.00 |
| 16/02/2012 | GOVI On 03-May-12 | | | GOVI | 385.77 | 386.5320 | 385.7690 | 386.5320 | 181.00 |
| 16/02/2012 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 37690 | 5 | 37690 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/02/2012 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 37590 | 5 | 37590 | 5 | 0.00 |
| 16/02/2012 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 37790 | 5 | 37790 | 5 | 0.00 |
| 16/02/2012 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/02/2012 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/02/2012 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/02/2012 | GOVI On 02-August-12 | | | GOVI | 391.54 | 392.3180 | 391.5390 | 392.3180 | 0.00 |
| 16/02/2012 | GOVI On 02-August-12 | 390.00 | Call | GOVI | 15390 | 2 | 15390 | 2 | 0.00 |
| 16/02/2012 | GOVI On 02-August-12 | 390.01 | Call | GOVI | 15290 | 2 | 15290 | 2 | 0.00 |
| 16/02/2012 | GOVI On 02-August-12 | 389.99 | Call | GOVI | 15490 | 2 | 15490 | 2 | 0.00 |
| 16/02/2012 | GOVI On 02-August-12 | 389.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/02/2012 | GOVI On 02-August-12 | 390.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/02/2012 | GOVI On 02-August-12 | 390.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/02/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 16/02/2012 | IGOV On 03-May-12 | | | Index Future | 169.87 | 169.8680 | 169.8660 | 169.8680 | 514.00 |
| 16/02/2012 | IGOV On 02-August-12 | | | Index Future | 172.41 | 172.4100 | 172.4060 | 172.4100 | 0.00 |
| 16/02/2012 | ILBI On 03-May-12 | | | Index Future | 461.08 | 461.0820 | 461.0820 | 461.0820 | 0.00 |
| 16/02/2012 | ILBI On 02-August-12 | | | Index Future | 469.65 | 469.6520 | 469.6520 | 469.6520 | 152.00 |
| 16/02/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 16/02/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 16/02/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 16/02/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 16/02/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 16/02/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 16/02/2012 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.61 | 94.3900 | 5.6100 | 94.3900 | 2,390.00 |
| 16/02/2012 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.62 | 94.3800 | 5.6200 | 94.3800 | 0.00 |
| 16/02/2012 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.63 | 94.3800 | 5.6300 | 94.3800 | 0.00 |
| 16/02/2012 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.65 | 94.3600 | 5.6500 | 94.3600 | 2,890.00 |
| 16/02/2012 | JBAF On 18-July-12 | | | Jibar Tradeable Future | 5.68 | 94.3400 | 5.6800 | 94.3400 | 0.00 |
| 16/02/2012 | JBAF On 15-August-12 | | | Jibar Tradeable Future | 5.72 | 5.6900 | 5.7200 | 5.6900 | 0.00 |
| 16/02/2012 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.75 | 94.2800 | 5.7500 | 94.2800 | 44,760.00 |
| 16/02/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.89 | 94.1600 | 5.8900 | 94.1600 | 940.00 |
| 16/02/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.05 | 93.9900 | 6.0500 | 93.9900 | 790.00 |
| 16/02/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.23 | 93.8900 | 6.2300 | 93.8900 | 1,250.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/02/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.42 | 93.6600 | 6.4200 | 93.6600 | 1,700.00 |
| 16/02/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 6.61 | 93.4700 | 6.6100 | 93.4700 | 1,500.00 |
| 16/02/2012 | R157 On 03-May-12 | | | Bond Future | 6.73 | 122.1744 | 6.7250 | 122.1744 | 10,835.00 |
| 16/02/2012 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4937 | 5 | 4937 | 5 | 0.00 |
| 16/02/2012 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 5094 | 5 | 5094 | 5 | 0.00 |
| 16/02/2012 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4780 | 5 | 4780 | 5 | 0.00 |
| 16/02/2012 | R157 On 03-May-12 | 6.25 | Call | Bond Future | 165 | 0 | 165 | 0 | 1,500.00 |
| 16/02/2012 | R157 On 03-May-12 | 6.50 | Call | Bond Future | 381 | 0 | 381 | 0 | 0.00 |
| 16/02/2012 | R157 On 03-May-12 | 6.75 | Call | Bond Future | 744 | 1 | 744 | 1 | 0.00 |
| 16/02/2012 | R157 On 03-May-12 | 6.75 | Put | Bond Future | 661 | 1 | 661 | 1 | 1,500.00 |
| 16/02/2012 | R157 On 03-May-12 | 6.50 | Put | Bond Future | 1132 | 1 | 1132 | 1 | 1,500.00 |
| 16/02/2012 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 16/02/2012 | R157 On 03-May-12 | 6.25 | Put | Bond Future | 1757 | 2 | 1757 | 2 | 0.00 |
| 16/02/2012 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 16/02/2012 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 16/02/2012 | R157 On 02-August-12 | | | Bond Future | 6.79 | 124.0038 | 6.7860 | 124.0038 | 0.00 |
| 16/02/2012 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3854 | 4 | 3854 | 4 | 0.00 |
| 16/02/2012 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3726 | 4 | 3726 | 4 | 0.00 |
| 16/02/2012 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3984 | 4 | 3984 | 4 | 0.00 |
| 16/02/2012 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 177 | 0 | 177 | 0 | 0.00 |
| 16/02/2012 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 214 | 0 | 214 | 0 | 0.00 |
| 16/02/2012 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 195 | 0 | 195 | 0 | 0.00 |
| 16/02/2012 | R157 On 01-November-12 | | | Bond Future | 6.84 | 119.1211 | 6.8390 | 119.1211 | 0.00 |
| 16/02/2012 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1667 | 2 | 1667 | 2 | 0.00 |
| 16/02/2012 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1586 | 2 | 1586 | 2 | 0.00 |
| 16/02/2012 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 1748 | 2 | 1748 | 2 | 0.00 |
| 16/02/2012 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 1153 | 1 | 1153 | 1 | 0.00 |
| 16/02/2012 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 1273 | 1 | 1273 | 1 | 0.00 |
| 16/02/2012 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 1213 | 1 | 1213 | 1 | 0.00 |
| 16/02/2012 | R157 On 07-February-13 | | | Bond Future | 6.88 | 121.1991 | 6.8820 | 121.1991 | 0.00 |
| 16/02/2012 | R157 On 07-February-13 | 6.75 | Call | Bond Future | 1338 | 1 | 1338 | 1 | 0.00 |
| 16/02/2012 | R157 On 07-February-13 | 6.80 | Call | Bond Future | 1402 | 1 | 1402 | 1 | 0.00 |
| 16/02/2012 | R157 On 07-February-13 | 6.70 | Call | Bond Future | 1277 | 1 | 1277 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/02/2012 | R157 On 07-February-13 | 6.70 | Put | Bond Future | 1744 | 2 | 1744 | 2 | 0.00 |
| 16/02/2012 | R157 On 07-February-13 | 6.80 | Put | Bond Future | 1612 | 2 | 1612 | 2 | 0.00 |
| 16/02/2012 | R157 On 07-February-13 | 6.75 | Put | Bond Future | 1676 | 2 | 1676 | 2 | 0.00 |
| 16/02/2012 | R186 On 03-May-12 | | | Bond Future | 8.36 | 122.2225 | 8.3600 | 122.2225 | 28,056.00 |
| 16/02/2012 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 6529 | 7 | 6529 | 7 | 0.00 |
| 16/02/2012 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 6887 | 7 | 6887 | 7 | 0.00 |
| 16/02/2012 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6176 | 6 | 6176 | 6 | 0.00 |
| 16/02/2012 | R186 On 03-May-12 | 7.90 | Call | Bond Future | 960 | 1 | 960 | 1 | 2,250.00 |
| 16/02/2012 | R186 On 03-May-12 | 8.20 | Call | Bond Future | 1921 | 2 | 1921 | 2 | 750.00 |
| 16/02/2012 | R186 On 03-May-12 | 8.50 | Call | Bond Future | 3342 | 4 | 3342 | 4 | 0.00 |
| 16/02/2012 | R186 On 03-May-12 | 8.85 | Call | Bond Future | 5489 | 6 | 5489 | 6 | 0.00 |
| 16/02/2012 | R186 On 03-May-12 | 8.85 | Put | Bond Future | 1008 | 1 | 1008 | 1 | 2,250.00 |
| 16/02/2012 | R186 On 03-May-12 | 8.50 | Put | Bond Future | 2036 | 2 | 2036 | 2 | 750.00 |
| 16/02/2012 | R186 On 03-May-12 | 8.20 | Put | Bond Future | 3440 | 3 | 3440 | 3 | 0.00 |
| 16/02/2012 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 810 | 1 | 810 | 1 | 0.00 |
| 16/02/2012 | R186 On 03-May-12 | 7.90 | Put | Bond Future | 5402 | 5 | 5402 | 5 | 0.00 |
| 16/02/2012 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 647 | 1 | 647 | 1 | 0.00 |
| 16/02/2012 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 725 | 1 | 725 | 1 | 0.00 |
| 16/02/2012 | R186 On 02-August-12 | | | Bond Future | 8.43 | 118.7581 | 8.4320 | 118.7581 | 0.00 |
| 16/02/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 6479 | 7 | 6479 | 7 | 0.00 |
| 16/02/2012 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6749 | 7 | 6749 | 7 | 0.00 |
| 16/02/2012 | R186 On 02-August-12 | 8.25 | Call | Bond Future | 4084 | 4 | 4084 | 4 | 8,750.00 |
| 16/02/2012 | R186 On 02-August-12 | 8.66 | Call | Bond Future | 6005 | 6 | 6005 | 6 | 0.00 |
| 16/02/2012 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 6214 | 6 | 6214 | 6 | 0.00 |
| 16/02/2012 | R186 On 02-August-12 | 7.66 | Call | Bond Future | 2045 | 2 | 2045 | 2 | 276.00 |
| 16/02/2012 | R186 On 02-August-12 | 7.76 | Call | Bond Future | 2330 | 2 | 2330 | 2 | 43.00 |
| 16/02/2012 | R186 On 02-August-12 | 8.76 | Call | Bond Future | 6533 | 7 | 6533 | 7 | 0.00 |
| 16/02/2012 | R186 On 02-August-12 | 8.76 | Put | Bond Future | 3560 | 3 | 3560 | 3 | 43.00 |
| 16/02/2012 | R186 On 02-August-12 | 7.76 | Put | Bond Future | 8777 | 9 | 8777 | 9 | 0.00 |
| 16/02/2012 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 3777 | 4 | 3777 | 4 | 0.00 |
| 16/02/2012 | R186 On 02-August-12 | 8.25 | Put | Bond Future | 5782 | 6 | 5782 | 6 | 0.00 |
| 16/02/2012 | R186 On 02-August-12 | 8.66 | Put | Bond Future | 3927 | 4 | 3927 | 4 | 276.00 |
| 16/02/2012 | R186 On 02-August-12 | 7.66 | Put | Bond Future | 9494 | 9 | 9494 | 9 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/02/2012 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 3421 | 3 | 3421 | 3 | 0.00 |
| 16/02/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 3595 | 3 | 3595 | 3 | 0.00 |
| 16/02/2012 | R186 On 01-November-12 | | | Bond Future | 8.50 | 120.6063 | 8.4990 | 120.6063 | 0.00 |
| 16/02/2012 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 7192 | 7 | 7192 | 7 | 0.00 |
| 16/02/2012 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 7444 | 8 | 7444 | 8 | 0.00 |
| 16/02/2012 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 6943 | 7 | 6943 | 7 | 0.00 |
| 16/02/2012 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 5141 | 5 | 5141 | 5 | 0.00 |
| 16/02/2012 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 4760 | 5 | 4760 | 5 | 0.00 |
| 16/02/2012 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 4948 | 5 | 4948 | 5 | 0.00 |
| 16/02/2012 | R186 On 07-February-13 | | | Bond Future | 8.57 | 117.4130 | 8.5670 | 117.4130 | 0.00 |
| 16/02/2012 | R186 On 07-February-13 | 8.50 | Call | Bond Future | 6627 | 7 | 6627 | 7 | 0.00 |
| 16/02/2012 | R186 On 07-February-13 | 8.55 | Call | Bond Future | 6851 | 7 | 6851 | 7 | 0.00 |
| 16/02/2012 | R186 On 07-February-13 | 8.45 | Call | Bond Future | 6413 | 7 | 6413 | 7 | 0.00 |
| 16/02/2012 | R186 On 07-February-13 | 8.45 | Put | Bond Future | 7461 | 7 | 7461 | 7 | 0.00 |
| 16/02/2012 | R186 On 07-February-13 | 8.55 | Put | Bond Future | 7002 | 7 | 7002 | 7 | 0.00 |
| 16/02/2012 | R186 On 07-February-13 | 8.50 | Put | Bond Future | 7225 | 7 | 7225 | 7 | 0.00 |
| 16/02/2012 | R189 On 03-May-12 | | | Bond Future | 215.50 | 215.5185 | 215.5019 | 215.5185 | 0.00 |
| 16/02/2012 | R189 On 03-May-12 | 215.00 | Call | Bond Future | 502 | 1 | 502 | 1 | 0.00 |
| 16/02/2012 | R189 On 03-May-12 | 215.05 | Call | Bond Future | 452 | 0 | 452 | 0 | 0.00 |
| 16/02/2012 | R189 On 03-May-12 | 214.95 | Call | Bond Future | 552 | 1 | 552 | 1 | 0.00 |
| 16/02/2012 | R189 On 03-May-12 | 214.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/02/2012 | R189 On 03-May-12 | 215.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/02/2012 | R189 On 03-May-12 | 215.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/02/2012 | R197 On 03-May-12 | | | Bond Future | 252.07 | 252.0757 | 252.0732 | 252.0757 | 1,005.00 |
| 16/02/2012 | R197 On 03-May-12 | 251.00 | Call | Bond Future | 1073 | 1 | 1073 | 1 | 0.00 |
| 16/02/2012 | R197 On 03-May-12 | 251.05 | Call | Bond Future | 1023 | 1 | 1023 | 1 | 0.00 |
| 16/02/2012 | R197 On 03-May-12 | 250.95 | Call | Bond Future | 1123 | 1 | 1123 | 1 | 0.00 |
| 16/02/2012 | R197 On 03-May-12 | 250.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/02/2012 | R197 On 03-May-12 | 251.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/02/2012 | R197 On 03-May-12 | 251.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/02/2012 | R201 On 03-May-12 | | | Bond Future | 6.17 | 109.4287 | 6.1680 | 109.4287 | 968.00 |
| 16/02/2012 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3833 | 4 | 3833 | 4 | 0.00 |
| 16/02/2012 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3714 | 4 | 3714 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/02/2012 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3951 | 4 | 3951 | 4 | 0.00 |
| 16/02/2012 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 16/02/2012 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/02/2012 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 16/02/2012 | R201 On 02-August-12 | | | Bond Future | 6.18 | 106.6600 | 6.1800 | 106.6600 | 0.00 |
| 16/02/2012 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3005 | 3 | 3005 | 3 | 0.00 |
| 16/02/2012 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2906 | 3 | 2906 | 3 | 0.00 |
| 16/02/2012 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3104 | 3 | 3104 | 3 | 0.00 |
| 16/02/2012 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 73 | 0 | 73 | 0 | 0.00 |
| 16/02/2012 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 93 | 0 | 93 | 0 | 0.00 |
| 16/02/2012 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 83 | 0 | 83 | 0 | 0.00 |
| 16/02/2012 | R201 On 01-November-12 | | | Bond Future | 6.17 | 108.3154 | 6.1650 | 108.3154 | 0.00 |
| 16/02/2012 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1313 | 1 | 1313 | 1 | 0.00 |
| 16/02/2012 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1250 | 1 | 1250 | 1 | 0.00 |
| 16/02/2012 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1378 | 1 | 1378 | 1 | 0.00 |
| 16/02/2012 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 601 | 1 | 601 | 1 | 0.00 |
| 16/02/2012 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 674 | 1 | 674 | 1 | 0.00 |
| 16/02/2012 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 637 | 1 | 637 | 1 | 0.00 |
| 16/02/2012 | R201 On 07-February-13 | | | Bond Future | 6.11 | 105.7896 | 6.1060 | 105.7896 | 0.00 |
| 16/02/2012 | R201 On 07-February-13 | 6.25 | Call | Bond Future | 1089 | 1 | 1089 | 1 | 0.00 |
| 16/02/2012 | R201 On 07-February-13 | 6.20 | Call | Bond Future | 1040 | 1 | 1040 | 1 | 0.00 |
| 16/02/2012 | R201 On 07-February-13 | 6.30 | Call | Bond Future | 1139 | 1 | 1139 | 1 | 0.00 |
| 16/02/2012 | R201 On 07-February-13 | 6.30 | Put | Bond Future | 794 | 1 | 794 | 1 | 0.00 |
| 16/02/2012 | R201 On 07-February-13 | 6.20 | Put | Bond Future | 873 | 1 | 873 | 1 | 0.00 |
| 16/02/2012 | R201 On 07-February-13 | 6.25 | Put | Bond Future | 833 | 1 | 833 | 1 | 0.00 |
| 16/02/2012 | R202 On 03-May-12 | | | Bond Future | 187.48 | 187.4792 | 187.4783 | 187.4792 | 36,952.00 |
| 16/02/2012 | R202 On 03-May-12 | 190.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/02/2012 | R202 On 03-May-12 | 190.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/02/2012 | R202 On 03-May-12 | 189.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/02/2012 | R202 On 03-May-12 | 189.95 | Put | Bond Future | 2472 | 2 | 2472 | 2 | 0.00 |
| 16/02/2012 | R202 On 03-May-12 | 190.05 | Put | Bond Future | 2572 | 3 | 2572 | 3 | 0.00 |
| 16/02/2012 | R202 On 03-May-12 | 190.00 | Put | Bond Future | 2522 | 3 | 2522 | 3 | 0.00 |
| 16/02/2012 | R203 On 03-May-12 | | | Bond Future | 7.29 | 105.5497 | 7.2900 | 105.5497 | 3,536.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/02/2012 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 6309 | 6 | 6309 | 6 | 0.00 |
| 16/02/2012 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 6514 | 7 | 6514 | 7 | 0.00 |
| 16/02/2012 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 6105 | 6 | 6105 | 6 | 0.00 |
| 16/02/2012 | R203 On 03-May-12 | 7.00 | Call | Bond Future | 529 | 1 | 529 | 1 | 4,200.00 |
| 16/02/2012 | R203 On 03-May-12 | 7.80 | Call | Bond Future | 2578 | 3 | 2578 | 3 | 0.00 |
| 16/02/2012 | R203 On 03-May-12 | 7.15 | Call | Bond Future | 778 | 1 | 778 | 1 | 1,400.00 |
| 16/02/2012 | R203 On 03-May-12 | 7.45 | Call | Bond Future | 1475 | 2 | 1475 | 2 | 0.00 |
| 16/02/2012 | R203 On 03-May-12 | 7.45 | Put | Bond Future | 761 | 1 | 761 | 1 | 1,400.00 |
| 16/02/2012 | R203 On 03-May-12 | 7.80 | Put | Bond Future | 323 | 0 | 323 | 0 | 4,200.00 |
| 16/02/2012 | R203 On 03-May-12 | 7.15 | Put | Bond Future | 1408 | 1 | 1408 | 1 | 0.00 |
| 16/02/2012 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 16/02/2012 | R203 On 03-May-12 | 7.00 | Put | Bond Future | 1839 | 2 | 1839 | 2 | 0.00 |
| 16/02/2012 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 16/02/2012 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 16/02/2012 | R203 On 02-August-12 | | | Bond Future | 7.36 | 107.1289 | 7.3610 | 107.1289 | 0.00 |
| 16/02/2012 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 5234 | 5 | 5234 | 5 | 0.00 |
| 16/02/2012 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 5400 | 6 | 5400 | 6 | 0.00 |
| 16/02/2012 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 5069 | 5 | 5069 | 5 | 0.00 |
| 16/02/2012 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 524 | 0 | 524 | 0 | 0.00 |
| 16/02/2012 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 450 | 0 | 450 | 0 | 0.00 |
| 16/02/2012 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 486 | 0 | 486 | 0 | 0.00 |
| 16/02/2012 | R203 On 01-November-12 | | | Bond Future | 7.43 | 104.6303 | 7.4300 | 104.6303 | 0.00 |
| 16/02/2012 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 3062 | 3 | 3062 | 3 | 0.00 |
| 16/02/2012 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 3186 | 3 | 3186 | 3 | 0.00 |
| 16/02/2012 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 2941 | 3 | 2941 | 3 | 0.00 |
| 16/02/2012 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 1842 | 2 | 1842 | 2 | 0.00 |
| 16/02/2012 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 1683 | 2 | 1683 | 2 | 0.00 |
| 16/02/2012 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 1761 | 2 | 1761 | 2 | 0.00 |
| 16/02/2012 | R203 On 07-February-13 | | | Bond Future | 7.50 | 106.4561 | 7.4970 | 106.4561 | 0.00 |
| 16/02/2012 | R203 On 07-February-13 | 6.50 | Call | Bond Future | 1045 | 1 | 1045 | 1 | 0.00 |
| 16/02/2012 | R203 On 07-February-13 | 6.45 | Call | Bond Future | 994 | 1 | 994 | 1 | 0.00 |
| 16/02/2012 | R203 On 07-February-13 | 6.55 | Call | Bond Future | 1102 | 1 | 1102 | 1 | 0.00 |
| 16/02/2012 | R203 On 07-February-13 | 6.55 | Put | Bond Future | 4867 | 5 | 4867 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/02/2012 | R203 On 07-February-13 | 6.45 | Put | Bond Future | 5167 | 5 | 5167 | 5 | 0.00 |
| 16/02/2012 | R203 On 07-February-13 | 6.50 | Put | Bond Future | 5014 | 5 | 5014 | 5 | 0.00 |
| 16/02/2012 | R204 On 03-May-12 | | | Bond Future | 7.59 | 105.2733 | 7.5920 | 105.2733 | 3,150.00 |
| 16/02/2012 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 5867 | 6 | 5867 | 6 | 0.00 |
| 16/02/2012 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 6098 | 6 | 6098 | 6 | 0.00 |
| 16/02/2012 | R204 On 03-May-12 | 7.00 | Call | Bond Future | 279 | 0 | 279 | 0 | 550.00 |
| 16/02/2012 | R204 On 03-May-12 | 7.75 | Call | Bond Future | 1769 | 2 | 1769 | 2 | 0.00 |
| 16/02/2012 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 5637 | 6 | 5637 | 6 | 0.00 |
| 16/02/2012 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 75 | 0 | 75 | 0 | 0.00 |
| 16/02/2012 | R204 On 03-May-12 | 7.00 | Put | Bond Future | 3414 | 3 | 3414 | 3 | 0.00 |
| 16/02/2012 | R204 On 03-May-12 | 7.75 | Put | Bond Future | 952 | 1 | 952 | 1 | 550.00 |
| 16/02/2012 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 53 | 0 | 53 | 0 | 0.00 |
| 16/02/2012 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 63 | 0 | 63 | 0 | 0.00 |
| 16/02/2012 | R204 On 02-August-12 | | | Bond Future | 7.67 | 102.8228 | 7.6680 | 102.8228 | 0.00 |
| 16/02/2012 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 5021 | 5 | 5021 | 5 | 0.00 |
| 16/02/2012 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4841 | 5 | 4841 | 5 | 0.00 |
| 16/02/2012 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 5203 | 5 | 5203 | 5 | 0.00 |
| 16/02/2012 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 893 | 1 | 893 | 1 | 0.00 |
| 16/02/2012 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 1008 | 1 | 1008 | 1 | 0.00 |
| 16/02/2012 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 949 | 1 | 949 | 1 | 0.00 |
| 16/02/2012 | R204 On 01-November-12 | | | Bond Future | 7.74 | 104.4211 | 7.7390 | 104.4211 | 0.00 |
| 16/02/2012 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3591 | 4 | 3591 | 4 | 0.00 |
| 16/02/2012 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3453 | 4 | 3453 | 4 | 0.00 |
| 16/02/2012 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3732 | 4 | 3732 | 4 | 0.00 |
| 16/02/2012 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 2239 | 2 | 2239 | 2 | 0.00 |
| 16/02/2012 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 2437 | 2 | 2437 | 2 | 0.00 |
| 16/02/2012 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 2337 | 2 | 2337 | 2 | 0.00 |
| 16/02/2012 | R204 On 07-February-13 | | | Bond Future | 7.81 | 102.2008 | 7.8090 | 102.2008 | 0.00 |
| 16/02/2012 | R204 On 07-February-13 | 8.00 | Call | Bond Future | 3775 | 4 | 3775 | 4 | 0.00 |
| 16/02/2012 | R204 On 07-February-13 | 8.05 | Call | Bond Future | 3906 | 4 | 3906 | 4 | 0.00 |
| 16/02/2012 | R204 On 07-February-13 | 7.95 | Call | Bond Future | 3646 | 4 | 3646 | 4 | 0.00 |
| 16/02/2012 | R204 On 07-February-13 | 7.95 | Put | Bond Future | 2992 | 3 | 2992 | 3 | 0.00 |
| 16/02/2012 | R204 On 07-February-13 | 8.05 | Put | Bond Future | 2792 | 3 | 2792 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/02/2012 | R204 On 07-February-13 | 8.00 | Put | Bond Future | 2891 | 3 | 2891 | 3 | 0.00 |
| 16/02/2012 | R206 On 03-May-12 | | | Bond Future | 6.08 | 104.5431 | 6.0800 | 104.5431 | 300.00 |
| 16/02/2012 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2248 | 2 | 2248 | 2 | 0.00 |
| 16/02/2012 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2326 | 2 | 2326 | 2 | 0.00 |
| 16/02/2012 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2170 | 2 | 2170 | 2 | 0.00 |
| 16/02/2012 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 16/02/2012 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 16/02/2012 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 16/02/2012 | R206 On 02-August-12 | | | Bond Future | 6.09 | 102.3440 | 6.0860 | 102.3440 | 0.00 |
| 16/02/2012 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1642 | 2 | 1642 | 2 | 0.00 |
| 16/02/2012 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1703 | 2 | 1703 | 2 | 0.00 |
| 16/02/2012 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1582 | 2 | 1582 | 2 | 0.00 |
| 16/02/2012 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 65 | 0 | 65 | 0 | 0.00 |
| 16/02/2012 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 52 | 0 | 52 | 0 | 0.00 |
| 16/02/2012 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 58 | 0 | 58 | 0 | 0.00 |
| 16/02/2012 | R206 On 01-November-12 | | | Bond Future | 6.03 | 103.9343 | 6.0330 | 103.9343 | 0.00 |
| 16/02/2012 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 478 | 0 | 478 | 0 | 0.00 |
| 16/02/2012 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 507 | 0 | 507 | 0 | 0.00 |
| 16/02/2012 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 449 | 0 | 449 | 0 | 0.00 |
| 16/02/2012 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 544 | 1 | 544 | 1 | 0.00 |
| 16/02/2012 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 487 | 1 | 487 | 1 | 0.00 |
| 16/02/2012 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 516 | 1 | 516 | 1 | 0.00 |
| 16/02/2012 | R206 On 07-February-13 | | | Bond Future | 5.87 | 101.9788 | 5.8710 | 101.9788 | 0.00 |
| 16/02/2012 | R206 On 07-February-13 | 6.00 | Call | Bond Future | 519 | 1 | 519 | 1 | 0.00 |
| 16/02/2012 | R206 On 07-February-13 | 5.95 | Call | Bond Future | 494 | 0 | 494 | 0 | 0.00 |
| 16/02/2012 | R206 On 07-February-13 | 6.05 | Call | Bond Future | 544 | 1 | 544 | 1 | 0.00 |
| 16/02/2012 | R206 On 07-February-13 | 6.05 | Put | Bond Future | 384 | 0 | 384 | 0 | 0.00 |
| 16/02/2012 | R206 On 07-February-13 | 5.95 | Put | Bond Future | 423 | 0 | 423 | 0 | 0.00 |
| 16/02/2012 | R206 On 07-February-13 | 6.00 | Put | Bond Future | 403 | 0 | 403 | 0 | 0.00 |
| 16/02/2012 | R207 On 03-May-12 | | | Bond Future | 7.84 | 99.1357 | 7.8430 | 99.1357 | 24,915.00 |
| 16/02/2012 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 5076 | 5 | 5076 | 5 | 0.00 |
| 16/02/2012 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 5311 | 6 | 5311 | 6 | 0.00 |
| 16/02/2012 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4840 | 5 | 4840 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/02/2012 | R207 On 03-May-12 | 7.45 | Call | Bond Future | 593 | 1 | 593 | 1 | 2,400.00 |
| 16/02/2012 | R207 On 03-May-12 | 7.65 | Call | Bond Future | 970 | 1 | 970 | 1 | 800.00 |
| 16/02/2012 | R207 On 03-May-12 | 8.00 | Call | Bond Future | 1946 | 2 | 1946 | 2 | 0.00 |
| 16/02/2012 | R207 On 03-May-12 | 8.30 | Call | Bond Future | 3068 | 3 | 3068 | 3 | 0.00 |
| 16/02/2012 | R207 On 03-May-12 | 8.30 | Put | Bond Future | 562 | 1 | 562 | 1 | 2,400.00 |
| 16/02/2012 | R207 On 03-May-12 | 8.00 | Put | Bond Future | 1076 | 1 | 1076 | 1 | 800.00 |
| 16/02/2012 | R207 On 03-May-12 | 7.65 | Put | Bond Future | 2053 | 2 | 2053 | 2 | 0.00 |
| 16/02/2012 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 208 | 0 | 208 | 0 | 0.00 |
| 16/02/2012 | R207 On 03-May-12 | 7.45 | Put | Bond Future | 2815 | 3 | 2815 | 3 | 0.00 |
| 16/02/2012 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 156 | 0 | 156 | 0 | 0.00 |
| 16/02/2012 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 182 | 0 | 182 | 0 | 0.00 |
| 16/02/2012 | R207 On 02-August-12 | | | Bond Future | 7.92 | 96.9773 | 7.9230 | 96.9773 | 0.00 |
| 16/02/2012 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 5447 | 6 | 5447 | 6 | 0.00 |
| 16/02/2012 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 5257 | 5 | 5257 | 5 | 0.00 |
| 16/02/2012 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 5639 | 6 | 5639 | 6 | 0.00 |
| 16/02/2012 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 1036 | 1 | 1036 | 1 | 0.00 |
| 16/02/2012 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 1164 | 1 | 1164 | 1 | 0.00 |
| 16/02/2012 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 1099 | 1 | 1099 | 1 | 0.00 |
| 16/02/2012 | R207 On 01-November-12 | | | Bond Future | 7.99 | 98.4878 | 7.9930 | 98.4878 | 0.00 |
| 16/02/2012 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 3987 | 4 | 3987 | 4 | 0.00 |
| 16/02/2012 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3839 | 4 | 3839 | 4 | 0.00 |
| 16/02/2012 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 4139 | 4 | 4139 | 4 | 0.00 |
| 16/02/2012 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 2542 | 2 | 2542 | 2 | 0.00 |
| 16/02/2012 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 2758 | 3 | 2758 | 3 | 0.00 |
| 16/02/2012 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 2648 | 3 | 2648 | 3 | 0.00 |
| 16/02/2012 | R207 On 07-February-13 | | | Bond Future | 8.07 | 96.5620 | 8.0650 | 96.5620 | 0.00 |
| 16/02/2012 | R207 On 07-February-13 | 8.25 | Call | Bond Future | 4220 | 4 | 4220 | 4 | 0.00 |
| 16/02/2012 | R207 On 07-February-13 | 8.30 | Call | Bond Future | 4362 | 5 | 4362 | 5 | 0.00 |
| 16/02/2012 | R207 On 07-February-13 | 8.20 | Call | Bond Future | 4081 | 4 | 4081 | 4 | 0.00 |
| 16/02/2012 | R207 On 07-February-13 | 8.20 | Put | Bond Future | 3397 | 3 | 3397 | 3 | 0.00 |
| 16/02/2012 | R207 On 07-February-13 | 8.30 | Put | Bond Future | 3175 | 3 | 3175 | 3 | 0.00 |
| 16/02/2012 | R207 On 07-February-13 | 8.25 | Put | Bond Future | 3284 | 3 | 3284 | 3 | 0.00 |
| 16/02/2012 | R208 On 03-May-12 | | | Bond Future | 7.93 | 93.4940 | 7.9310 | 93.4940 | 9,194.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/02/2012 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 6265 | 6 | 6265 | 6 | 0.00 |
| 16/02/2012 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 6521 | 7 | 6521 | 7 | 0.00 |
| 16/02/2012 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 6008 | 6 | 6008 | 6 | 0.00 |
| 16/02/2012 | R208 On 03-May-12 | 7.50 | Call | Bond Future | 577 | 1 | 577 | 1 | 3,000.00 |
| 16/02/2012 | R208 On 03-May-12 | 7.70 | Call | Bond Future | 958 | 1 | 958 | 1 | 1,000.00 |
| 16/02/2012 | R208 On 03-May-12 | 8.05 | Call | Bond Future | 1953 | 2 | 1953 | 2 | 0.00 |
| 16/02/2012 | R208 On 03-May-12 | 8.35 | Call | Bond Future | 3126 | 3 | 3126 | 3 | 0.00 |
| 16/02/2012 | R208 On 03-May-12 | 8.35 | Put | Bond Future | 655 | 1 | 655 | 1 | 3,000.00 |
| 16/02/2012 | R208 On 03-May-12 | 8.05 | Put | Bond Future | 1243 | 1 | 1243 | 1 | 1,000.00 |
| 16/02/2012 | R208 On 03-May-12 | 7.70 | Put | Bond Future | 2357 | 2 | 2357 | 2 | 0.00 |
| 16/02/2012 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 142 | 0 | 142 | 0 | 0.00 |
| 16/02/2012 | R208 On 03-May-12 | 7.50 | Put | Bond Future | 3208 | 3 | 3208 | 3 | 0.00 |
| 16/02/2012 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 106 | 0 | 106 | 0 | 0.00 |
| 16/02/2012 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 124 | 0 | 124 | 0 | 0.00 |
| 16/02/2012 | R208 On 02-August-12 | | | Bond Future | 8.00 | 94.8982 | 8.0040 | 94.8982 | 0.00 |
| 16/02/2012 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 5579 | 6 | 5579 | 6 | 0.00 |
| 16/02/2012 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5780 | 6 | 5780 | 6 | 0.00 |
| 16/02/2012 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5381 | 6 | 5381 | 6 | 0.00 |
| 16/02/2012 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 1417 | 1 | 1417 | 1 | 0.00 |
| 16/02/2012 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 1265 | 1 | 1265 | 1 | 0.00 |
| 16/02/2012 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1339 | 1 | 1339 | 1 | 0.00 |
| 16/02/2012 | R208 On 01-November-12 | | | Bond Future | 8.07 | 92.9755 | 8.0720 | 92.9755 | 0.00 |
| 16/02/2012 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 4121 | 4 | 4121 | 4 | 0.00 |
| 16/02/2012 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 4279 | 4 | 4279 | 4 | 0.00 |
| 16/02/2012 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 3965 | 4 | 3965 | 4 | 0.00 |
| 16/02/2012 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 3238 | 3 | 3238 | 3 | 0.00 |
| 16/02/2012 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 2988 | 3 | 2988 | 3 | 0.00 |
| 16/02/2012 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 3111 | 3 | 3111 | 3 | 0.00 |
| 16/02/2012 | R208 On 07-February-13 | | | Bond Future | 8.14 | 94.5920 | 8.1410 | 94.5920 | 0.00 |
| 16/02/2012 | R208 On 07-February-13 | 8.00 | Call | Bond Future | 3720 | 4 | 3720 | 4 | 0.00 |
| 16/02/2012 | R208 On 07-February-13 | 7.95 | Call | Bond Future | 3588 | 4 | 3588 | 4 | 0.00 |
| 16/02/2012 | R208 On 07-February-13 | 8.05 | Call | Bond Future | 3857 | 4 | 3857 | 4 | 0.00 |
| 16/02/2012 | R208 On 07-February-13 | 8.05 | Put | Bond Future | 4365 | 4 | 4365 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/02/2012 | R208 On 07-February-13 | 7.95 | Put | Bond Future | 4658 | 5 | 4658 | 5 | 0.00 |
| 16/02/2012 | R208 On 07-February-13 | 8.00 | Put | Bond Future | 4508 | 4 | 4508 | 4 | 0.00 |
| 16/02/2012 | R209 On 03-May-12 | | | Bond Future | 8.84 | 75.3458 | 8.8370 | 75.3458 | 2,042.00 |
| 16/02/2012 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3003 | 3 | 3003 | 3 | 0.00 |
| 16/02/2012 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 2781 | 3 | 2781 | 3 | 0.00 |
| 16/02/2012 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 3232 | 3 | 3232 | 3 | 0.00 |
| 16/02/2012 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 1592 | 2 | 1592 | 2 | 0.00 |
| 16/02/2012 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 1903 | 2 | 1903 | 2 | 0.00 |
| 16/02/2012 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 1742 | 2 | 1742 | 2 | 0.00 |
| 16/02/2012 | R209 On 02-August-12 | | | Bond Future | 8.90 | 76.4757 | 8.9020 | 76.4757 | 0.00 |
| 16/02/2012 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5770 | 6 | 5770 | 6 | 0.00 |
| 16/02/2012 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5553 | 6 | 5553 | 6 | 0.00 |
| 16/02/2012 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 5989 | 6 | 5989 | 6 | 0.00 |
| 16/02/2012 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 3007 | 3 | 3007 | 3 | 0.00 |
| 16/02/2012 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 3302 | 3 | 3302 | 3 | 0.00 |
| 16/02/2012 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 3152 | 3 | 3152 | 3 | 0.00 |
| 16/02/2012 | R209 On 01-November-12 | | | Bond Future | 8.97 | 74.5146 | 8.9650 | 74.5146 | 0.00 |
| 16/02/2012 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 5483 | 6 | 5483 | 6 | 0.00 |
| 16/02/2012 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 5297 | 5 | 5297 | 5 | 0.00 |
| 16/02/2012 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 5677 | 6 | 5677 | 6 | 0.00 |
| 16/02/2012 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 5031 | 5 | 5031 | 5 | 0.00 |
| 16/02/2012 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 5412 | 5 | 5412 | 5 | 0.00 |
| 16/02/2012 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 5216 | 5 | 5216 | 5 | 0.00 |
| 16/02/2012 | R209 On 07-February-13 | | | Bond Future | 9.03 | 75.8213 | 9.0280 | 75.8213 | 0.00 |
| 16/02/2012 | R209 On 07-February-13 | 9.00 | Call | Bond Future | 6144 | 6 | 6144 | 6 | 0.00 |
| 16/02/2012 | R209 On 07-February-13 | 9.05 | Call | Bond Future | 6332 | 7 | 6332 | 7 | 0.00 |
| 16/02/2012 | R209 On 07-February-13 | 8.95 | Call | Bond Future | 5963 | 6 | 5963 | 6 | 0.00 |
| 16/02/2012 | R209 On 07-February-13 | 8.95 | Put | Bond Future | 6556 | 6 | 6556 | 6 | 0.00 |
| 16/02/2012 | R209 On 07-February-13 | 9.05 | Put | Bond Future | 6166 | 6 | 6166 | 6 | 0.00 |
| 16/02/2012 | R209 On 07-February-13 | 9.00 | Put | Bond Future | 6356 | 6 | 6356 | 6 | 0.00 |
| 16/02/2012 | R210 On 03-May-12 | | | Bond Future | 139.25 | 139.2466 | 139.2459 | 139.2466 | 820.00 |
| 16/02/2012 | R210 On 03-May-12 | 139.00 | Call | Bond Future | 246 | 0 | 246 | 0 | 0.00 |
| 16/02/2012 | R210 On 03-May-12 | 138.95 | Call | Bond Future | 296 | 0 | 296 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/02/2012 | R210 On 03-May-12 | 139.05 | Call | Bond Future | 196 | 0 | 196 | 0 | 0.00 |
| 16/02/2012 | R210 On 03-May-12 | 139.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/02/2012 | R210 On 03-May-12 | 138.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/02/2012 | R210 On 03-May-12 | 139.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/02/2012 | R211 On 03-May-12 | | | Bond Future | 118.41 | 118.4171 | 118.4117 | 118.4171 | 480.00 |
| 16/02/2012 | R211 On 03-May-12 | 118.20 | Call | Bond Future | 212 | 0 | 212 | 0 | 0.00 |
| 16/02/2012 | R211 On 03-May-12 | 118.25 | Call | Bond Future | 162 | 0 | 162 | 0 | 0.00 |
| 16/02/2012 | R211 On 03-May-12 | 118.15 | Call | Bond Future | 262 | 0 | 262 | 0 | 0.00 |
| 16/02/2012 | R211 On 03-May-12 | 118.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/02/2012 | R211 On 03-May-12 | 118.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/02/2012 | R211 On 03-May-12 | 118.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/02/2012 | R212 On 03-May-12 | | | Bond Future | 115.56 | 115.5583 | 115.5570 | 115.5583 | 2,827.00 |
| 16/02/2012 | R212 On 03-May-12 | 115.30 | Call | Bond Future | 257 | 0 | 257 | 0 | 0.00 |
| 16/02/2012 | R212 On 03-May-12 | 115.25 | Call | Bond Future | 307 | 0 | 307 | 0 | 0.00 |
| 16/02/2012 | R212 On 03-May-12 | 115.35 | Call | Bond Future | 207 | 0 | 207 | 0 | 0.00 |
| 16/02/2012 | R212 On 03-May-12 | 115.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/02/2012 | R212 On 03-May-12 | 115.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/02/2012 | R212 On 03-May-12 | 115.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/02/2012 | R213 On 03-May-12 | | | Bond Future | 8.77 | 85.3489 | 8.7740 | 85.3489 | 995.00 |
| 16/02/2012 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 4649 | 5 | 4649 | 5 | 0.00 |
| 16/02/2012 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 4928 | 5 | 4928 | 5 | 0.00 |
| 16/02/2012 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 4374 | 5 | 4374 | 5 | 0.00 |
| 16/02/2012 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 1062 | 1 | 1062 | 1 | 0.00 |
| 16/02/2012 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 868 | 1 | 868 | 1 | 0.00 |
| 16/02/2012 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 962 | 1 | 962 | 1 | 0.00 |
| 16/02/2012 | R213 On 02-August-12 | | | Bond Future | 8.84 | 86.6223 | 8.8430 | 86.6223 | 0.00 |
| 16/02/2012 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 6175 | 6 | 6175 | 6 | 0.00 |
| 16/02/2012 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 6406 | 7 | 6406 | 7 | 0.00 |
| 16/02/2012 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 5947 | 6 | 5947 | 6 | 0.00 |
| 16/02/2012 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 3196 | 3 | 3196 | 3 | 0.00 |
| 16/02/2012 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 2909 | 3 | 2909 | 3 | 0.00 |
| 16/02/2012 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 3050 | 3 | 3050 | 3 | 0.00 |
| 16/02/2012 | R213 On 01-November-12 | | | Bond Future | 8.91 | 84.4263 | 8.9100 | 84.4263 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/02/2012 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 5742 | 6 | 5742 | 6 | 0.00 |
| 16/02/2012 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 5945 | 6 | 5945 | 6 | 0.00 |
| 16/02/2012 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 5548 | 6 | 5548 | 6 | 0.00 |
| 16/02/2012 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 5237 | 5 | 5237 | 5 | 0.00 |
| 16/02/2012 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 4864 | 5 | 4864 | 5 | 0.00 |
| 16/02/2012 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 5045 | 5 | 5045 | 5 | 0.00 |
| 16/02/2012 | R213 On 07-February-13 | | | Bond Future | 8.98 | 85.9005 | 8.9810 | 85.9005 | 0.00 |
| 16/02/2012 | R213 On 07-February-13 | 9.00 | Call | Bond Future | 6348 | 6 | 6348 | 6 | 0.00 |
| 16/02/2012 | R213 On 07-February-13 | 9.05 | Call | Bond Future | 6543 | 7 | 6543 | 7 | 0.00 |
| 16/02/2012 | R213 On 07-February-13 | 8.95 | Call | Bond Future | 6160 | 6 | 6160 | 6 | 0.00 |
| 16/02/2012 | R213 On 07-February-13 | 8.95 | Put | Bond Future | 6399 | 6 | 6399 | 6 | 0.00 |
| 16/02/2012 | R213 On 07-February-13 | 9.05 | Put | Bond Future | 6016 | 6 | 6016 | 6 | 0.00 |
| 16/02/2012 | R213 On 07-February-13 | 9.00 | Put | Bond Future | 6202 | 6 | 6202 | 6 | 0.00 |