



Derivatives Monthly Statistics Report

For April 2012

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/04/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/04/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/04/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/04/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/04/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/04/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/04/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/04/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/04/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/04/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/04/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/04/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/04/2012 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/04/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/04/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/04/2012 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/04/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/04/2012 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/04/2012 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/04/2012 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/04/2012 | AL7T On 03-May-12 | | | Index Future | 424.55 | 423.4380 | 424.5490 | 423.4380 | 16.00 |
| 02/04/2012 | AL7T On 02-August-12 | | | Index Future | 430.65 | 429.5270 | 430.6480 | 429.5270 | 0.00 |
| 02/04/2012 | ALBI On 03-May-12 | | | Index Future | 385.67 | 384.7940 | 385.6690 | 384.7940 | 899.00 |

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

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|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/04/2012 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/04/2012 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/04/2012 | GOVI On 03-May-12 | | | GOVI | 386.65 | 385.7980 | 386.6450 | 385.7980 | 201.00 |
| 02/04/2012 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 46450 | 4 | 46450 | 4 | 0.00 |
| 02/04/2012 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 46350 | 4 | 46350 | 4 | 0.00 |
| 02/04/2012 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 46550 | 4 | 46550 | 4 | 0.00 |
| 02/04/2012 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/04/2012 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/04/2012 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/04/2012 | GOVI On 02-August-12 | | | GOVI | 392.20 | 391.3460 | 392.2000 | 391.3460 | 0.00 |
| 02/04/2012 | GOVI On 02-August-12 | 390.00 | Call | GOVI | 22000 | 1 | 22000 | 1 | 0.00 |
| 02/04/2012 | GOVI On 02-August-12 | 390.01 | Call | GOVI | 21900 | 1 | 21900 | 1 | 0.00 |
| 02/04/2012 | GOVI On 02-August-12 | 389.99 | Call | GOVI | 22100 | 1 | 22100 | 1 | 0.00 |
| 02/04/2012 | GOVI On 02-August-12 | 389.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/04/2012 | GOVI On 02-August-12 | 390.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/04/2012 | GOVI On 02-August-12 | 390.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/04/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 02/04/2012 | IGOV On 03-May-12 | | | Index Future | 172.42 | 171.0910 | 172.4220 | 171.0910 | 550.00 |
| 02/04/2012 | IGOV On 02-August-12 | | | Index Future | 174.90 | 173.5520 | 174.8990 | 173.5520 | 0.00 |
| 02/04/2012 | ILBI On 03-May-12 | | | Index Future | 463.90 | 463.9020 | 463.9020 | 463.9020 | 0.00 |
| 02/04/2012 | ILBI On 02-August-12 | | | Index Future | 470.53 | 470.5320 | 470.5320 | 470.5320 | 152.00 |
| 02/04/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 02/04/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 02/04/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 02/04/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 02/04/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 02/04/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 02/04/2012 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.61 | 94.3900 | 5.6100 | 94.3900 | 0.00 |
| 02/04/2012 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.62 | 94.3800 | 5.6200 | 94.3800 | 0.00 |
| 02/04/2012 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.64 | 94.3600 | 5.6400 | 94.3600 | 2,890.00 |
| 02/04/2012 | JBAF On 18-July-12 | | | Jibar Tradeable Future | 5.67 | 94.3300 | 5.6700 | 94.3300 | 0.00 |
| 02/04/2012 | JBAF On 15-August-12 | | | Jibar Tradeable Future | 5.68 | 94.3100 | 5.6800 | 94.3100 | 0.00 |
| 02/04/2012 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.73 | 94.2600 | 5.7300 | 94.2600 | 44,760.00 |

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|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/04/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.85 | 94.1400 | 5.8500 | 94.1400 | 840.00 |
| 02/04/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.04 | 93.9300 | 6.0400 | 93.9300 | 790.00 |
| 02/04/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.24 | 93.7300 | 6.2400 | 93.7300 | 500.00 |
| 02/04/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.44 | 93.5300 | 6.4400 | 93.5300 | 1,700.00 |
| 02/04/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 6.65 | 93.3200 | 6.6500 | 93.3200 | 1,500.00 |
| 02/04/2012 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 6.86 | 93.1100 | 6.8600 | 93.1100 | 0.00 |
| 02/04/2012 | R157 On 03-May-12 | | | Bond Future | 6.70 | 121.9948 | 6.6990 | 121.9948 | 12,679.00 |
| 02/04/2012 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 5021 | 5 | 5021 | 5 | 0.00 |
| 02/04/2012 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 5179 | 5 | 5179 | 5 | 0.00 |
| 02/04/2012 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4864 | 5 | 4864 | 5 | 0.00 |
| 02/04/2012 | R157 On 03-May-12 | 6.25 | Call | Bond Future | 46 | 0 | 46 | 0 | 1,500.00 |
| 02/04/2012 | R157 On 03-May-12 | 6.50 | Call | Bond Future | 196 | 0 | 196 | 0 | 1,500.00 |
| 02/04/2012 | R157 On 03-May-12 | 7.35 | Call | Bond Future | 2159 | 2 | 2159 | 2 | 0.00 |
| 02/04/2012 | R157 On 03-May-12 | 6.75 | Call | Bond Future | 546 | 1 | 546 | 1 | 1,500.00 |
| 02/04/2012 | R157 On 03-May-12 | 6.75 | Put | Bond Future | 377 | 0 | 377 | 0 | 1,500.00 |
| 02/04/2012 | R157 On 03-May-12 | 7.35 | Put | Bond Future | 18 | 0 | 18 | 0 | 1,500.00 |
| 02/04/2012 | R157 On 03-May-12 | 6.50 | Put | Bond Future | 860 | 1 | 860 | 1 | 1,500.00 |
| 02/04/2012 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 02/04/2012 | R157 On 03-May-12 | 6.25 | Put | Bond Future | 1551 | 2 | 1551 | 2 | 0.00 |
| 02/04/2012 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/04/2012 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/04/2012 | R157 On 02-August-12 | | | Bond Future | 6.78 | 123.7515 | 6.7800 | 123.7515 | 0.00 |
| 02/04/2012 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3806 | 4 | 3806 | 4 | 0.00 |
| 02/04/2012 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3672 | 4 | 3672 | 4 | 0.00 |
| 02/04/2012 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3940 | 4 | 3940 | 4 | 0.00 |
| 02/04/2012 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 115 | 0 | 115 | 0 | 0.00 |
| 02/04/2012 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 142 | 0 | 142 | 0 | 0.00 |
| 02/04/2012 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 128 | 0 | 128 | 0 | 0.00 |
| 02/04/2012 | R157 On 01-November-12 | | | Bond Future | 6.84 | 118.8552 | 6.8370 | 118.8552 | 0.00 |
| 02/04/2012 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1563 | 2 | 1563 | 2 | 0.00 |
| 02/04/2012 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1485 | 1 | 1485 | 1 | 0.00 |
| 02/04/2012 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 1646 | 2 | 1646 | 2 | 0.00 |
| 02/04/2012 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 1046 | 1 | 1046 | 1 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/04/2012 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 1166 | 1 | 1166 | 1 | 0.00 |
| 02/04/2012 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 1103 | 1 | 1103 | 1 | 0.00 |
| 02/04/2012 | R157 On 07-February-13 | | | Bond Future | 6.90 | 120.8842 | 6.8960 | 120.8842 | 0.00 |
| 02/04/2012 | R157 On 07-February-13 | 6.75 | Call | Bond Future | 1271 | 1 | 1271 | 1 | 0.00 |
| 02/04/2012 | R157 On 07-February-13 | 6.80 | Call | Bond Future | 1332 | 1 | 1332 | 1 | 0.00 |
| 02/04/2012 | R157 On 07-February-13 | 6.70 | Call | Bond Future | 1211 | 1 | 1211 | 1 | 0.00 |
| 02/04/2012 | R157 On 07-February-13 | 6.70 | Put | Bond Future | 1714 | 2 | 1714 | 2 | 0.00 |
| 02/04/2012 | R157 On 07-February-13 | 6.80 | Put | Bond Future | 1578 | 2 | 1578 | 2 | 0.00 |
| 02/04/2012 | R157 On 07-February-13 | 6.75 | Put | Bond Future | 1645 | 2 | 1645 | 2 | 0.00 |
| 02/04/2012 | R186 On 03-May-12 | | | Bond Future | 8.37 | 121.4888 | 8.3660 | 121.4888 | 29,842.00 |
| 02/04/2012 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 5915 | 6 | 5915 | 6 | 0.00 |
| 02/04/2012 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 6318 | 6 | 6318 | 6 | 0.00 |
| 02/04/2012 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 5516 | 5 | 5516 | 5 | 0.00 |
| 02/04/2012 | R186 On 03-May-12 | 7.90 | Call | Bond Future | 278 | 0 | 278 | 0 | 2,250.00 |
| 02/04/2012 | R186 On 03-May-12 | 8.85 | Call | Bond Future | 4738 | 5 | 4738 | 5 | 0.00 |
| 02/04/2012 | R186 On 03-May-12 | 8.20 | Call | Bond Future | 967 | 1 | 967 | 1 | 750.00 |
| 02/04/2012 | R186 On 03-May-12 | 8.50 | Call | Bond Future | 2344 | 2 | 2344 | 2 | 0.00 |
| 02/04/2012 | R186 On 03-May-12 | 8.50 | Put | Bond Future | 1094 | 1 | 1094 | 1 | 750.00 |
| 02/04/2012 | R186 On 03-May-12 | 8.85 | Put | Bond Future | 313 | 0 | 313 | 0 | 2,250.00 |
| 02/04/2012 | R186 On 03-May-12 | 8.20 | Put | Bond Future | 2542 | 3 | 2542 | 3 | 0.00 |
| 02/04/2012 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 207 | 0 | 207 | 0 | 0.00 |
| 02/04/2012 | R186 On 03-May-12 | 7.90 | Put | Bond Future | 4777 | 5 | 4777 | 5 | 0.00 |
| 02/04/2012 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 134 | 0 | 134 | 0 | 0.00 |
| 02/04/2012 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 167 | 0 | 167 | 0 | 0.00 |
| 02/04/2012 | R186 On 02-August-12 | | | Bond Future | 8.45 | 117.9459 | 8.4460 | 117.9459 | 630.00 |
| 02/04/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 5718 | 6 | 5718 | 6 | 0.00 |
| 02/04/2012 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 5994 | 6 | 5994 | 6 | 0.00 |
| 02/04/2012 | R186 On 02-August-12 | 8.25 | Call | Bond Future | 3326 | 3 | 3326 | 3 | 8,750.00 |
| 02/04/2012 | R186 On 02-August-12 | 8.66 | Call | Bond Future | 5236 | 5 | 5236 | 5 | 0.00 |
| 02/04/2012 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 5448 | 5 | 5448 | 5 | 0.00 |
| 02/04/2012 | R186 On 02-August-12 | 7.66 | Call | Bond Future | 1441 | 1 | 1441 | 1 | 276.00 |
| 02/04/2012 | R186 On 02-August-12 | 7.76 | Call | Bond Future | 1690 | 2 | 1690 | 2 | 43.00 |
| 02/04/2012 | R186 On 02-August-12 | 8.76 | Call | Bond Future | 5773 | 6 | 5773 | 6 | 0.00 |

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| 02/04/2012 | R186 On 02-August-12 | 8.76 | Put | Bond Future | 2929 | 3 | 2929 | 3 | 43.00 |
| 02/04/2012 | R186 On 02-August-12 | 7.76 | Put | Bond Future | 8266 | 9 | 8266 | 9 | 0.00 |
| 02/04/2012 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 3140 | 3 | 3140 | 3 | 0.00 |
| 02/04/2012 | R186 On 02-August-12 | 8.25 | Put | Bond Future | 5153 | 5 | 5153 | 5 | 0.00 |
| 02/04/2012 | R186 On 02-August-12 | 8.66 | Put | Bond Future | 3287 | 3 | 3287 | 3 | 276.00 |
| 02/04/2012 | R186 On 02-August-12 | 7.66 | Put | Bond Future | 9019 | 9 | 9019 | 9 | 0.00 |
| 02/04/2012 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 2795 | 3 | 2795 | 3 | 0.00 |
| 02/04/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 2963 | 3 | 2963 | 3 | 0.00 |
| 02/04/2012 | R186 On 01-November-12 | | | Bond Future | 8.52 | 119.7634 | 8.5150 | 119.7634 | 0.00 |
| 02/04/2012 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 6538 | 6 | 6538 | 6 | 0.00 |
| 02/04/2012 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 6792 | 7 | 6792 | 7 | 0.00 |
| 02/04/2012 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 6294 | 6 | 6294 | 6 | 0.00 |
| 02/04/2012 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 4637 | 5 | 4637 | 5 | 0.00 |
| 02/04/2012 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 4253 | 4 | 4253 | 4 | 0.00 |
| 02/04/2012 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 4439 | 5 | 4439 | 5 | 0.00 |
| 02/04/2012 | R186 On 07-February-13 | | | Bond Future | 8.59 | 116.5150 | 8.5890 | 116.5150 | 0.00 |
| 02/04/2012 | R186 On 07-February-13 | 8.50 | Call | Bond Future | 6089 | 6 | 6089 | 6 | 0.00 |
| 02/04/2012 | R186 On 07-February-13 | 8.55 | Call | Bond Future | 6303 | 6 | 6303 | 6 | 0.00 |
| 02/04/2012 | R186 On 07-February-13 | 8.45 | Call | Bond Future | 5877 | 6 | 5877 | 6 | 0.00 |
| 02/04/2012 | R186 On 07-February-13 | 8.45 | Put | Bond Future | 7120 | 7 | 7120 | 7 | 0.00 |
| 02/04/2012 | R186 On 07-February-13 | 8.55 | Put | Bond Future | 6650 | 7 | 6650 | 7 | 0.00 |
| 02/04/2012 | R186 On 07-February-13 | 8.50 | Put | Bond Future | 6883 | 7 | 6883 | 7 | 0.00 |
| 02/04/2012 | R189 On 03-May-12 | | | Bond Future | 215.29 | 215.2887 | 215.2945 | 215.2887 | 0.00 |
| 02/04/2012 | R189 On 03-May-12 | 215.00 | Call | Bond Future | 295 | 0 | 295 | 0 | 0.00 |
| 02/04/2012 | R189 On 03-May-12 | 215.05 | Call | Bond Future | 245 | 0 | 245 | 0 | 0.00 |
| 02/04/2012 | R189 On 03-May-12 | 214.95 | Call | Bond Future | 345 | 0 | 345 | 0 | 0.00 |
| 02/04/2012 | R189 On 03-May-12 | 214.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/04/2012 | R189 On 03-May-12 | 215.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/04/2012 | R189 On 03-May-12 | 215.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/04/2012 | R197 On 03-May-12 | | | Bond Future | 256.65 | 256.6302 | 256.6545 | 256.6302 | 1,019.00 |
| 02/04/2012 | R197 On 03-May-12 | 251.00 | Call | Bond Future | 5655 | 6 | 5655 | 6 | 0.00 |
| 02/04/2012 | R197 On 03-May-12 | 251.05 | Call | Bond Future | 5605 | 6 | 5605 | 6 | 0.00 |
| 02/04/2012 | R197 On 03-May-12 | 250.95 | Call | Bond Future | 5705 | 6 | 5705 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/04/2012 | R197 On 03-May-12 | 250.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/04/2012 | R197 On 03-May-12 | 251.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/04/2012 | R197 On 03-May-12 | 251.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/04/2012 | R201 On 03-May-12 | | | Bond Future | 6.01 | 109.8086 | 6.0060 | 109.8086 | 1,658.00 |
| 02/04/2012 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 4235 | 4 | 4235 | 4 | 0.00 |
| 02/04/2012 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 4353 | 4 | 4353 | 4 | 0.00 |
| 02/04/2012 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 4116 | 4 | 4116 | 4 | 0.00 |
| 02/04/2012 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/04/2012 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/04/2012 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/04/2012 | R201 On 02-August-12 | | | Bond Future | 6.03 | 106.9804 | 6.0280 | 106.9804 | 0.00 |
| 02/04/2012 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3292 | 3 | 3292 | 3 | 0.00 |
| 02/04/2012 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 3187 | 3 | 3187 | 3 | 0.00 |
| 02/04/2012 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3397 | 3 | 3397 | 3 | 0.00 |
| 02/04/2012 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 23 | 0 | 23 | 0 | 0.00 |
| 02/04/2012 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 31 | 0 | 31 | 0 | 0.00 |
| 02/04/2012 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 27 | 0 | 27 | 0 | 0.00 |
| 02/04/2012 | R201 On 01-November-12 | | | Bond Future | 6.00 | 108.6341 | 5.9970 | 108.6341 | 0.00 |
| 02/04/2012 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1449 | 1 | 1449 | 1 | 0.00 |
| 02/04/2012 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1379 | 1 | 1379 | 1 | 0.00 |
| 02/04/2012 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1520 | 1 | 1520 | 1 | 0.00 |
| 02/04/2012 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 402 | 0 | 402 | 0 | 0.00 |
| 02/04/2012 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 462 | 0 | 462 | 0 | 0.00 |
| 02/04/2012 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 431 | 0 | 431 | 0 | 0.00 |
| 02/04/2012 | R201 On 07-February-13 | | | Bond Future | 5.93 | 106.0733 | 5.9330 | 106.0733 | 0.00 |
| 02/04/2012 | R201 On 07-February-13 | 6.25 | Call | Bond Future | 1200 | 1 | 1200 | 1 | 0.00 |
| 02/04/2012 | R201 On 07-February-13 | 6.20 | Call | Bond Future | 1144 | 1 | 1144 | 1 | 0.00 |
| 02/04/2012 | R201 On 07-February-13 | 6.30 | Call | Bond Future | 1256 | 1 | 1256 | 1 | 0.00 |
| 02/04/2012 | R201 On 07-February-13 | 6.30 | Put | Bond Future | 602 | 1 | 602 | 1 | 0.00 |
| 02/04/2012 | R201 On 07-February-13 | 6.20 | Put | Bond Future | 668 | 1 | 668 | 1 | 0.00 |
| 02/04/2012 | R201 On 07-February-13 | 6.25 | Put | Bond Future | 635 | 1 | 635 | 1 | 0.00 |
| 02/04/2012 | R202 On 03-May-12 | | | Bond Future | 190.01 | 189.9933 | 190.0129 | 189.9933 | 36,952.00 |
| 02/04/2012 | R202 On 03-May-12 | 190.00 | Call | Bond Future | 13 | 0 | 13 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/04/2012 | R202 On 03-May-12 | 190.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/04/2012 | R202 On 03-May-12 | 189.95 | Call | Bond Future | 63 | 0 | 63 | 0 | 0.00 |
| 02/04/2012 | R202 On 03-May-12 | 189.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/04/2012 | R202 On 03-May-12 | 190.05 | Put | Bond Future | 37 | 0 | 37 | 0 | 0.00 |
| 02/04/2012 | R202 On 03-May-12 | 190.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/04/2012 | R203 On 03-May-12 | | | Bond Future | 7.27 | 105.3434 | 7.2680 | 105.3434 | 3,524.00 |
| 02/04/2012 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 6396 | 6 | 6396 | 6 | 0.00 |
| 02/04/2012 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 6603 | 6 | 6603 | 6 | 0.00 |
| 02/04/2012 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 6188 | 6 | 6188 | 6 | 0.00 |
| 02/04/2012 | R203 On 03-May-12 | 7.00 | Call | Bond Future | 230 | 0 | 230 | 0 | 4,200.00 |
| 02/04/2012 | R203 On 03-May-12 | 7.15 | Call | Bond Future | 441 | 0 | 441 | 0 | 1,400.00 |
| 02/04/2012 | R203 On 03-May-12 | 7.45 | Call | Bond Future | 1163 | 1 | 1163 | 1 | 0.00 |
| 02/04/2012 | R203 On 03-May-12 | 7.80 | Call | Bond Future | 2425 | 2 | 2425 | 2 | 0.00 |
| 02/04/2012 | R203 On 03-May-12 | 7.80 | Put | Bond Future | 71 | 0 | 71 | 0 | 4,200.00 |
| 02/04/2012 | R203 On 03-May-12 | 7.45 | Put | Bond Future | 350 | 0 | 350 | 0 | 1,400.00 |
| 02/04/2012 | R203 On 03-May-12 | 7.15 | Put | Bond Future | 972 | 1 | 972 | 1 | 0.00 |
| 02/04/2012 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/04/2012 | R203 On 03-May-12 | 7.00 | Put | Bond Future | 1441 | 2 | 1441 | 2 | 0.00 |
| 02/04/2012 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/04/2012 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/04/2012 | R203 On 02-August-12 | | | Bond Future | 7.35 | 106.8585 | 7.3530 | 106.8585 | 0.00 |
| 02/04/2012 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 5105 | 5 | 5105 | 5 | 0.00 |
| 02/04/2012 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 5278 | 5 | 5278 | 5 | 0.00 |
| 02/04/2012 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4929 | 5 | 4929 | 5 | 0.00 |
| 02/04/2012 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 350 | 0 | 350 | 0 | 0.00 |
| 02/04/2012 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 294 | 0 | 294 | 0 | 0.00 |
| 02/04/2012 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 323 | 0 | 323 | 0 | 0.00 |
| 02/04/2012 | R203 On 01-November-12 | | | Bond Future | 7.42 | 104.3516 | 7.4230 | 104.3516 | 0.00 |
| 02/04/2012 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 2924 | 3 | 2924 | 3 | 0.00 |
| 02/04/2012 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 3050 | 3 | 3050 | 3 | 0.00 |
| 02/04/2012 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 2801 | 3 | 2801 | 3 | 0.00 |
| 02/04/2012 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 1673 | 2 | 1673 | 2 | 0.00 |
| 02/04/2012 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 1519 | 2 | 1519 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/04/2012 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 1594 | 2 | 1594 | 2 | 0.00 |
| 02/04/2012 | R203 On 07-February-13 | | | Bond Future | 7.50 | 106.1332 | 7.4990 | 106.1332 | 0.00 |
| 02/04/2012 | R203 On 07-February-13 | 6.50 | Call | Bond Future | 985 | 1 | 985 | 1 | 0.00 |
| 02/04/2012 | R203 On 07-February-13 | 6.45 | Call | Bond Future | 935 | 1 | 935 | 1 | 0.00 |
| 02/04/2012 | R203 On 07-February-13 | 6.55 | Call | Bond Future | 1037 | 1 | 1037 | 1 | 0.00 |
| 02/04/2012 | R203 On 07-February-13 | 6.55 | Put | Bond Future | 4810 | 5 | 4810 | 5 | 0.00 |
| 02/04/2012 | R203 On 07-February-13 | 6.45 | Put | Bond Future | 5115 | 5 | 5115 | 5 | 0.00 |
| 02/04/2012 | R203 On 07-February-13 | 6.50 | Put | Bond Future | 4962 | 5 | 4962 | 5 | 0.00 |
| 02/04/2012 | R204 On 03-May-12 | | | Bond Future | 7.58 | 104.9926 | 7.5800 | 104.9926 | 3,396.00 |
| 02/04/2012 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 5869 | 6 | 5869 | 6 | 0.00 |
| 02/04/2012 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 6109 | 6 | 6109 | 6 | 0.00 |
| 02/04/2012 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 5628 | 5 | 5628 | 5 | 0.00 |
| 02/04/2012 | R204 On 03-May-12 | 7.00 | Call | Bond Future | 57 | 0 | 57 | 0 | 550.00 |
| 02/04/2012 | R204 On 03-May-12 | 7.75 | Call | Bond Future | 1342 | 1 | 1342 | 1 | 0.00 |
| 02/04/2012 | R204 On 03-May-12 | 7.75 | Put | Bond Future | 463 | 1 | 463 | 1 | 550.00 |
| 02/04/2012 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 02/04/2012 | R204 On 03-May-12 | 7.00 | Put | Bond Future | 3130 | 3 | 3130 | 3 | 0.00 |
| 02/04/2012 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 02/04/2012 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 02/04/2012 | R204 On 02-August-12 | | | Bond Future | 7.67 | 102.4715 | 7.6680 | 102.4715 | 0.00 |
| 02/04/2012 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4762 | 5 | 4762 | 5 | 0.00 |
| 02/04/2012 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4575 | 4 | 4575 | 4 | 0.00 |
| 02/04/2012 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4952 | 5 | 4952 | 5 | 0.00 |
| 02/04/2012 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 642 | 1 | 642 | 1 | 0.00 |
| 02/04/2012 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 742 | 1 | 742 | 1 | 0.00 |
| 02/04/2012 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 690 | 1 | 690 | 1 | 0.00 |
| 02/04/2012 | R204 On 01-November-12 | | | Bond Future | 7.74 | 104.0579 | 7.7410 | 104.0579 | 0.00 |
| 02/04/2012 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3330 | 3 | 3330 | 3 | 0.00 |
| 02/04/2012 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3194 | 3 | 3194 | 3 | 0.00 |
| 02/04/2012 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3473 | 3 | 3473 | 3 | 0.00 |
| 02/04/2012 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 1990 | 2 | 1990 | 2 | 0.00 |
| 02/04/2012 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 2188 | 2 | 2188 | 2 | 0.00 |
| 02/04/2012 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 2085 | 2 | 2085 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/04/2012 | R204 On 07-February-13 | | | Bond Future | 7.82 | 101.7959 | 7.8180 | 101.7959 | 0.00 |
| 02/04/2012 | R204 On 07-February-13 | 8.00 | Call | Bond Future | 3584 | 3 | 3584 | 3 | 0.00 |
| 02/04/2012 | R204 On 07-February-13 | 8.05 | Call | Bond Future | 3715 | 4 | 3715 | 4 | 0.00 |
| 02/04/2012 | R204 On 07-February-13 | 7.95 | Call | Bond Future | 3459 | 3 | 3459 | 3 | 0.00 |
| 02/04/2012 | R204 On 07-February-13 | 7.95 | Put | Bond Future | 2847 | 3 | 2847 | 3 | 0.00 |
| 02/04/2012 | R204 On 07-February-13 | 8.05 | Put | Bond Future | 2643 | 3 | 2643 | 3 | 0.00 |
| 02/04/2012 | R204 On 07-February-13 | 8.00 | Put | Bond Future | 2742 | 3 | 2742 | 3 | 0.00 |
| 02/04/2012 | R206 On 03-May-12 | | | Bond Future | 5.77 | 105.0586 | 5.7670 | 105.0586 | 890.00 |
| 02/04/2012 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2752 | 3 | 2752 | 3 | 0.00 |
| 02/04/2012 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2674 | 3 | 2674 | 3 | 0.00 |
| 02/04/2012 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2830 | 3 | 2830 | 3 | 0.00 |
| 02/04/2012 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/04/2012 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/04/2012 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/04/2012 | R206 On 02-August-12 | | | Bond Future | 5.76 | 102.8060 | 5.7600 | 102.8060 | 0.00 |
| 02/04/2012 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 2043 | 2 | 2043 | 2 | 0.00 |
| 02/04/2012 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 2108 | 2 | 2108 | 2 | 0.00 |
| 02/04/2012 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1977 | 2 | 1977 | 2 | 0.00 |
| 02/04/2012 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 02/04/2012 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 02/04/2012 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 02/04/2012 | R206 On 01-November-12 | | | Bond Future | 5.64 | 104.3958 | 5.6430 | 104.3958 | 0.00 |
| 02/04/2012 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 677 | 1 | 677 | 1 | 0.00 |
| 02/04/2012 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 716 | 1 | 716 | 1 | 0.00 |
| 02/04/2012 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 640 | 1 | 640 | 1 | 0.00 |
| 02/04/2012 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 286 | 0 | 286 | 0 | 0.00 |
| 02/04/2012 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 247 | 0 | 247 | 0 | 0.00 |
| 02/04/2012 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 266 | 0 | 266 | 0 | 0.00 |
| 02/04/2012 | R206 On 07-February-13 | | | Bond Future | 5.41 | 102.4095 | 5.4050 | 102.4095 | 0.00 |
| 02/04/2012 | R206 On 07-February-13 | 6.00 | Call | Bond Future | 732 | 1 | 732 | 1 | 0.00 |
| 02/04/2012 | R206 On 07-February-13 | 5.95 | Call | Bond Future | 700 | 1 | 700 | 1 | 0.00 |
| 02/04/2012 | R206 On 07-February-13 | 6.05 | Call | Bond Future | 765 | 1 | 765 | 1 | 0.00 |
| 02/04/2012 | R206 On 07-February-13 | 6.05 | Put | Bond Future | 186 | 0 | 186 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/04/2012 | R206 On 07-February-13 | 5.95 | Put | Bond Future | 210 | 0 | 210 | 0 | 0.00 |
| 02/04/2012 | R206 On 07-February-13 | 6.00 | Put | Bond Future | 197 | 0 | 197 | 0 | 0.00 |
| 02/04/2012 | R207 On 03-May-12 | | | Bond Future | 7.79 | 98.9458 | 7.7940 | 98.9458 | 21,246.00 |
| 02/04/2012 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 5181 | 5 | 5181 | 5 | 0.00 |
| 02/04/2012 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 5438 | 5 | 5438 | 5 | 0.00 |
| 02/04/2012 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4924 | 5 | 4924 | 5 | 0.00 |
| 02/04/2012 | R207 On 03-May-12 | 7.45 | Call | Bond Future | 243 | 0 | 243 | 0 | 2,400.00 |
| 02/04/2012 | R207 On 03-May-12 | 8.30 | Call | Bond Future | 2913 | 3 | 2913 | 3 | 0.00 |
| 02/04/2012 | R207 On 03-May-12 | 7.65 | Call | Bond Future | 560 | 1 | 560 | 1 | 800.00 |
| 02/04/2012 | R207 On 03-May-12 | 8.00 | Call | Bond Future | 1600 | 2 | 1600 | 2 | 0.00 |
| 02/04/2012 | R207 On 03-May-12 | 8.00 | Put | Bond Future | 456 | 1 | 456 | 1 | 800.00 |
| 02/04/2012 | R207 On 03-May-12 | 8.30 | Put | Bond Future | 134 | 0 | 134 | 0 | 2,400.00 |
| 02/04/2012 | R207 On 03-May-12 | 7.65 | Put | Bond Future | 1370 | 2 | 1370 | 2 | 0.00 |
| 02/04/2012 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 18 | 0 | 18 | 0 | 0.00 |
| 02/04/2012 | R207 On 03-May-12 | 7.45 | Put | Bond Future | 2191 | 2 | 2191 | 2 | 0.00 |
| 02/04/2012 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 02/04/2012 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 02/04/2012 | R207 On 02-August-12 | | | Bond Future | 7.88 | 96.7279 | 7.8830 | 96.7279 | 0.00 |
| 02/04/2012 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 5317 | 5 | 5317 | 5 | 0.00 |
| 02/04/2012 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 5116 | 5 | 5116 | 5 | 0.00 |
| 02/04/2012 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 5520 | 5 | 5520 | 5 | 0.00 |
| 02/04/2012 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 700 | 1 | 700 | 1 | 0.00 |
| 02/04/2012 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 807 | 1 | 807 | 1 | 0.00 |
| 02/04/2012 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 752 | 1 | 752 | 1 | 0.00 |
| 02/04/2012 | R207 On 01-November-12 | | | Bond Future | 7.95 | 98.2246 | 7.9530 | 98.2246 | 0.00 |
| 02/04/2012 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 3852 | 4 | 3852 | 4 | 0.00 |
| 02/04/2012 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3699 | 4 | 3699 | 4 | 0.00 |
| 02/04/2012 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 4008 | 4 | 4008 | 4 | 0.00 |
| 02/04/2012 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 2200 | 2 | 2200 | 2 | 0.00 |
| 02/04/2012 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 2408 | 3 | 2408 | 3 | 0.00 |
| 02/04/2012 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 2302 | 2 | 2302 | 2 | 0.00 |
| 02/04/2012 | R207 On 07-February-13 | | | Bond Future | 8.03 | 96.2613 | 8.0300 | 96.2613 | 0.00 |
| 02/04/2012 | R207 On 07-February-13 | 8.25 | Call | Bond Future | 4116 | 4 | 4116 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/04/2012 | R207 On 07-February-13 | 8.30 | Call | Bond Future | 4260 | 4 | 4260 | 4 | 0.00 |
| 02/04/2012 | R207 On 07-February-13 | 8.20 | Call | Bond Future | 3978 | 4 | 3978 | 4 | 0.00 |
| 02/04/2012 | R207 On 07-February-13 | 8.20 | Put | Bond Future | 3116 | 3 | 3116 | 3 | 0.00 |
| 02/04/2012 | R207 On 07-February-13 | 8.30 | Put | Bond Future | 2895 | 3 | 2895 | 3 | 0.00 |
| 02/04/2012 | R207 On 07-February-13 | 8.25 | Put | Bond Future | 3002 | 3 | 3002 | 3 | 0.00 |
| 02/04/2012 | R208 On 03-May-12 | | | Bond Future | 7.86 | 93.4880 | 7.8550 | 93.4880 | 9,510.00 |
| 02/04/2012 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 6604 | 6 | 6604 | 6 | 0.00 |
| 02/04/2012 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 6877 | 7 | 6877 | 7 | 0.00 |
| 02/04/2012 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 6330 | 6 | 6330 | 6 | 0.00 |
| 02/04/2012 | R208 On 03-May-12 | 7.50 | Call | Bond Future | 257 | 0 | 257 | 0 | 3,000.00 |
| 02/04/2012 | R208 On 03-May-12 | 8.35 | Call | Bond Future | 3087 | 3 | 3087 | 3 | 0.00 |
| 02/04/2012 | R208 On 03-May-12 | 7.70 | Call | Bond Future | 590 | 1 | 590 | 1 | 1,000.00 |
| 02/04/2012 | R208 On 03-May-12 | 8.05 | Call | Bond Future | 1691 | 2 | 1691 | 2 | 0.00 |
| 02/04/2012 | R208 On 03-May-12 | 8.05 | Put | Bond Future | 523 | 1 | 523 | 1 | 1,000.00 |
| 02/04/2012 | R208 On 03-May-12 | 8.35 | Put | Bond Future | 159 | 0 | 159 | 0 | 3,000.00 |
| 02/04/2012 | R208 On 03-May-12 | 7.70 | Put | Bond Future | 1531 | 2 | 1531 | 2 | 0.00 |
| 02/04/2012 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 02/04/2012 | R208 On 03-May-12 | 7.50 | Put | Bond Future | 2431 | 3 | 2431 | 3 | 0.00 |
| 02/04/2012 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 02/04/2012 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 02/04/2012 | R208 On 02-August-12 | | | Bond Future | 7.93 | 94.8336 | 7.9340 | 94.8336 | 0.00 |
| 02/04/2012 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 5547 | 5 | 5547 | 5 | 0.00 |
| 02/04/2012 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5762 | 6 | 5762 | 6 | 0.00 |
| 02/04/2012 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5335 | 5 | 5335 | 5 | 0.00 |
| 02/04/2012 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 02/04/2012 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 836 | 1 | 836 | 1 | 0.00 |
| 02/04/2012 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 896 | 1 | 896 | 1 | 0.00 |
| 02/04/2012 | R208 On 01-November-12 | | | Bond Future | 8.00 | 92.9010 | 8.0020 | 92.9010 | 0.00 |
| 02/04/2012 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 4011 | 4 | 4011 | 4 | 0.00 |
| 02/04/2012 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 4178 | 4 | 4178 | 4 | 0.00 |
| 02/04/2012 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 3853 | 4 | 3853 | 4 | 0.00 |
| 02/04/2012 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 2725 | 3 | 2725 | 3 | 0.00 |
| 02/04/2012 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 2486 | 3 | 2486 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/04/2012 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 2601 | 3 | 2601 | 3 | 0.00 |
| 02/04/2012 | R208 On 07-February-13 | | | Bond Future | 8.07 | 94.4917 | 8.0730 | 94.4917 | 0.00 |
| 02/04/2012 | R208 On 07-February-13 | 8.00 | Call | Bond Future | 3670 | 4 | 3670 | 4 | 0.00 |
| 02/04/2012 | R208 On 07-February-13 | 7.95 | Call | Bond Future | 3536 | 3 | 3536 | 3 | 0.00 |
| 02/04/2012 | R208 On 07-February-13 | 8.05 | Call | Bond Future | 3808 | 4 | 3808 | 4 | 0.00 |
| 02/04/2012 | R208 On 07-February-13 | 8.05 | Put | Bond Future | 3937 | 4 | 3937 | 4 | 0.00 |
| 02/04/2012 | R208 On 07-February-13 | 7.95 | Put | Bond Future | 4227 | 4 | 4227 | 4 | 0.00 |
| 02/04/2012 | R208 On 07-February-13 | 8.00 | Put | Bond Future | 4079 | 4 | 4079 | 4 | 0.00 |
| 02/04/2012 | R209 On 03-May-12 | | | Bond Future | 8.82 | 74.9454 | 8.8220 | 74.9454 | 2,998.00 |
| 02/04/2012 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 2231 | 2 | 2231 | 2 | 0.00 |
| 02/04/2012 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 2487 | 2 | 2487 | 2 | 0.00 |
| 02/04/2012 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 1990 | 2 | 1990 | 2 | 0.00 |
| 02/04/2012 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 995 | 1 | 995 | 1 | 0.00 |
| 02/04/2012 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 729 | 1 | 729 | 1 | 0.00 |
| 02/04/2012 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 853 | 1 | 853 | 1 | 0.00 |
| 02/04/2012 | R209 On 02-August-12 | | | Bond Future | 8.89 | 76.0261 | 8.8920 | 76.0261 | 0.00 |
| 02/04/2012 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5180 | 5 | 5180 | 5 | 0.00 |
| 02/04/2012 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 4956 | 5 | 4956 | 5 | 0.00 |
| 02/04/2012 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 5408 | 5 | 5408 | 5 | 0.00 |
| 02/04/2012 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 2348 | 2 | 2348 | 2 | 0.00 |
| 02/04/2012 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 2627 | 3 | 2627 | 3 | 0.00 |
| 02/04/2012 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 2484 | 3 | 2484 | 3 | 0.00 |
| 02/04/2012 | R209 On 01-November-12 | | | Bond Future | 8.96 | 74.0550 | 8.9550 | 74.0550 | 0.00 |
| 02/04/2012 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 5012 | 5 | 5012 | 5 | 0.00 |
| 02/04/2012 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 4825 | 5 | 4825 | 5 | 0.00 |
| 02/04/2012 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 5208 | 5 | 5208 | 5 | 0.00 |
| 02/04/2012 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 4486 | 5 | 4486 | 5 | 0.00 |
| 02/04/2012 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 4863 | 5 | 4863 | 5 | 0.00 |
| 02/04/2012 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 4668 | 5 | 4668 | 5 | 0.00 |
| 02/04/2012 | R209 On 07-February-13 | | | Bond Future | 9.02 | 75.3219 | 9.0220 | 75.3219 | 0.00 |
| 02/04/2012 | R209 On 07-February-13 | 9.00 | Call | Bond Future | 5675 | 6 | 5675 | 6 | 0.00 |
| 02/04/2012 | R209 On 07-February-13 | 9.05 | Call | Bond Future | 5858 | 6 | 5858 | 6 | 0.00 |
| 02/04/2012 | R209 On 07-February-13 | 8.95 | Call | Bond Future | 5495 | 5 | 5495 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/04/2012 | R209 On 07-February-13 | 8.95 | Put | Bond Future | 6043 | 6 | 6043 | 6 | 0.00 |
| 02/04/2012 | R209 On 07-February-13 | 9.05 | Put | Bond Future | 5647 | 6 | 5647 | 6 | 0.00 |
| 02/04/2012 | R209 On 07-February-13 | 9.00 | Put | Bond Future | 5842 | 6 | 5842 | 6 | 0.00 |
| 02/04/2012 | R210 On 03-May-12 | | | Bond Future | 141.07 | 141.0582 | 141.0727 | 141.0582 | 890.00 |
| 02/04/2012 | R210 On 03-May-12 | 139.00 | Call | Bond Future | 2073 | 2 | 2073 | 2 | 0.00 |
| 02/04/2012 | R210 On 03-May-12 | 138.95 | Call | Bond Future | 2123 | 2 | 2123 | 2 | 0.00 |
| 02/04/2012 | R210 On 03-May-12 | 139.05 | Call | Bond Future | 2023 | 2 | 2023 | 2 | 0.00 |
| 02/04/2012 | R210 On 03-May-12 | 139.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/04/2012 | R210 On 03-May-12 | 138.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/04/2012 | R210 On 03-May-12 | 139.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/04/2012 | R211 On 03-May-12 | | | Bond Future | 119.25 | 119.0262 | 119.2502 | 119.0262 | 480.00 |
| 02/04/2012 | R211 On 03-May-12 | 118.20 | Call | Bond Future | 1050 | 1 | 1050 | 1 | 0.00 |
| 02/04/2012 | R211 On 03-May-12 | 118.25 | Call | Bond Future | 1000 | 1 | 1000 | 1 | 0.00 |
| 02/04/2012 | R211 On 03-May-12 | 118.15 | Call | Bond Future | 1100 | 1 | 1100 | 1 | 0.00 |
| 02/04/2012 | R211 On 03-May-12 | 118.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/04/2012 | R211 On 03-May-12 | 118.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/04/2012 | R211 On 03-May-12 | 118.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/04/2012 | R212 On 03-May-12 | | | Bond Future | 117.65 | 117.2324 | 117.6475 | 117.2324 | 3,252.00 |
| 02/04/2012 | R212 On 03-May-12 | 115.30 | Call | Bond Future | 2347 | 2 | 2347 | 2 | 0.00 |
| 02/04/2012 | R212 On 03-May-12 | 115.25 | Call | Bond Future | 2397 | 2 | 2397 | 2 | 0.00 |
| 02/04/2012 | R212 On 03-May-12 | 115.35 | Call | Bond Future | 2297 | 2 | 2297 | 2 | 0.00 |
| 02/04/2012 | R212 On 03-May-12 | 115.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/04/2012 | R212 On 03-May-12 | 115.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/04/2012 | R212 On 03-May-12 | 115.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/04/2012 | R213 On 03-May-12 | | | Bond Future | 8.72 | 85.2685 | 8.7230 | 85.2685 | 4,345.00 |
| 02/04/2012 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 4361 | 4 | 4361 | 4 | 0.00 |
| 02/04/2012 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 4039 | 4 | 4039 | 4 | 0.00 |
| 02/04/2012 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 4687 | 5 | 4687 | 5 | 0.00 |
| 02/04/2012 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 217 | 0 | 217 | 0 | 0.00 |
| 02/04/2012 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 317 | 0 | 317 | 0 | 0.00 |
| 02/04/2012 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 264 | 0 | 264 | 0 | 0.00 |
| 02/04/2012 | R213 On 02-August-12 | | | Bond Future | 8.80 | 86.4955 | 8.7960 | 86.4955 | 0.00 |
| 02/04/2012 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 5733 | 6 | 5733 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/04/2012 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 5978 | 6 | 5978 | 6 | 0.00 |
| 02/04/2012 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 5492 | 5 | 5492 | 5 | 0.00 |
| 02/04/2012 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 2369 | 3 | 2369 | 3 | 0.00 |
| 02/04/2012 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 2109 | 2 | 2109 | 2 | 0.00 |
| 02/04/2012 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 2236 | 2 | 2236 | 2 | 0.00 |
| 02/04/2012 | R213 On 01-November-12 | | | Bond Future | 8.86 | 84.2934 | 8.8630 | 84.2934 | 0.00 |
| 02/04/2012 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 5445 | 5 | 5445 | 5 | 0.00 |
| 02/04/2012 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 5654 | 6 | 5654 | 6 | 0.00 |
| 02/04/2012 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 5245 | 5 | 5245 | 5 | 0.00 |
| 02/04/2012 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 4567 | 5 | 4567 | 5 | 0.00 |
| 02/04/2012 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 4206 | 4 | 4206 | 4 | 0.00 |
| 02/04/2012 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 4380 | 5 | 4380 | 5 | 0.00 |
| 02/04/2012 | R213 On 07-February-13 | | | Bond Future | 8.94 | 85.7309 | 8.9360 | 85.7309 | 0.00 |
| 02/04/2012 | R213 On 07-February-13 | 9.00 | Call | Bond Future | 6109 | 6 | 6109 | 6 | 0.00 |
| 02/04/2012 | R213 On 07-February-13 | 9.05 | Call | Bond Future | 6310 | 6 | 6310 | 6 | 0.00 |
| 02/04/2012 | R213 On 07-February-13 | 8.95 | Call | Bond Future | 5918 | 6 | 5918 | 6 | 0.00 |
| 02/04/2012 | R213 On 07-February-13 | 8.95 | Put | Bond Future | 5810 | 6 | 5810 | 6 | 0.00 |
| 02/04/2012 | R213 On 07-February-13 | 9.05 | Put | Bond Future | 5436 | 6 | 5436 | 6 | 0.00 |
| 02/04/2012 | R213 On 07-February-13 | 9.00 | Put | Bond Future | 5617 | 6 | 5617 | 6 | 0.00 |
| 02/04/2012 | R214 On 03-May-12 | | | Bond Future | 8.87 | 76.4248 | 8.8710 | 76.4248 | 1,500.00 |
| 02/04/2012 | R214 On 03-May-12 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/04/2012 | R214 On 03-May-12 | 8.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/04/2012 | R214 On 03-May-12 | 8.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/04/2012 | R214 On 03-May-12 | 8.79 | Put | Bond Future | 668 | 1 | 668 | 1 | 0.00 |
| 02/04/2012 | R214 On 03-May-12 | 8.81 | Put | Bond Future | 502 | 1 | 502 | 1 | 0.00 |
| 02/04/2012 | R214 On 03-May-12 | 8.80 | Put | Bond Future | 585 | 1 | 585 | 1 | 0.00 |
| 02/04/2012 | R214 On 02-August-12 | | | Bond Future | 8.94 | 77.5218 | 8.9390 | 77.5218 | 0.00 |
| 02/04/2012 | R214 On 02-August-12 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/04/2012 | R214 On 02-August-12 | 8.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/04/2012 | R214 On 02-August-12 | 8.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/04/2012 | R214 On 02-August-12 | 8.79 | Put | Bond Future | 1220 | 1 | 1220 | 1 | 0.00 |
| 02/04/2012 | R214 On 02-August-12 | 8.81 | Put | Bond Future | 1055 | 1 | 1055 | 1 | 0.00 |
| 02/04/2012 | R214 On 02-August-12 | 8.80 | Put | Bond Future | 1138 | 1 | 1138 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/04/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/04/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/04/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/04/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/04/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/04/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/04/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/04/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/04/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/04/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/04/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/04/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/04/2012 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/04/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/04/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/04/2012 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/04/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/04/2012 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/04/2012 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/04/2012 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/04/2012 | AL7T On 03-May-12 | | | Index Future | 422.99 | 424.5490 | 422.9930 | 424.5490 | 16.00 |
| 03/04/2012 | AL7T On 02-August-12 | | | Index Future | 429.07 | 430.6480 | 429.0650 | 430.6480 | 0.00 |
| 03/04/2012 | ALBI On 03-May-12 | | | Index Future | 384.19 | 385.6690 | 384.1890 | 385.6690 | 899.00 |
| 03/04/2012 | ALBI On 02-August-12 | | | Index Future | 389.70 | 391.2100 | 389.7040 | 391.2100 | 118.00 |
| 03/04/2012 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/04/2012 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/04/2012 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/04/2012 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/04/2012 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/04/2012 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/04/2012 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/04/2012 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/04/2012 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

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

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/04/2012 | GOVI On 02-August-12 | 390.00 | Call | GOVI | 7720 | 2 | 7720 | 2 | 0.00 |
| 03/04/2012 | GOVI On 02-August-12 | 390.01 | Call | GOVI | 7620 | 2 | 7620 | 2 | 0.00 |
| 03/04/2012 | GOVI On 02-August-12 | 389.99 | Call | GOVI | 7820 | 2 | 7820 | 2 | 0.00 |
| 03/04/2012 | GOVI On 02-August-12 | 389.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/04/2012 | GOVI On 02-August-12 | 390.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/04/2012 | GOVI On 02-August-12 | 390.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/04/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 03/04/2012 | IGOV On 03-May-12 | | | Index Future | 172.97 | 172.4220 | 172.9690 | 172.4220 | 550.00 |
| 03/04/2012 | IGOV On 02-August-12 | | | Index Future | 175.45 | 174.8990 | 175.4520 | 174.8990 | 0.00 |
| 03/04/2012 | ILBI On 03-May-12 | | | Index Future | 463.90 | 463.9020 | 463.9020 | 463.9020 | 0.00 |
| 03/04/2012 | ILBI On 02-August-12 | | | Index Future | 470.53 | 470.5320 | 470.5320 | 470.5320 | 152.00 |
| 03/04/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 03/04/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 03/04/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 03/04/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 03/04/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 03/04/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 03/04/2012 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.61 | 94.3900 | 5.6100 | 94.3900 | 0.00 |
| 03/04/2012 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.62 | 94.3800 | 5.6200 | 94.3800 | 0.00 |
| 03/04/2012 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.64 | 94.3600 | 5.6400 | 94.3600 | 2,890.00 |
| 03/04/2012 | JBAF On 18-July-12 | | | Jibar Tradeable Future | 5.66 | 94.3300 | 5.6600 | 94.3300 | 0.00 |
| 03/04/2012 | JBAF On 15-August-12 | | | Jibar Tradeable Future | 5.69 | 94.3200 | 5.6900 | 94.3200 | 0.00 |
| 03/04/2012 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.74 | 94.2700 | 5.7400 | 94.2700 | 44,760.00 |
| 03/04/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.87 | 94.1500 | 5.8700 | 94.1500 | 840.00 |
| 03/04/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.05 | 93.9600 | 6.0500 | 93.9600 | 790.00 |
| 03/04/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.25 | 93.7600 | 6.2500 | 93.7600 | 500.00 |
| 03/04/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.45 | 93.5600 | 6.4500 | 93.5600 | 1,700.00 |
| 03/04/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 6.65 | 93.3500 | 6.6500 | 93.3500 | 1,500.00 |
| 03/04/2012 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 6.87 | 93.1400 | 6.8700 | 93.1400 | 0.00 |
| 03/04/2012 | R157 On 03-May-12 | | | Bond Future | 6.75 | 122.0845 | 6.7450 | 122.0845 | 12,679.00 |
| 03/04/2012 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4868 | 5 | 4868 | 5 | 0.00 |
| 03/04/2012 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 5026 | 5 | 5026 | 5 | 0.00 |
| 03/04/2012 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4711 | 5 | 4711 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/04/2012 | R157 On 03-May-12 | 6.25 | Call | Bond Future | 32 | 0 | 32 | 0 | 1,500.00 |
| 03/04/2012 | R157 On 03-May-12 | 6.50 | Call | Bond Future | 151 | 0 | 151 | 0 | 1,500.00 |
| 03/04/2012 | R157 On 03-May-12 | 6.75 | Call | Bond Future | 457 | 1 | 457 | 1 | 1,500.00 |
| 03/04/2012 | R157 On 03-May-12 | 7.35 | Call | Bond Future | 2010 | 2 | 2010 | 2 | 0.00 |
| 03/04/2012 | R157 On 03-May-12 | 7.35 | Put | Bond Future | 22 | 0 | 22 | 0 | 1,500.00 |
| 03/04/2012 | R157 On 03-May-12 | 6.75 | Put | Bond Future | 440 | 0 | 440 | 0 | 1,500.00 |
| 03/04/2012 | R157 On 03-May-12 | 6.50 | Put | Bond Future | 968 | 1 | 968 | 1 | 1,500.00 |
| 03/04/2012 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/04/2012 | R157 On 03-May-12 | 6.25 | Put | Bond Future | 1690 | 2 | 1690 | 2 | 0.00 |
| 03/04/2012 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/04/2012 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/04/2012 | R157 On 02-August-12 | | | Bond Future | 6.83 | 123.8406 | 6.8320 | 123.8406 | 0.00 |
| 03/04/2012 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3660 | 4 | 3660 | 4 | 0.00 |
| 03/04/2012 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3528 | 4 | 3528 | 4 | 0.00 |
| 03/04/2012 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3793 | 4 | 3793 | 4 | 0.00 |
| 03/04/2012 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 127 | 0 | 127 | 0 | 0.00 |
| 03/04/2012 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 158 | 0 | 158 | 0 | 0.00 |
| 03/04/2012 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 142 | 0 | 142 | 0 | 0.00 |
| 03/04/2012 | R157 On 01-November-12 | | | Bond Future | 6.90 | 118.9428 | 6.8950 | 118.9428 | 0.00 |
| 03/04/2012 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1470 | 2 | 1470 | 2 | 0.00 |
| 03/04/2012 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 1550 | 2 | 1550 | 2 | 0.00 |
| 03/04/2012 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1394 | 1 | 1394 | 1 | 0.00 |
| 03/04/2012 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 1239 | 1 | 1239 | 1 | 0.00 |
| 03/04/2012 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 1114 | 1 | 1114 | 1 | 0.00 |
| 03/04/2012 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 1174 | 1 | 1174 | 1 | 0.00 |
| 03/04/2012 | R157 On 07-February-13 | | | Bond Future | 6.96 | 120.9763 | 6.9630 | 120.9763 | 0.00 |
| 03/04/2012 | R157 On 07-February-13 | 6.75 | Call | Bond Future | 1190 | 1 | 1190 | 1 | 0.00 |
| 03/04/2012 | R157 On 07-February-13 | 6.80 | Call | Bond Future | 1250 | 1 | 1250 | 1 | 0.00 |
| 03/04/2012 | R157 On 07-February-13 | 6.70 | Call | Bond Future | 1134 | 1 | 1134 | 1 | 0.00 |
| 03/04/2012 | R157 On 07-February-13 | 6.70 | Put | Bond Future | 1808 | 2 | 1808 | 2 | 0.00 |
| 03/04/2012 | R157 On 07-February-13 | 6.80 | Put | Bond Future | 1667 | 2 | 1667 | 2 | 0.00 |
| 03/04/2012 | R157 On 07-February-13 | 6.75 | Put | Bond Future | 1736 | 2 | 1736 | 2 | 0.00 |
| 03/04/2012 | R186 On 03-May-12 | | | Bond Future | 8.44 | 121.7796 | 8.4420 | 121.7796 | 29,842.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/04/2012 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 5260 | 6 | 5260 | 6 | 0.00 |
| 03/04/2012 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 5652 | 6 | 5652 | 6 | 0.00 |
| 03/04/2012 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 4873 | 6 | 4873 | 6 | 0.00 |
| 03/04/2012 | R186 On 03-May-12 | 7.90 | Call | Bond Future | 181 | 0 | 181 | 0 | 2,250.00 |
| 03/04/2012 | R186 On 03-May-12 | 8.20 | Call | Bond Future | 714 | 1 | 714 | 1 | 750.00 |
| 03/04/2012 | R186 On 03-May-12 | 8.50 | Call | Bond Future | 1896 | 2 | 1896 | 2 | 0.00 |
| 03/04/2012 | R186 On 03-May-12 | 8.85 | Call | Bond Future | 4123 | 5 | 4123 | 5 | 0.00 |
| 03/04/2012 | R186 On 03-May-12 | 8.85 | Put | Bond Future | 409 | 0 | 409 | 0 | 2,250.00 |
| 03/04/2012 | R186 On 03-May-12 | 8.50 | Put | Bond Future | 1357 | 1 | 1357 | 1 | 750.00 |
| 03/04/2012 | R186 On 03-May-12 | 8.20 | Put | Bond Future | 3000 | 3 | 3000 | 3 | 0.00 |
| 03/04/2012 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 275 | 0 | 275 | 0 | 0.00 |
| 03/04/2012 | R186 On 03-May-12 | 7.90 | Put | Bond Future | 5391 | 5 | 5391 | 5 | 0.00 |
| 03/04/2012 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 180 | 0 | 180 | 0 | 0.00 |
| 03/04/2012 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 223 | 0 | 223 | 0 | 0.00 |
| 03/04/2012 | R186 On 02-August-12 | | | Bond Future | 8.53 | 118.2403 | 8.5250 | 118.2403 | 630.00 |
| 03/04/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 5261 | 6 | 5261 | 6 | 0.00 |
| 03/04/2012 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 5526 | 6 | 5526 | 6 | 0.00 |
| 03/04/2012 | R186 On 02-August-12 | 8.25 | Call | Bond Future | 2994 | 3 | 2994 | 3 | 8,750.00 |
| 03/04/2012 | R186 On 02-August-12 | 8.66 | Call | Bond Future | 4800 | 5 | 4800 | 5 | 0.00 |
| 03/04/2012 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 5002 | 5 | 5002 | 5 | 0.00 |
| 03/04/2012 | R186 On 02-August-12 | 7.66 | Call | Bond Future | 1256 | 1 | 1256 | 1 | 276.00 |
| 03/04/2012 | R186 On 02-August-12 | 7.76 | Call | Bond Future | 1483 | 2 | 1483 | 2 | 43.00 |
| 03/04/2012 | R186 On 02-August-12 | 8.76 | Call | Bond Future | 5313 | 6 | 5313 | 6 | 0.00 |
| 03/04/2012 | R186 On 02-August-12 | 8.76 | Put | Bond Future | 3194 | 3 | 3194 | 3 | 43.00 |
| 03/04/2012 | R186 On 02-August-12 | 7.76 | Put | Bond Future | 8784 | 8 | 8784 | 8 | 0.00 |
| 03/04/2012 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 3419 | 3 | 3419 | 3 | 0.00 |
| 03/04/2012 | R186 On 02-August-12 | 8.25 | Put | Bond Future | 5546 | 5 | 5546 | 5 | 0.00 |
| 03/04/2012 | R186 On 02-August-12 | 8.66 | Put | Bond Future | 3576 | 3 | 3576 | 3 | 276.00 |
| 03/04/2012 | R186 On 02-August-12 | 7.66 | Put | Bond Future | 9559 | 9 | 9559 | 9 | 0.00 |
| 03/04/2012 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 3052 | 3 | 3052 | 3 | 0.00 |
| 03/04/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 3231 | 3 | 3231 | 3 | 0.00 |
| 03/04/2012 | R186 On 01-November-12 | | | Bond Future | 8.60 | 120.0706 | 8.5980 | 120.0706 | 0.00 |
| 03/04/2012 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 6096 | 7 | 6096 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/04/2012 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 5863 | 6 | 5863 | 6 | 0.00 |
| 03/04/2012 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 6342 | 7 | 6342 | 7 | 0.00 |
| 03/04/2012 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 4551 | 4 | 4551 | 4 | 0.00 |
| 03/04/2012 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 4953 | 5 | 4953 | 5 | 0.00 |
| 03/04/2012 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 4744 | 4 | 4744 | 4 | 0.00 |
| 03/04/2012 | R186 On 07-February-13 | | | Bond Future | 8.67 | 116.8162 | 8.6740 | 116.8162 | 0.00 |
| 03/04/2012 | R186 On 07-February-13 | 8.50 | Call | Bond Future | 5704 | 6 | 5704 | 6 | 0.00 |
| 03/04/2012 | R186 On 07-February-13 | 8.45 | Call | Bond Future | 5501 | 6 | 5501 | 6 | 0.00 |
| 03/04/2012 | R186 On 07-February-13 | 8.55 | Call | Bond Future | 5910 | 6 | 5910 | 6 | 0.00 |
| 03/04/2012 | R186 On 07-February-13 | 8.55 | Put | Bond Future | 7008 | 7 | 7008 | 7 | 0.00 |
| 03/04/2012 | R186 On 07-February-13 | 8.45 | Put | Bond Future | 7495 | 7 | 7495 | 7 | 0.00 |
| 03/04/2012 | R186 On 07-February-13 | 8.50 | Put | Bond Future | 7249 | 7 | 7249 | 7 | 0.00 |
| 03/04/2012 | R189 On 03-May-12 | | | Bond Future | 215.33 | 215.2945 | 215.3274 | 215.2945 | 0.00 |
| 03/04/2012 | R189 On 03-May-12 | 215.00 | Call | Bond Future | 327 | 0 | 327 | 0 | 0.00 |
| 03/04/2012 | R189 On 03-May-12 | 215.05 | Call | Bond Future | 277 | 0 | 277 | 0 | 0.00 |
| 03/04/2012 | R189 On 03-May-12 | 214.95 | Call | Bond Future | 377 | 0 | 377 | 0 | 0.00 |
| 03/04/2012 | R189 On 03-May-12 | 214.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/04/2012 | R189 On 03-May-12 | 215.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/04/2012 | R189 On 03-May-12 | 215.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/04/2012 | R197 On 03-May-12 | | | Bond Future | 257.01 | 256.6545 | 257.0119 | 256.6545 | 1,044.00 |
| 03/04/2012 | R197 On 03-May-12 | 251.00 | Call | Bond Future | 6012 | 6 | 6012 | 6 | 0.00 |
| 03/04/2012 | R197 On 03-May-12 | 251.05 | Call | Bond Future | 5962 | 6 | 5962 | 6 | 0.00 |
| 03/04/2012 | R197 On 03-May-12 | 250.95 | Call | Bond Future | 6062 | 6 | 6062 | 6 | 0.00 |
| 03/04/2012 | R197 On 03-May-12 | 250.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/04/2012 | R197 On 03-May-12 | 251.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/04/2012 | R197 On 03-May-12 | 251.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/04/2012 | R201 On 03-May-12 | | | Bond Future | 6.06 | 109.8734 | 6.0550 | 109.8734 | 1,658.00 |
| 03/04/2012 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 4113 | 4 | 4113 | 4 | 0.00 |
| 03/04/2012 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3994 | 4 | 3994 | 4 | 0.00 |
| 03/04/2012 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 4231 | 4 | 4231 | 4 | 0.00 |
| 03/04/2012 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/04/2012 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/04/2012 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

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

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/04/2012 | R203 On 03-May-12 | 7.80 | Call | Bond Future | 2213 | 2 | 2213 | 2 | 0.00 |
| 03/04/2012 | R203 On 03-May-12 | 7.15 | Call | Bond Future | 350 | 0 | 350 | 0 | 1,400.00 |
| 03/04/2012 | R203 On 03-May-12 | 7.45 | Call | Bond Future | 1001 | 1 | 1001 | 1 | 0.00 |
| 03/04/2012 | R203 On 03-May-12 | 7.45 | Put | Bond Future | 417 | 0 | 417 | 0 | 1,400.00 |
| 03/04/2012 | R203 On 03-May-12 | 7.80 | Put | Bond Future | 88 | 0 | 88 | 0 | 4,200.00 |
| 03/04/2012 | R203 On 03-May-12 | 7.15 | Put | Bond Future | 1110 | 1 | 1110 | 1 | 0.00 |
| 03/04/2012 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/04/2012 | R203 On 03-May-12 | 7.00 | Put | Bond Future | 1612 | 1 | 1612 | 1 | 0.00 |
| 03/04/2012 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/04/2012 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/04/2012 | R203 On 02-August-12 | | | Bond Future | 7.41 | 107.0000 | 7.4070 | 107.0000 | 0.00 |
| 03/04/2012 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4902 | 5 | 4902 | 5 | 0.00 |
| 03/04/2012 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 5073 | 5 | 5073 | 5 | 0.00 |
| 03/04/2012 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4729 | 5 | 4729 | 5 | 0.00 |
| 03/04/2012 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 381 | 0 | 381 | 0 | 0.00 |
| 03/04/2012 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 320 | 0 | 320 | 0 | 0.00 |
| 03/04/2012 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 351 | 0 | 351 | 0 | 0.00 |
| 03/04/2012 | R203 On 01-November-12 | | | Bond Future | 7.48 | 104.4908 | 7.4810 | 104.4908 | 0.00 |
| 03/04/2012 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 2777 | 3 | 2777 | 3 | 0.00 |
| 03/04/2012 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 2658 | 3 | 2658 | 3 | 0.00 |
| 03/04/2012 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 2900 | 3 | 2900 | 3 | 0.00 |
| 03/04/2012 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 1606 | 2 | 1606 | 2 | 0.00 |
| 03/04/2012 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 1768 | 2 | 1768 | 2 | 0.00 |
| 03/04/2012 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 1685 | 2 | 1685 | 2 | 0.00 |
| 03/04/2012 | R203 On 07-February-13 | | | Bond Future | 7.56 | 106.2770 | 7.5620 | 106.2770 | 0.00 |
| 03/04/2012 | R203 On 07-February-13 | 6.50 | Call | Bond Future | 917 | 1 | 917 | 1 | 0.00 |
| 03/04/2012 | R203 On 07-February-13 | 6.55 | Call | Bond Future | 967 | 1 | 967 | 1 | 0.00 |
| 03/04/2012 | R203 On 07-February-13 | 6.45 | Call | Bond Future | 870 | 1 | 870 | 1 | 0.00 |
| 03/04/2012 | R203 On 07-February-13 | 6.45 | Put | Bond Future | 5295 | 5 | 5295 | 5 | 0.00 |
| 03/04/2012 | R203 On 07-February-13 | 6.55 | Put | Bond Future | 4985 | 5 | 4985 | 5 | 0.00 |
| 03/04/2012 | R203 On 07-February-13 | 6.50 | Put | Bond Future | 5138 | 5 | 5138 | 5 | 0.00 |
| 03/04/2012 | R204 On 03-May-12 | | | Bond Future | 7.63 | 105.1796 | 7.6250 | 105.1796 | 3,396.00 |
| 03/04/2012 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 5636 | 6 | 5636 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/04/2012 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 5876 | 6 | 5876 | 6 | 0.00 |
| 03/04/2012 | R204 On 03-May-12 | 7.00 | Call | Bond Future | 40 | 0 | 40 | 0 | 550.00 |
| 03/04/2012 | R204 On 03-May-12 | 7.75 | Call | Bond Future | 1178 | 1 | 1178 | 1 | 0.00 |
| 03/04/2012 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 5395 | 6 | 5395 | 6 | 0.00 |
| 03/04/2012 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 03/04/2012 | R204 On 03-May-12 | 7.00 | Put | Bond Future | 3346 | 3 | 3346 | 3 | 0.00 |
| 03/04/2012 | R204 On 03-May-12 | 7.75 | Put | Bond Future | 532 | 0 | 532 | 0 | 550.00 |
| 03/04/2012 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 03/04/2012 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 03/04/2012 | R204 On 02-August-12 | | | Bond Future | 7.72 | 102.6620 | 7.7160 | 102.6620 | 0.00 |
| 03/04/2012 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4568 | 5 | 4568 | 5 | 0.00 |
| 03/04/2012 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4384 | 5 | 4384 | 5 | 0.00 |
| 03/04/2012 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4755 | 5 | 4755 | 5 | 0.00 |
| 03/04/2012 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 685 | 1 | 685 | 1 | 0.00 |
| 03/04/2012 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 792 | 1 | 792 | 1 | 0.00 |
| 03/04/2012 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 737 | 1 | 737 | 1 | 0.00 |
| 03/04/2012 | R204 On 01-November-12 | | | Bond Future | 7.79 | 104.2465 | 7.7920 | 104.2465 | 0.00 |
| 03/04/2012 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3181 | 3 | 3181 | 3 | 0.00 |
| 03/04/2012 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3321 | 3 | 3321 | 3 | 0.00 |
| 03/04/2012 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3048 | 3 | 3048 | 3 | 0.00 |
| 03/04/2012 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 2289 | 2 | 2289 | 2 | 0.00 |
| 03/04/2012 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 2085 | 2 | 2085 | 2 | 0.00 |
| 03/04/2012 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 2183 | 2 | 2183 | 2 | 0.00 |
| 03/04/2012 | R204 On 07-February-13 | | | Bond Future | 7.87 | 101.9911 | 7.8730 | 101.9911 | 0.00 |
| 03/04/2012 | R204 On 07-February-13 | 8.00 | Call | Bond Future | 3438 | 4 | 3438 | 4 | 0.00 |
| 03/04/2012 | R204 On 07-February-13 | 7.95 | Call | Bond Future | 3316 | 3 | 3316 | 3 | 0.00 |
| 03/04/2012 | R204 On 07-February-13 | 8.05 | Call | Bond Future | 3566 | 4 | 3566 | 4 | 0.00 |
| 03/04/2012 | R204 On 07-February-13 | 8.05 | Put | Bond Future | 2749 | 3 | 2749 | 3 | 0.00 |
| 03/04/2012 | R204 On 07-February-13 | 7.95 | Put | Bond Future | 2960 | 3 | 2960 | 3 | 0.00 |
| 03/04/2012 | R204 On 07-February-13 | 8.00 | Put | Bond Future | 2851 | 3 | 2851 | 3 | 0.00 |
| 03/04/2012 | R206 On 03-May-12 | | | Bond Future | 5.82 | 105.0844 | 5.8180 | 105.0844 | 890.00 |
| 03/04/2012 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2669 | 3 | 2669 | 3 | 0.00 |
| 03/04/2012 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2747 | 3 | 2747 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/04/2012 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2591 | 3 | 2591 | 3 | 0.00 |
| 03/04/2012 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/04/2012 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/04/2012 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/04/2012 | R206 On 02-August-12 | | | Bond Future | 5.82 | 102.8309 | 5.8220 | 102.8309 | 0.00 |
| 03/04/2012 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1959 | 2 | 1959 | 2 | 0.00 |
| 03/04/2012 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 2024 | 2 | 2024 | 2 | 0.00 |
| 03/04/2012 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1893 | 2 | 1893 | 2 | 0.00 |
| 03/04/2012 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 03/04/2012 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 03/04/2012 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 03/04/2012 | R206 On 01-November-12 | | | Bond Future | 5.72 | 104.4201 | 5.7210 | 104.4201 | 0.00 |
| 03/04/2012 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 619 | 1 | 619 | 1 | 0.00 |
| 03/04/2012 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 583 | 1 | 583 | 1 | 0.00 |
| 03/04/2012 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 656 | 1 | 656 | 1 | 0.00 |
| 03/04/2012 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 277 | 0 | 277 | 0 | 0.00 |
| 03/04/2012 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 319 | 0 | 319 | 0 | 0.00 |
| 03/04/2012 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 03/04/2012 | R206 On 07-February-13 | | | Bond Future | 5.51 | 102.4347 | 5.5090 | 102.4347 | 0.00 |
| 03/04/2012 | R206 On 07-February-13 | 6.00 | Call | Bond Future | 667 | 1 | 667 | 1 | 0.00 |
| 03/04/2012 | R206 On 07-February-13 | 6.05 | Call | Bond Future | 698 | 1 | 698 | 1 | 0.00 |
| 03/04/2012 | R206 On 07-February-13 | 5.95 | Call | Bond Future | 636 | 1 | 636 | 1 | 0.00 |
| 03/04/2012 | R206 On 07-February-13 | 5.95 | Put | Bond Future | 240 | 0 | 240 | 0 | 0.00 |
| 03/04/2012 | R206 On 07-February-13 | 6.05 | Put | Bond Future | 212 | 0 | 212 | 0 | 0.00 |
| 03/04/2012 | R206 On 07-February-13 | 6.00 | Put | Bond Future | 226 | 0 | 226 | 0 | 0.00 |
| 03/04/2012 | R207 On 03-May-12 | | | Bond Future | 7.85 | 99.1525 | 7.8500 | 99.1525 | 21,246.00 |
| 03/04/2012 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4872 | 5 | 4872 | 5 | 0.00 |
| 03/04/2012 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 5128 | 5 | 5128 | 5 | 0.00 |
| 03/04/2012 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4616 | 5 | 4616 | 5 | 0.00 |
| 03/04/2012 | R207 On 03-May-12 | 7.45 | Call | Bond Future | 179 | 0 | 179 | 0 | 2,400.00 |
| 03/04/2012 | R207 On 03-May-12 | 7.65 | Call | Bond Future | 441 | 1 | 441 | 1 | 800.00 |
| 03/04/2012 | R207 On 03-May-12 | 8.00 | Call | Bond Future | 1376 | 2 | 1376 | 2 | 0.00 |
| 03/04/2012 | R207 On 03-May-12 | 8.30 | Call | Bond Future | 2632 | 3 | 2632 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/04/2012 | R207 On 03-May-12 | 8.30 | Put | Bond Future | 165 | 0 | 165 | 0 | 2,400.00 |
| 03/04/2012 | R207 On 03-May-12 | 8.00 | Put | Bond Future | 545 | 0 | 545 | 0 | 800.00 |
| 03/04/2012 | R207 On 03-May-12 | 7.65 | Put | Bond Future | 1563 | 1 | 1563 | 1 | 0.00 |
| 03/04/2012 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 23 | 0 | 23 | 0 | 0.00 |
| 03/04/2012 | R207 On 03-May-12 | 7.45 | Put | Bond Future | 2440 | 2 | 2440 | 2 | 0.00 |
| 03/04/2012 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 03/04/2012 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 03/04/2012 | R207 On 02-August-12 | | | Bond Future | 7.94 | 96.9339 | 7.9410 | 96.9339 | 0.00 |
| 03/04/2012 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 5064 | 5 | 5064 | 5 | 0.00 |
| 03/04/2012 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4867 | 5 | 4867 | 5 | 0.00 |
| 03/04/2012 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 5263 | 6 | 5263 | 6 | 0.00 |
| 03/04/2012 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 757 | 1 | 757 | 1 | 0.00 |
| 03/04/2012 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 872 | 1 | 872 | 1 | 0.00 |
| 03/04/2012 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 813 | 1 | 813 | 1 | 0.00 |
| 03/04/2012 | R207 On 01-November-12 | | | Bond Future | 8.02 | 98.4351 | 8.0150 | 98.4351 | 0.00 |
| 03/04/2012 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 3653 | 4 | 3653 | 4 | 0.00 |
| 03/04/2012 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 3805 | 4 | 3805 | 4 | 0.00 |
| 03/04/2012 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3504 | 4 | 3504 | 4 | 0.00 |
| 03/04/2012 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 2539 | 2 | 2539 | 2 | 0.00 |
| 03/04/2012 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 2323 | 2 | 2323 | 2 | 0.00 |
| 03/04/2012 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 2429 | 2 | 2429 | 2 | 0.00 |
| 03/04/2012 | R207 On 07-February-13 | | | Bond Future | 8.10 | 96.4701 | 8.0950 | 96.4701 | 0.00 |
| 03/04/2012 | R207 On 07-February-13 | 8.25 | Call | Bond Future | 3924 | 4 | 3924 | 4 | 0.00 |
| 03/04/2012 | R207 On 07-February-13 | 8.20 | Call | Bond Future | 3790 | 4 | 3790 | 4 | 0.00 |
| 03/04/2012 | R207 On 07-February-13 | 8.30 | Call | Bond Future | 4065 | 4 | 4065 | 4 | 0.00 |
| 03/04/2012 | R207 On 07-February-13 | 8.30 | Put | Bond Future | 3031 | 3 | 3031 | 3 | 0.00 |
| 03/04/2012 | R207 On 07-February-13 | 8.20 | Put | Bond Future | 3259 | 3 | 3259 | 3 | 0.00 |
| 03/04/2012 | R207 On 07-February-13 | 8.25 | Put | Bond Future | 3141 | 3 | 3141 | 3 | 0.00 |
| 03/04/2012 | R208 On 03-May-12 | | | Bond Future | 7.91 | 93.7110 | 7.9120 | 93.7110 | 9,510.00 |
| 03/04/2012 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 6262 | 7 | 6262 | 7 | 0.00 |
| 03/04/2012 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 6534 | 7 | 6534 | 7 | 0.00 |
| 03/04/2012 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5989 | 6 | 5989 | 6 | 0.00 |
| 03/04/2012 | R208 On 03-May-12 | 7.50 | Call | Bond Future | 188 | 0 | 188 | 0 | 3,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/04/2012 | R208 On 03-May-12 | 7.70 | Call | Bond Future | 462 | 1 | 462 | 1 | 1,000.00 |
| 03/04/2012 | R208 On 03-May-12 | 8.05 | Call | Bond Future | 1449 | 2 | 1449 | 2 | 0.00 |
| 03/04/2012 | R208 On 03-May-12 | 8.35 | Call | Bond Future | 2781 | 3 | 2781 | 3 | 0.00 |
| 03/04/2012 | R208 On 03-May-12 | 8.35 | Put | Bond Future | 196 | 0 | 196 | 0 | 3,000.00 |
| 03/04/2012 | R208 On 03-May-12 | 8.05 | Put | Bond Future | 625 | 1 | 625 | 1 | 1,000.00 |
| 03/04/2012 | R208 On 03-May-12 | 7.70 | Put | Bond Future | 1747 | 2 | 1747 | 2 | 0.00 |
| 03/04/2012 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 03/04/2012 | R208 On 03-May-12 | 7.50 | Put | Bond Future | 2705 | 2 | 2705 | 2 | 0.00 |
| 03/04/2012 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 03/04/2012 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 03/04/2012 | R208 On 02-August-12 | | | Bond Future | 7.99 | 95.0569 | 7.9930 | 95.0569 | 0.00 |
| 03/04/2012 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 5273 | 6 | 5273 | 6 | 0.00 |
| 03/04/2012 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5484 | 6 | 5484 | 6 | 0.00 |
| 03/04/2012 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5065 | 5 | 5065 | 5 | 0.00 |
| 03/04/2012 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 1037 | 1 | 1037 | 1 | 0.00 |
| 03/04/2012 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 904 | 1 | 904 | 1 | 0.00 |
| 03/04/2012 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 969 | 1 | 969 | 1 | 0.00 |
| 03/04/2012 | R208 On 01-November-12 | | | Bond Future | 8.06 | 93.1246 | 8.0630 | 93.1246 | 0.00 |
| 03/04/2012 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 3802 | 4 | 3802 | 4 | 0.00 |
| 03/04/2012 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 3648 | 4 | 3648 | 4 | 0.00 |
| 03/04/2012 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 3963 | 4 | 3963 | 4 | 0.00 |
| 03/04/2012 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 2621 | 2 | 2621 | 2 | 0.00 |
| 03/04/2012 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 2869 | 3 | 2869 | 3 | 0.00 |
| 03/04/2012 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 2741 | 3 | 2741 | 3 | 0.00 |
| 03/04/2012 | R208 On 07-February-13 | | | Bond Future | 8.14 | 94.7149 | 8.1370 | 94.7149 | 0.00 |
| 03/04/2012 | R208 On 07-February-13 | 8.00 | Call | Bond Future | 3487 | 4 | 3487 | 4 | 0.00 |
| 03/04/2012 | R208 On 07-February-13 | 8.05 | Call | Bond Future | 3620 | 4 | 3620 | 4 | 0.00 |
| 03/04/2012 | R208 On 07-February-13 | 7.95 | Call | Bond Future | 3357 | 4 | 3357 | 4 | 0.00 |
| 03/04/2012 | R208 On 07-February-13 | 7.95 | Put | Bond Future | 4404 | 4 | 4404 | 4 | 0.00 |
| 03/04/2012 | R208 On 07-February-13 | 8.05 | Put | Bond Future | 4105 | 4 | 4105 | 4 | 0.00 |
| 03/04/2012 | R208 On 07-February-13 | 8.00 | Put | Bond Future | 4253 | 4 | 4253 | 4 | 0.00 |
| 03/04/2012 | R209 On 03-May-12 | | | Bond Future | 8.90 | 75.1884 | 8.9030 | 75.1884 | 2,998.00 |
| 03/04/2012 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 1813 | 2 | 1813 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/04/2012 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 1598 | 2 | 1598 | 2 | 0.00 |
| 03/04/2012 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 2045 | 2 | 2045 | 2 | 0.00 |
| 03/04/2012 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 919 | 1 | 919 | 1 | 0.00 |
| 03/04/2012 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 1235 | 1 | 1235 | 1 | 0.00 |
| 03/04/2012 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 1067 | 1 | 1067 | 1 | 0.00 |
| 03/04/2012 | R209 On 02-August-12 | | | Bond Future | 8.98 | 76.2736 | 8.9770 | 76.2736 | 0.00 |
| 03/04/2012 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 4757 | 5 | 4757 | 5 | 0.00 |
| 03/04/2012 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 4542 | 5 | 4542 | 5 | 0.00 |
| 03/04/2012 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 4975 | 5 | 4975 | 5 | 0.00 |
| 03/04/2012 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 2570 | 2 | 2570 | 2 | 0.00 |
| 03/04/2012 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 2868 | 3 | 2868 | 3 | 0.00 |
| 03/04/2012 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 2716 | 2 | 2716 | 2 | 0.00 |
| 03/04/2012 | R209 On 01-November-12 | | | Bond Future | 9.04 | 74.3072 | 9.0420 | 74.3072 | 0.00 |
| 03/04/2012 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 4648 | 5 | 4648 | 5 | 0.00 |
| 03/04/2012 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 4836 | 5 | 4836 | 5 | 0.00 |
| 03/04/2012 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 4469 | 5 | 4469 | 5 | 0.00 |
| 03/04/2012 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 5169 | 5 | 5169 | 5 | 0.00 |
| 03/04/2012 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 4776 | 4 | 4776 | 4 | 0.00 |
| 03/04/2012 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 4966 | 5 | 4966 | 5 | 0.00 |
| 03/04/2012 | R209 On 07-February-13 | | | Bond Future | 9.11 | 75.5709 | 9.1110 | 75.5709 | 0.00 |
| 03/04/2012 | R209 On 07-February-13 | 9.00 | Call | Bond Future | 5316 | 6 | 5316 | 6 | 0.00 |
| 03/04/2012 | R209 On 07-February-13 | 8.95 | Call | Bond Future | 5142 | 5 | 5142 | 5 | 0.00 |
| 03/04/2012 | R209 On 07-February-13 | 9.05 | Call | Bond Future | 5492 | 6 | 5492 | 6 | 0.00 |
| 03/04/2012 | R209 On 07-February-13 | 9.05 | Put | Bond Future | 5949 | 6 | 5949 | 6 | 0.00 |
| 03/04/2012 | R209 On 07-February-13 | 8.95 | Put | Bond Future | 6358 | 6 | 6358 | 6 | 0.00 |
| 03/04/2012 | R209 On 07-February-13 | 9.00 | Put | Bond Future | 6151 | 6 | 6151 | 6 | 0.00 |
| 03/04/2012 | R210 On 03-May-12 | | | Bond Future | 141.89 | 141.0727 | 141.8884 | 141.0727 | 925.00 |
| 03/04/2012 | R210 On 03-May-12 | 139.00 | Call | Bond Future | 2888 | 2 | 2888 | 2 | 0.00 |
| 03/04/2012 | R210 On 03-May-12 | 139.05 | Call | Bond Future | 2838 | 2 | 2838 | 2 | 0.00 |
| 03/04/2012 | R210 On 03-May-12 | 138.95 | Call | Bond Future | 2938 | 2 | 2938 | 2 | 0.00 |
| 03/04/2012 | R210 On 03-May-12 | 138.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/04/2012 | R210 On 03-May-12 | 139.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/04/2012 | R210 On 03-May-12 | 139.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/04/2012 | R211 On 03-May-12 | | | Bond Future | 119.29 | 119.2502 | 119.2873 | 119.2502 | 480.00 |
| 03/04/2012 | R211 On 03-May-12 | 118.20 | Call | Bond Future | 1087 | 1 | 1087 | 1 | 0.00 |
| 03/04/2012 | R211 On 03-May-12 | 118.15 | Call | Bond Future | 1137 | 1 | 1137 | 1 | 0.00 |
| 03/04/2012 | R211 On 03-May-12 | 118.25 | Call | Bond Future | 1037 | 1 | 1037 | 1 | 0.00 |
| 03/04/2012 | R211 On 03-May-12 | 118.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/04/2012 | R211 On 03-May-12 | 118.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/04/2012 | R211 On 03-May-12 | 118.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/04/2012 | R212 On 03-May-12 | | | Bond Future | 117.91 | 117.6475 | 117.9065 | 117.6475 | 3,252.00 |
| 03/04/2012 | R212 On 03-May-12 | 115.30 | Call | Bond Future | 2607 | 2 | 2607 | 2 | 0.00 |
| 03/04/2012 | R212 On 03-May-12 | 115.35 | Call | Bond Future | 2557 | 2 | 2557 | 2 | 0.00 |
| 03/04/2012 | R212 On 03-May-12 | 115.25 | Call | Bond Future | 2657 | 2 | 2657 | 2 | 0.00 |
| 03/04/2012 | R212 On 03-May-12 | 115.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/04/2012 | R212 On 03-May-12 | 115.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/04/2012 | R212 On 03-May-12 | 115.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/04/2012 | R213 On 03-May-12 | | | Bond Future | 8.79 | 85.5181 | 8.7940 | 85.5181 | 4,345.00 |
| 03/04/2012 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 3860 | 4 | 3860 | 4 | 0.00 |
| 03/04/2012 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 4176 | 5 | 4176 | 5 | 0.00 |
| 03/04/2012 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 3552 | 4 | 3552 | 4 | 0.00 |
| 03/04/2012 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 400 | 0 | 400 | 0 | 0.00 |
| 03/04/2012 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 276 | 0 | 276 | 0 | 0.00 |
| 03/04/2012 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 333 | 0 | 333 | 0 | 0.00 |
| 03/04/2012 | R213 On 02-August-12 | | | Bond Future | 8.87 | 86.7494 | 8.8700 | 86.7494 | 0.00 |
| 03/04/2012 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 5336 | 6 | 5336 | 6 | 0.00 |
| 03/04/2012 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 5572 | 6 | 5572 | 6 | 0.00 |
| 03/04/2012 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 5103 | 5 | 5103 | 5 | 0.00 |
| 03/04/2012 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 2565 | 2 | 2565 | 2 | 0.00 |
| 03/04/2012 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 2288 | 2 | 2288 | 2 | 0.00 |
| 03/04/2012 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 2424 | 2 | 2424 | 2 | 0.00 |
| 03/04/2012 | R213 On 01-November-12 | | | Bond Future | 8.94 | 84.5517 | 8.9400 | 84.5517 | 0.00 |
| 03/04/2012 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 5100 | 5 | 5100 | 5 | 0.00 |
| 03/04/2012 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 5302 | 6 | 5302 | 6 | 0.00 |
| 03/04/2012 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 4908 | 5 | 4908 | 5 | 0.00 |
| 03/04/2012 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 4830 | 5 | 4830 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/04/2012 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 4455 | 4 | 4455 | 4 | 0.00 |
| 03/04/2012 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 4636 | 4 | 4636 | 4 | 0.00 |
| 03/04/2012 | R213 On 07-February-13 | | | Bond Future | 9.02 | 85.9931 | 9.0150 | 85.9931 | 0.00 |
| 03/04/2012 | R213 On 07-February-13 | 9.00 | Call | Bond Future | 5772 | 6 | 5772 | 6 | 0.00 |
| 03/04/2012 | R213 On 07-February-13 | 9.05 | Call | Bond Future | 5967 | 6 | 5967 | 6 | 0.00 |
| 03/04/2012 | R213 On 07-February-13 | 8.95 | Call | Bond Future | 5588 | 6 | 5588 | 6 | 0.00 |
| 03/04/2012 | R213 On 07-February-13 | 8.95 | Put | Bond Future | 6087 | 6 | 6087 | 6 | 0.00 |
| 03/04/2012 | R213 On 07-February-13 | 9.05 | Put | Bond Future | 5700 | 5 | 5700 | 5 | 0.00 |
| 03/04/2012 | R213 On 07-February-13 | 9.00 | Put | Bond Future | 5887 | 6 | 5887 | 6 | 0.00 |
| 03/04/2012 | R214 On 03-May-12 | | | Bond Future | 8.95 | 76.6779 | 8.9530 | 76.6779 | 1,500.00 |
| 03/04/2012 | R214 On 03-May-12 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/04/2012 | R214 On 03-May-12 | 8.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/04/2012 | R214 On 03-May-12 | 8.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/04/2012 | R214 On 03-May-12 | 8.79 | Put | Bond Future | 1335 | 1 | 1335 | 1 | 0.00 |
| 03/04/2012 | R214 On 03-May-12 | 8.81 | Put | Bond Future | 1169 | 1 | 1169 | 1 | 0.00 |
| 03/04/2012 | R214 On 03-May-12 | 8.80 | Put | Bond Future | 1252 | 1 | 1252 | 1 | 0.00 |
| 03/04/2012 | R214 On 02-August-12 | | | Bond Future | 9.02 | 77.7795 | 9.0230 | 77.7795 | 0.00 |
| 03/04/2012 | R214 On 02-August-12 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/04/2012 | R214 On 02-August-12 | 8.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/04/2012 | R214 On 02-August-12 | 8.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/04/2012 | R214 On 02-August-12 | 8.79 | Put | Bond Future | 1894 | 1 | 1894 | 1 | 0.00 |
| 03/04/2012 | R214 On 02-August-12 | 8.81 | Put | Bond Future | 1728 | 1 | 1728 | 1 | 0.00 |
| 03/04/2012 | R214 On 02-August-12 | 8.80 | Put | Bond Future | 1811 | 1 | 1811 | 1 | 0.00 |
| 04/04/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/04/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/04/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/04/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/04/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/04/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/04/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/04/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/04/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/04/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/04/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/04/2012 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/04/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/04/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/04/2012 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/04/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/04/2012 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/04/2012 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/04/2012 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/04/2012 | AL7T On 03-May-12 | | | Index Future | 421.02 | 422.9930 | 421.0160 | 422.9930 | 16.00 |
| 04/04/2012 | AL7T On 02-August-12 | | | Index Future | 427.05 | 429.0650 | 427.0530 | 429.0650 | 0.00 |
| 04/04/2012 | ALBI On 03-May-12 | | | Index Future | 382.44 | 384.1890 | 382.4380 | 384.1890 | 899.00 |
| 04/04/2012 | ALBI On 02-August-12 | | | Index Future | 387.92 | 389.7040 | 387.9220 | 389.7040 | 118.00 |
| 04/04/2012 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/04/2012 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/04/2012 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/04/2012 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/04/2012 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/04/2012 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/04/2012 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/04/2012 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/04/2012 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/04/2012 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/04/2012 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/04/2012 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 04/04/2012 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/04/2012 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/04/2012 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/04/2012 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/04/2012 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/04/2012 | CAAW On 20-April-12 | | | Any day expiry | 7.83 | 7.6931 | 7.8330 | 7.6931 | 0.00 |
| 04/04/2012 | CAAW On 20-April-12 | 8.10 | Call | Any day expiry | 27 | 0 | 27 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2012 | CAAW On 20-April-12 | 8.15 | Call | Any day expiry | 21 | 0 | 21 | 0 | 0.00 |
| 04/04/2012 | CAAW On 20-April-12 | 8.05 | Call | Any day expiry | 34 | 0 | 34 | 0 | 0.00 |
| 04/04/2012 | CAAW On 20-April-12 | 8.05 | Put | Any day expiry | 251 | 0 | 251 | 0 | 0.00 |
| 04/04/2012 | CAAW On 20-April-12 | 8.15 | Put | Any day expiry | 338 | 0 | 338 | 0 | 0.00 |
| 04/04/2012 | CAAW On 20-April-12 | 8.10 | Put | Any day expiry | 294 | 0 | 294 | 0 | 0.00 |
| 04/04/2012 | CAAY On 30-April-12 | | | Can-Do Future | 0.07 | 0.0386 | 0.0657 | 0.0386 | 12,500.00 |
| 04/04/2012 | CAAZ On 18-June-12 | | | Can-Do Future | 0.12 | 0.0896 | 0.1222 | 0.0896 | 5,670.00 |
| 04/04/2012 | CABA On 18-June-12 | | | Can-Do Future | 0.20 | 0.1799 | 0.1989 | 0.1799 | 8,000.00 |
| 04/04/2012 | CABB On 18-June-12 | | | Can-Do Future | 0.02 | 0.0301 | 0.0200 | 0.0301 | 8,000.00 |
| 04/04/2012 | CABC On 18-June-12 | | | Can-Do Future | 0.12 | 0.1089 | 0.1228 | 0.1089 | 16,000.00 |
| 04/04/2012 | CABD On 18-June-12 | | | Can-Do Future | 0.01 | 0.0147 | 0.0110 | 0.0147 | 16,000.00 |
| 04/04/2012 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/04/2012 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/04/2012 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/04/2012 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/04/2012 | GOVI On 03-May-12 | | | GOVI | 383.53 | 385.2420 | 383.5310 | 385.2420 | 201.00 |
| 04/04/2012 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 15310 | 3 | 15310 | 3 | 0.00 |
| 04/04/2012 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 15210 | 3 | 15210 | 3 | 0.00 |
| 04/04/2012 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 15410 | 3 | 15410 | 3 | 0.00 |
| 04/04/2012 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/04/2012 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/04/2012 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/04/2012 | GOVI On 02-August-12 | | | GOVI | 389.03 | 390.7720 | 389.0300 | 390.7720 | 0.00 |
| 04/04/2012 | GOVI On 02-August-12 | 390.00 | Call | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 04/04/2012 | GOVI On 02-August-12 | 390.01 | Call | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 04/04/2012 | GOVI On 02-August-12 | 389.99 | Call | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 04/04/2012 | GOVI On 02-August-12 | 389.99 | Put | GOVI | 9600 | 0 | 9600 | 0 | 0.00 |
| 04/04/2012 | GOVI On 02-August-12 | 390.01 | Put | GOVI | 9800 | 0 | 9800 | 0 | 0.00 |
| 04/04/2012 | GOVI On 02-August-12 | 390.00 | Put | GOVI | 9700 | 0 | 9700 | 0 | 0.00 |
| 04/04/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 04/04/2012 | IGOV On 03-May-12 | | | Index Future | 172.99 | 172.9690 | 172.9860 | 172.9690 | 550.00 |
| 04/04/2012 | IGOV On 02-August-12 | | | Index Future | 175.47 | 175.4520 | 175.4670 | 175.4520 | 0.00 |
| 04/04/2012 | ILBI On 03-May-12 | | | Index Future | 467.01 | 463.9020 | 467.0050 | 463.9020 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2012 | ILBI On 02-August-12 | | | Index Future | 473.64 | 470.5320 | 473.6390 | 470.5320 | 152.00 |
| 04/04/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 04/04/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 04/04/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 04/04/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 04/04/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 04/04/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 04/04/2012 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.61 | 94.3900 | 5.6100 | 94.3900 | 0.00 |
| 04/04/2012 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.63 | 94.3800 | 5.6300 | 94.3800 | 0.00 |
| 04/04/2012 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.65 | 94.3600 | 5.6500 | 94.3600 | 2,890.00 |
| 04/04/2012 | JBAF On 18-July-12 | | | Jibar Tradeable Future | 5.67 | 94.3400 | 5.6700 | 94.3400 | 0.00 |
| 04/04/2012 | JBAF On 15-August-12 | | | Jibar Tradeable Future | 5.70 | 94.3100 | 5.7000 | 94.3100 | 0.00 |
| 04/04/2012 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.76 | 94.2600 | 5.7600 | 94.2600 | 44,760.00 |
| 04/04/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.90 | 94.1300 | 5.9000 | 94.1300 | 840.00 |
| 04/04/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.11 | 93.9500 | 6.1100 | 93.9500 | 790.00 |
| 04/04/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.31 | 93.7500 | 6.3100 | 93.7500 | 500.00 |
| 04/04/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.52 | 93.5500 | 6.5200 | 93.5500 | 1,700.00 |
| 04/04/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 6.74 | 93.3500 | 6.7400 | 93.3500 | 1,500.00 |
| 04/04/2012 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 6.96 | 93.1300 | 6.9600 | 93.1300 | 0.00 |
| 04/04/2012 | R157 On 03-May-12 | | | Bond Future | 6.83 | 121.9317 | 6.8310 | 121.9317 | 12,679.00 |
| 04/04/2012 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4583 | 5 | 4583 | 5 | 0.00 |
| 04/04/2012 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4741 | 5 | 4741 | 5 | 0.00 |
| 04/04/2012 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4425 | 5 | 4425 | 5 | 0.00 |
| 04/04/2012 | R157 On 03-May-12 | 6.25 | Call | Bond Future | 16 | 0 | 16 | 0 | 1,500.00 |
| 04/04/2012 | R157 On 03-May-12 | 6.50 | Call | Bond Future | 90 | 0 | 90 | 0 | 1,500.00 |
| 04/04/2012 | R157 On 03-May-12 | 6.75 | Call | Bond Future | 320 | 0 | 320 | 0 | 1,500.00 |
| 04/04/2012 | R157 On 03-May-12 | 7.35 | Call | Bond Future | 1739 | 2 | 1739 | 2 | 0.00 |
| 04/04/2012 | R157 On 03-May-12 | 7.35 | Put | Bond Future | 36 | 0 | 36 | 0 | 1,500.00 |
| 04/04/2012 | R157 On 03-May-12 | 6.75 | Put | Bond Future | 589 | 0 | 589 | 0 | 1,500.00 |
| 04/04/2012 | R157 On 03-May-12 | 6.50 | Put | Bond Future | 1192 | 1 | 1192 | 1 | 1,500.00 |
| 04/04/2012 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/04/2012 | R157 On 03-May-12 | 6.25 | Put | Bond Future | 1959 | 2 | 1959 | 2 | 0.00 |
| 04/04/2012 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2012 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/04/2012 | R157 On 02-August-12 | | | Bond Future | 6.93 | 123.6808 | 6.9270 | 123.6808 | 0.00 |
| 04/04/2012 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3400 | 4 | 3400 | 4 | 0.00 |
| 04/04/2012 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3529 | 4 | 3529 | 4 | 0.00 |
| 04/04/2012 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3270 | 4 | 3270 | 4 | 0.00 |
| 04/04/2012 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 191 | 0 | 191 | 0 | 0.00 |
| 04/04/2012 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 155 | 0 | 155 | 0 | 0.00 |
| 04/04/2012 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 173 | 0 | 173 | 0 | 0.00 |
| 04/04/2012 | R157 On 01-November-12 | | | Bond Future | 7.00 | 118.7789 | 6.9990 | 118.7789 | 0.00 |
| 04/04/2012 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1313 | 1 | 1313 | 1 | 0.00 |
| 04/04/2012 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 1388 | 2 | 1388 | 2 | 0.00 |
| 04/04/2012 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1243 | 1 | 1243 | 1 | 0.00 |
| 04/04/2012 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 1381 | 1 | 1381 | 1 | 0.00 |
| 04/04/2012 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 1245 | 1 | 1245 | 1 | 0.00 |
| 04/04/2012 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 1310 | 1 | 1310 | 1 | 0.00 |
| 04/04/2012 | R157 On 07-February-13 | | | Bond Future | 7.08 | 120.8050 | 7.0810 | 120.8050 | 0.00 |
| 04/04/2012 | R157 On 07-February-13 | 6.75 | Call | Bond Future | 1059 | 1 | 1059 | 1 | 0.00 |
| 04/04/2012 | R157 On 07-February-13 | 6.80 | Call | Bond Future | 1114 | 1 | 1114 | 1 | 0.00 |
| 04/04/2012 | R157 On 07-February-13 | 6.70 | Call | Bond Future | 1006 | 1 | 1006 | 1 | 0.00 |
| 04/04/2012 | R157 On 07-February-13 | 6.70 | Put | Bond Future | 1981 | 2 | 1981 | 2 | 0.00 |
| 04/04/2012 | R157 On 07-February-13 | 6.80 | Put | Bond Future | 1832 | 2 | 1832 | 2 | 0.00 |
| 04/04/2012 | R157 On 07-February-13 | 6.75 | Put | Bond Future | 1905 | 2 | 1905 | 2 | 0.00 |
| 04/04/2012 | R186 On 03-May-12 | | | Bond Future | 8.52 | 121.0684 | 8.5220 | 121.0684 | 30,792.00 |
| 04/04/2012 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 4595 | 5 | 4595 | 5 | 0.00 |
| 04/04/2012 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 4975 | 6 | 4975 | 6 | 0.00 |
| 04/04/2012 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 4223 | 5 | 4223 | 5 | 0.00 |
| 04/04/2012 | R186 On 03-May-12 | 7.90 | Call | Bond Future | 110 | 0 | 110 | 0 | 2,250.00 |
| 04/04/2012 | R186 On 03-May-12 | 8.20 | Call | Bond Future | 501 | 1 | 501 | 1 | 750.00 |
| 04/04/2012 | R186 On 03-May-12 | 8.50 | Call | Bond Future | 1481 | 2 | 1481 | 2 | 0.00 |
| 04/04/2012 | R186 On 03-May-12 | 8.85 | Call | Bond Future | 3511 | 4 | 3511 | 4 | 0.00 |
| 04/04/2012 | R186 On 03-May-12 | 8.85 | Put | Bond Future | 539 | 0 | 539 | 0 | 2,250.00 |
| 04/04/2012 | R186 On 03-May-12 | 8.50 | Put | Bond Future | 1684 | 1 | 1684 | 1 | 750.00 |
| 04/04/2012 | R186 On 03-May-12 | 8.20 | Put | Bond Future | 3529 | 3 | 3529 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2012 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 367 | 0 | 367 | 0 | 0.00 |
| 04/04/2012 | R186 On 03-May-12 | 7.90 | Put | Bond Future | 6062 | 5 | 6062 | 5 | 0.00 |
| 04/04/2012 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 244 | 0 | 244 | 0 | 0.00 |
| 04/04/2012 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 300 | 0 | 300 | 0 | 0.00 |
| 04/04/2012 | R186 On 02-August-12 | | | Bond Future | 8.61 | 117.5154 | 8.6080 | 117.5154 | 630.00 |
| 04/04/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 4806 | 5 | 4806 | 5 | 0.00 |
| 04/04/2012 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 5058 | 6 | 5058 | 6 | 0.00 |
| 04/04/2012 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 4560 | 5 | 4560 | 5 | 0.00 |
| 04/04/2012 | R186 On 02-August-12 | 8.25 | Call | Bond Future | 2672 | 3 | 2672 | 3 | 8,750.00 |
| 04/04/2012 | R186 On 02-August-12 | 8.66 | Call | Bond Future | 4367 | 5 | 4367 | 5 | 0.00 |
| 04/04/2012 | R186 On 02-August-12 | 7.76 | Call | Bond Future | 1286 | 1 | 1286 | 1 | 43.00 |
| 04/04/2012 | R186 On 02-August-12 | 8.76 | Call | Bond Future | 4856 | 5 | 4856 | 5 | 0.00 |
| 04/04/2012 | R186 On 02-August-12 | 7.66 | Call | Bond Future | 1083 | 1 | 1083 | 1 | 276.00 |
| 04/04/2012 | R186 On 02-August-12 | 7.76 | Put | Bond Future | 9342 | 9 | 9342 | 9 | 0.00 |
| 04/04/2012 | R186 On 02-August-12 | 8.76 | Put | Bond Future | 3492 | 3 | 3492 | 3 | 43.00 |
| 04/04/2012 | R186 On 02-August-12 | 8.66 | Put | Bond Future | 3898 | 4 | 3898 | 4 | 276.00 |
| 04/04/2012 | R186 On 02-August-12 | 7.66 | Put | Bond Future | 10141 | 10 | 10141 | 10 | 0.00 |
| 04/04/2012 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 3732 | 3 | 3732 | 3 | 0.00 |
| 04/04/2012 | R186 On 02-August-12 | 8.25 | Put | Bond Future | 5978 | 6 | 5978 | 6 | 0.00 |
| 04/04/2012 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 3339 | 3 | 3339 | 3 | 0.00 |
| 04/04/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 3531 | 3 | 3531 | 3 | 0.00 |
| 04/04/2012 | R186 On 01-November-12 | | | Bond Future | 8.68 | 119.3228 | 8.6830 | 119.3228 | 0.00 |
| 04/04/2012 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 5665 | 6 | 5665 | 6 | 0.00 |
| 04/04/2012 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 5442 | 6 | 5442 | 6 | 0.00 |
| 04/04/2012 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 5901 | 6 | 5901 | 6 | 0.00 |
| 04/04/2012 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 4868 | 5 | 4868 | 5 | 0.00 |
| 04/04/2012 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 5291 | 5 | 5291 | 5 | 0.00 |
| 04/04/2012 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 5072 | 5 | 5072 | 5 | 0.00 |
| 04/04/2012 | R186 On 07-February-13 | | | Bond Future | 8.76 | 116.0653 | 8.7630 | 116.0653 | 0.00 |
| 04/04/2012 | R186 On 07-February-13 | 8.50 | Call | Bond Future | 5320 | 6 | 5320 | 6 | 0.00 |
| 04/04/2012 | R186 On 07-February-13 | 8.45 | Call | Bond Future | 5126 | 6 | 5126 | 6 | 0.00 |
| 04/04/2012 | R186 On 07-February-13 | 8.55 | Call | Bond Future | 5517 | 6 | 5517 | 6 | 0.00 |
| 04/04/2012 | R186 On 07-February-13 | 8.55 | Put | Bond Future | 7393 | 7 | 7393 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2012 | R186 On 07-February-13 | 8.45 | Put | Bond Future | 7899 | 7 | 7899 | 7 | 0.00 |
| 04/04/2012 | R186 On 07-February-13 | 8.50 | Put | Bond Future | 7643 | 7 | 7643 | 7 | 0.00 |
| 04/04/2012 | R189 On 03-May-12 | | | Bond Future | 215.33 | 215.3274 | 215.3341 | 215.3274 | 0.00 |
| 04/04/2012 | R189 On 03-May-12 | 215.00 | Call | Bond Future | 334 | 0 | 334 | 0 | 0.00 |
| 04/04/2012 | R189 On 03-May-12 | 215.05 | Call | Bond Future | 284 | 0 | 284 | 0 | 0.00 |
| 04/04/2012 | R189 On 03-May-12 | 214.95 | Call | Bond Future | 384 | 0 | 384 | 0 | 0.00 |
| 04/04/2012 | R189 On 03-May-12 | 214.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/04/2012 | R189 On 03-May-12 | 215.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/04/2012 | R189 On 03-May-12 | 215.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/04/2012 | R197 On 03-May-12 | | | Bond Future | 258.20 | 257.0119 | 258.1999 | 257.0119 | 1,044.00 |
| 04/04/2012 | R197 On 03-May-12 | 251.00 | Call | Bond Future | 7200 | 6 | 7200 | 6 | 0.00 |
| 04/04/2012 | R197 On 03-May-12 | 251.05 | Call | Bond Future | 7150 | 6 | 7150 | 6 | 0.00 |
| 04/04/2012 | R197 On 03-May-12 | 250.95 | Call | Bond Future | 7250 | 6 | 7250 | 6 | 0.00 |
| 04/04/2012 | R197 On 03-May-12 | 250.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/04/2012 | R197 On 03-May-12 | 251.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/04/2012 | R197 On 03-May-12 | 251.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/04/2012 | R201 On 03-May-12 | | | Bond Future | 6.14 | 109.7514 | 6.1370 | 109.7514 | 1,845.00 |
| 04/04/2012 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3909 | 4 | 3909 | 4 | 0.00 |
| 04/04/2012 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3791 | 4 | 3791 | 4 | 0.00 |
| 04/04/2012 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 4027 | 4 | 4027 | 4 | 0.00 |
| 04/04/2012 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/04/2012 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/04/2012 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/04/2012 | R201 On 02-August-12 | | | Bond Future | 6.18 | 106.9171 | 6.1760 | 106.9171 | 0.00 |
| 04/04/2012 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2970 | 3 | 2970 | 3 | 0.00 |
| 04/04/2012 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3074 | 3 | 3074 | 3 | 0.00 |
| 04/04/2012 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2868 | 3 | 2868 | 3 | 0.00 |
| 04/04/2012 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 46 | 0 | 46 | 0 | 0.00 |
| 04/04/2012 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 34 | 0 | 34 | 0 | 0.00 |
| 04/04/2012 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 39 | 0 | 39 | 0 | 0.00 |
| 04/04/2012 | R201 On 01-November-12 | | | Bond Future | 6.17 | 108.5670 | 6.1650 | 108.5670 | 0.00 |
| 04/04/2012 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1220 | 1 | 1220 | 1 | 0.00 |
| 04/04/2012 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1286 | 1 | 1286 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2012 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1156 | 1 | 1156 | 1 | 0.00 |
| 04/04/2012 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 580 | 1 | 580 | 1 | 0.00 |
| 04/04/2012 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 509 | 0 | 509 | 0 | 0.00 |
| 04/04/2012 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 544 | 0 | 544 | 0 | 0.00 |
| 04/04/2012 | R201 On 07-February-13 | | | Bond Future | 6.13 | 106.0036 | 6.1290 | 106.0036 | 0.00 |
| 04/04/2012 | R201 On 07-February-13 | 6.25 | Call | Bond Future | 996 | 1 | 996 | 1 | 0.00 |
| 04/04/2012 | R201 On 07-February-13 | 6.30 | Call | Bond Future | 1047 | 1 | 1047 | 1 | 0.00 |
| 04/04/2012 | R201 On 07-February-13 | 6.20 | Call | Bond Future | 946 | 1 | 946 | 1 | 0.00 |
| 04/04/2012 | R201 On 07-February-13 | 6.20 | Put | Bond Future | 820 | 1 | 820 | 1 | 0.00 |
| 04/04/2012 | R201 On 07-February-13 | 6.30 | Put | Bond Future | 743 | 1 | 743 | 1 | 0.00 |
| 04/04/2012 | R201 On 07-February-13 | 6.25 | Put | Bond Future | 781 | 1 | 781 | 1 | 0.00 |
| 04/04/2012 | R202 On 03-May-12 | | | Bond Future | 191.03 | 191.3132 | 191.0326 | 191.3132 | 37,082.00 |
| 04/04/2012 | R202 On 03-May-12 | 190.00 | Call | Bond Future | 1033 | 1 | 1033 | 1 | 0.00 |
| 04/04/2012 | R202 On 03-May-12 | 189.95 | Call | Bond Future | 1083 | 1 | 1083 | 1 | 0.00 |
| 04/04/2012 | R202 On 03-May-12 | 190.05 | Call | Bond Future | 983 | 1 | 983 | 1 | 0.00 |
| 04/04/2012 | R202 On 03-May-12 | 190.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/04/2012 | R202 On 03-May-12 | 189.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/04/2012 | R202 On 03-May-12 | 190.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/04/2012 | R203 On 03-May-12 | | | Bond Future | 7.40 | 105.2584 | 7.3990 | 105.2584 | 3,923.00 |
| 04/04/2012 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 5810 | 6 | 5810 | 6 | 0.00 |
| 04/04/2012 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 6018 | 6 | 6018 | 6 | 0.00 |
| 04/04/2012 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 5603 | 6 | 5603 | 6 | 0.00 |
| 04/04/2012 | R203 On 03-May-12 | 7.00 | Call | Bond Future | 108 | 0 | 108 | 0 | 4,200.00 |
| 04/04/2012 | R203 On 03-May-12 | 7.80 | Call | Bond Future | 1895 | 2 | 1895 | 2 | 0.00 |
| 04/04/2012 | R203 On 03-May-12 | 7.15 | Call | Bond Future | 238 | 0 | 238 | 0 | 1,400.00 |
| 04/04/2012 | R203 On 03-May-12 | 7.45 | Call | Bond Future | 776 | 1 | 776 | 1 | 0.00 |
| 04/04/2012 | R203 On 03-May-12 | 7.45 | Put | Bond Future | 549 | 0 | 549 | 0 | 1,400.00 |
| 04/04/2012 | R203 On 03-May-12 | 7.80 | Put | Bond Future | 127 | 0 | 127 | 0 | 4,200.00 |
| 04/04/2012 | R203 On 03-May-12 | 7.15 | Put | Bond Future | 1355 | 1 | 1355 | 1 | 0.00 |
| 04/04/2012 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 04/04/2012 | R203 On 03-May-12 | 7.00 | Put | Bond Future | 1905 | 2 | 1905 | 2 | 0.00 |
| 04/04/2012 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 04/04/2012 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

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

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2012 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4261 | 5 | 4261 | 5 | 0.00 |
| 04/04/2012 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4443 | 5 | 4443 | 5 | 0.00 |
| 04/04/2012 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4082 | 4 | 4082 | 4 | 0.00 |
| 04/04/2012 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 884 | 1 | 884 | 1 | 0.00 |
| 04/04/2012 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 768 | 1 | 768 | 1 | 0.00 |
| 04/04/2012 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 824 | 1 | 824 | 1 | 0.00 |
| 04/04/2012 | R204 On 01-November-12 | | | Bond Future | 7.88 | 103.9999 | 7.8750 | 103.9999 | 0.00 |
| 04/04/2012 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 2951 | 3 | 2951 | 3 | 0.00 |
| 04/04/2012 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3085 | 3 | 3085 | 3 | 0.00 |
| 04/04/2012 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 2823 | 3 | 2823 | 3 | 0.00 |
| 04/04/2012 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 2463 | 2 | 2463 | 2 | 0.00 |
| 04/04/2012 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 2249 | 2 | 2249 | 2 | 0.00 |
| 04/04/2012 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 2353 | 2 | 2353 | 2 | 0.00 |
| 04/04/2012 | R204 On 07-February-13 | | | Bond Future | 7.96 | 101.7356 | 7.9610 | 101.7356 | 0.00 |
| 04/04/2012 | R204 On 07-February-13 | 8.00 | Call | Bond Future | 3215 | 3 | 3215 | 3 | 0.00 |
| 04/04/2012 | R204 On 07-February-13 | 7.95 | Call | Bond Future | 3098 | 3 | 3098 | 3 | 0.00 |
| 04/04/2012 | R204 On 07-February-13 | 8.05 | Call | Bond Future | 3339 | 4 | 3339 | 4 | 0.00 |
| 04/04/2012 | R204 On 07-February-13 | 8.05 | Put | Bond Future | 2929 | 3 | 2929 | 3 | 0.00 |
| 04/04/2012 | R204 On 07-February-13 | 7.95 | Put | Bond Future | 3149 | 3 | 3149 | 3 | 0.00 |
| 04/04/2012 | R204 On 07-February-13 | 8.00 | Put | Bond Future | 3035 | 3 | 3035 | 3 | 0.00 |
| 04/04/2012 | R206 On 03-May-12 | | | Bond Future | 5.90 | 105.0020 | 5.9010 | 105.0020 | 1,000.00 |
| 04/04/2012 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2535 | 3 | 2535 | 3 | 0.00 |
| 04/04/2012 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2613 | 3 | 2613 | 3 | 0.00 |
| 04/04/2012 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2457 | 3 | 2457 | 3 | 0.00 |
| 04/04/2012 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/04/2012 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/04/2012 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/04/2012 | R206 On 02-August-12 | | | Bond Future | 5.92 | 102.7451 | 5.9210 | 102.7451 | 0.00 |
| 04/04/2012 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1826 | 2 | 1826 | 2 | 0.00 |
| 04/04/2012 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1761 | 2 | 1761 | 2 | 0.00 |
| 04/04/2012 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1891 | 2 | 1891 | 2 | 0.00 |
| 04/04/2012 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 04/04/2012 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 17 | 0 | 17 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2012 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 04/04/2012 | R206 On 01-November-12 | | | Bond Future | 5.84 | 104.3300 | 5.8410 | 104.3300 | 0.00 |
| 04/04/2012 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 536 | 1 | 536 | 1 | 0.00 |
| 04/04/2012 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 503 | 1 | 503 | 1 | 0.00 |
| 04/04/2012 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 571 | 1 | 571 | 1 | 0.00 |
| 04/04/2012 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 331 | 0 | 331 | 0 | 0.00 |
| 04/04/2012 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 378 | 0 | 378 | 0 | 0.00 |
| 04/04/2012 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 353 | 0 | 353 | 0 | 0.00 |
| 04/04/2012 | R206 On 07-February-13 | | | Bond Future | 5.67 | 102.3409 | 5.6660 | 102.3409 | 0.00 |
| 04/04/2012 | R206 On 07-February-13 | 6.00 | Call | Bond Future | 575 | 1 | 575 | 1 | 0.00 |
| 04/04/2012 | R206 On 07-February-13 | 6.05 | Call | Bond Future | 605 | 1 | 605 | 1 | 0.00 |
| 04/04/2012 | R206 On 07-February-13 | 5.95 | Call | Bond Future | 547 | 1 | 547 | 1 | 0.00 |
| 04/04/2012 | R206 On 07-February-13 | 5.95 | Put | Bond Future | 292 | 0 | 292 | 0 | 0.00 |
| 04/04/2012 | R206 On 07-February-13 | 6.05 | Put | Bond Future | 261 | 0 | 261 | 0 | 0.00 |
| 04/04/2012 | R206 On 07-February-13 | 6.00 | Put | Bond Future | 275 | 0 | 275 | 0 | 0.00 |
| 04/04/2012 | R207 On 03-May-12 | | | Bond Future | 7.93 | 98.8399 | 7.9250 | 98.8399 | 21,736.00 |
| 04/04/2012 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4462 | 5 | 4462 | 5 | 0.00 |
| 04/04/2012 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4717 | 5 | 4717 | 5 | 0.00 |
| 04/04/2012 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4209 | 5 | 4209 | 5 | 0.00 |
| 04/04/2012 | R207 On 03-May-12 | 7.45 | Call | Bond Future | 115 | 0 | 115 | 0 | 2,400.00 |
| 04/04/2012 | R207 On 03-May-12 | 7.65 | Call | Bond Future | 312 | 0 | 312 | 0 | 800.00 |
| 04/04/2012 | R207 On 03-May-12 | 8.00 | Call | Bond Future | 1106 | 1 | 1106 | 1 | 0.00 |
| 04/04/2012 | R207 On 03-May-12 | 8.30 | Call | Bond Future | 2272 | 3 | 2272 | 3 | 0.00 |
| 04/04/2012 | R207 On 03-May-12 | 8.30 | Put | Bond Future | 222 | 0 | 222 | 0 | 2,400.00 |
| 04/04/2012 | R207 On 03-May-12 | 8.00 | Put | Bond Future | 692 | 1 | 692 | 1 | 800.00 |
| 04/04/2012 | R207 On 03-May-12 | 7.65 | Put | Bond Future | 1851 | 2 | 1851 | 2 | 0.00 |
| 04/04/2012 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 32 | 0 | 32 | 0 | 0.00 |
| 04/04/2012 | R207 On 03-May-12 | 7.45 | Put | Bond Future | 2792 | 2 | 2792 | 2 | 0.00 |
| 04/04/2012 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 18 | 0 | 18 | 0 | 0.00 |
| 04/04/2012 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 24 | 0 | 24 | 0 | 0.00 |
| 04/04/2012 | R207 On 02-August-12 | | | Bond Future | 8.02 | 96.6198 | 8.0200 | 96.6198 | 0.00 |
| 04/04/2012 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4731 | 5 | 4731 | 5 | 0.00 |
| 04/04/2012 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4925 | 5 | 4925 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2012 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4539 | 5 | 4539 | 5 | 0.00 |
| 04/04/2012 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 970 | 1 | 970 | 1 | 0.00 |
| 04/04/2012 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 845 | 1 | 845 | 1 | 0.00 |
| 04/04/2012 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 906 | 1 | 906 | 1 | 0.00 |
| 04/04/2012 | R207 On 01-November-12 | | | Bond Future | 8.10 | 98.1090 | 8.0970 | 98.1090 | 0.00 |
| 04/04/2012 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 3402 | 4 | 3402 | 4 | 0.00 |
| 04/04/2012 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 3548 | 4 | 3548 | 4 | 0.00 |
| 04/04/2012 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3259 | 4 | 3259 | 4 | 0.00 |
| 04/04/2012 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 2723 | 3 | 2723 | 3 | 0.00 |
| 04/04/2012 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 2496 | 2 | 2496 | 2 | 0.00 |
| 04/04/2012 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 2608 | 2 | 2608 | 2 | 0.00 |
| 04/04/2012 | R207 On 07-February-13 | | | Bond Future | 8.18 | 96.1393 | 8.1810 | 96.1393 | 0.00 |
| 04/04/2012 | R207 On 07-February-13 | 8.25 | Call | Bond Future | 3682 | 4 | 3682 | 4 | 0.00 |
| 04/04/2012 | R207 On 07-February-13 | 8.20 | Call | Bond Future | 3553 | 4 | 3553 | 4 | 0.00 |
| 04/04/2012 | R207 On 07-February-13 | 8.30 | Call | Bond Future | 3818 | 4 | 3818 | 4 | 0.00 |
| 04/04/2012 | R207 On 07-February-13 | 8.30 | Put | Bond Future | 3219 | 3 | 3219 | 3 | 0.00 |
| 04/04/2012 | R207 On 07-February-13 | 8.20 | Put | Bond Future | 3457 | 3 | 3457 | 3 | 0.00 |
| 04/04/2012 | R207 On 07-February-13 | 8.25 | Put | Bond Future | 3334 | 3 | 3334 | 3 | 0.00 |
| 04/04/2012 | R208 On 03-May-12 | | | Bond Future | 7.98 | 93.3677 | 7.9810 | 93.3677 | 10,000.00 |
| 04/04/2012 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5851 | 6 | 5851 | 6 | 0.00 |
| 04/04/2012 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 6123 | 7 | 6123 | 7 | 0.00 |
| 04/04/2012 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5579 | 6 | 5579 | 6 | 0.00 |
| 04/04/2012 | R208 On 03-May-12 | 7.50 | Call | Bond Future | 125 | 0 | 125 | 0 | 3,000.00 |
| 04/04/2012 | R208 On 03-May-12 | 7.70 | Call | Bond Future | 336 | 0 | 336 | 0 | 1,000.00 |
| 04/04/2012 | R208 On 03-May-12 | 8.05 | Call | Bond Future | 1183 | 1 | 1183 | 1 | 0.00 |
| 04/04/2012 | R208 On 03-May-12 | 8.35 | Call | Bond Future | 2426 | 3 | 2426 | 3 | 0.00 |
| 04/04/2012 | R208 On 03-May-12 | 8.35 | Put | Bond Future | 254 | 0 | 254 | 0 | 3,000.00 |
| 04/04/2012 | R208 On 03-May-12 | 8.05 | Put | Bond Future | 772 | 1 | 772 | 1 | 1,000.00 |
| 04/04/2012 | R208 On 03-May-12 | 7.70 | Put | Bond Future | 2034 | 2 | 2034 | 2 | 0.00 |
| 04/04/2012 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 04/04/2012 | R208 On 03-May-12 | 7.50 | Put | Bond Future | 3056 | 3 | 3056 | 3 | 0.00 |
| 04/04/2012 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 04/04/2012 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2012 | R208 On 02-August-12 | | | Bond Future | 8.07 | 94.7105 | 8.0660 | 94.7105 | 0.00 |
| 04/04/2012 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4945 | 5 | 4945 | 5 | 0.00 |
| 04/04/2012 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4742 | 5 | 4742 | 5 | 0.00 |
| 04/04/2012 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5151 | 5 | 5151 | 5 | 0.00 |
| 04/04/2012 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 998 | 1 | 998 | 1 | 0.00 |
| 04/04/2012 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 1140 | 1 | 1140 | 1 | 0.00 |
| 04/04/2012 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1067 | 1 | 1067 | 1 | 0.00 |
| 04/04/2012 | R208 On 01-November-12 | | | Bond Future | 8.14 | 92.7752 | 8.1390 | 92.7752 | 0.00 |
| 04/04/2012 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 3552 | 4 | 3552 | 4 | 0.00 |
| 04/04/2012 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 3404 | 4 | 3404 | 4 | 0.00 |
| 04/04/2012 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 3708 | 4 | 3708 | 4 | 0.00 |
| 04/04/2012 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 2799 | 3 | 2799 | 3 | 0.00 |
| 04/04/2012 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 3058 | 3 | 3058 | 3 | 0.00 |
| 04/04/2012 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 2924 | 3 | 2924 | 3 | 0.00 |
| 04/04/2012 | R208 On 07-February-13 | | | Bond Future | 8.22 | 94.3581 | 8.2170 | 94.3581 | 0.00 |
| 04/04/2012 | R208 On 07-February-13 | 8.00 | Call | Bond Future | 3268 | 3 | 3268 | 3 | 0.00 |
| 04/04/2012 | R208 On 07-February-13 | 8.05 | Call | Bond Future | 3396 | 4 | 3396 | 4 | 0.00 |
| 04/04/2012 | R208 On 07-February-13 | 7.95 | Call | Bond Future | 3143 | 3 | 3143 | 3 | 0.00 |
| 04/04/2012 | R208 On 07-February-13 | 7.95 | Put | Bond Future | 4634 | 4 | 4634 | 4 | 0.00 |
| 04/04/2012 | R208 On 07-February-13 | 8.05 | Put | Bond Future | 4325 | 4 | 4325 | 4 | 0.00 |
| 04/04/2012 | R208 On 07-February-13 | 8.00 | Put | Bond Future | 4478 | 4 | 4478 | 4 | 0.00 |
| 04/04/2012 | R209 On 03-May-12 | | | Bond Future | 8.97 | 74.5561 | 8.9680 | 74.5561 | 3,028.00 |
| 04/04/2012 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 1507 | 2 | 1507 | 2 | 0.00 |
| 04/04/2012 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 1313 | 2 | 1313 | 2 | 0.00 |
| 04/04/2012 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 1717 | 2 | 1717 | 2 | 0.00 |
| 04/04/2012 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 1092 | 1 | 1092 | 1 | 0.00 |
| 04/04/2012 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 1451 | 1 | 1451 | 1 | 0.00 |
| 04/04/2012 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 1262 | 1 | 1262 | 1 | 0.00 |
| 04/04/2012 | R209 On 02-August-12 | | | Bond Future | 9.04 | 75.6190 | 9.0430 | 75.6190 | 0.00 |
| 04/04/2012 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 4440 | 5 | 4440 | 5 | 0.00 |
| 04/04/2012 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 4650 | 5 | 4650 | 5 | 0.00 |
| 04/04/2012 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 4233 | 5 | 4233 | 5 | 0.00 |
| 04/04/2012 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 3061 | 3 | 3061 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2012 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 2747 | 3 | 2747 | 3 | 0.00 |
| 04/04/2012 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 2901 | 3 | 2901 | 3 | 0.00 |
| 04/04/2012 | R209 On 01-November-12 | | | Bond Future | 9.11 | 73.6453 | 9.1110 | 73.6453 | 0.00 |
| 04/04/2012 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 4371 | 5 | 4371 | 5 | 0.00 |
| 04/04/2012 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 4552 | 5 | 4552 | 5 | 0.00 |
| 04/04/2012 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 4198 | 4 | 4198 | 4 | 0.00 |
| 04/04/2012 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 5416 | 5 | 5416 | 5 | 0.00 |
| 04/04/2012 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 5010 | 5 | 5010 | 5 | 0.00 |
| 04/04/2012 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 5208 | 5 | 5208 | 5 | 0.00 |
| 04/04/2012 | R209 On 07-February-13 | | | Bond Future | 9.18 | 74.9024 | 9.1820 | 74.9024 | 0.00 |
| 04/04/2012 | R209 On 07-February-13 | 9.00 | Call | Bond Future | 5039 | 5 | 5039 | 5 | 0.00 |
| 04/04/2012 | R209 On 07-February-13 | 8.95 | Call | Bond Future | 4871 | 5 | 4871 | 5 | 0.00 |
| 04/04/2012 | R209 On 07-February-13 | 9.05 | Call | Bond Future | 5210 | 5 | 5210 | 5 | 0.00 |
| 04/04/2012 | R209 On 07-February-13 | 9.05 | Put | Bond Future | 6193 | 6 | 6193 | 6 | 0.00 |
| 04/04/2012 | R209 On 07-February-13 | 8.95 | Put | Bond Future | 6614 | 6 | 6614 | 6 | 0.00 |
| 04/04/2012 | R209 On 07-February-13 | 9.00 | Put | Bond Future | 6401 | 6 | 6401 | 6 | 0.00 |
| 04/04/2012 | R210 On 03-May-12 | | | Bond Future | 140.98 | 141.8884 | 140.9777 | 141.8884 | 925.00 |
| 04/04/2012 | R210 On 03-May-12 | 139.00 | Call | Bond Future | 1978 | 3 | 1978 | 3 | 0.00 |
| 04/04/2012 | R210 On 03-May-12 | 139.05 | Call | Bond Future | 1928 | 3 | 1928 | 3 | 0.00 |
| 04/04/2012 | R210 On 03-May-12 | 138.95 | Call | Bond Future | 2028 | 3 | 2028 | 3 | 0.00 |
| 04/04/2012 | R210 On 03-May-12 | 138.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/04/2012 | R210 On 03-May-12 | 139.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/04/2012 | R210 On 03-May-12 | 139.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/04/2012 | R211 On 03-May-12 | | | Bond Future | 119.29 | 119.2873 | 119.2947 | 119.2873 | 480.00 |
| 04/04/2012 | R211 On 03-May-12 | 118.20 | Call | Bond Future | 1095 | 1 | 1095 | 1 | 0.00 |
| 04/04/2012 | R211 On 03-May-12 | 118.15 | Call | Bond Future | 1145 | 1 | 1145 | 1 | 0.00 |
| 04/04/2012 | R211 On 03-May-12 | 118.25 | Call | Bond Future | 1045 | 1 | 1045 | 1 | 0.00 |
| 04/04/2012 | R211 On 03-May-12 | 118.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/04/2012 | R211 On 03-May-12 | 118.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/04/2012 | R211 On 03-May-12 | 118.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/04/2012 | R212 On 03-May-12 | | | Bond Future | 117.82 | 117.9065 | 117.8167 | 117.9065 | 3,252.00 |
| 04/04/2012 | R212 On 03-May-12 | 115.30 | Call | Bond Future | 2517 | 3 | 2517 | 3 | 0.00 |
| 04/04/2012 | R212 On 03-May-12 | 115.35 | Call | Bond Future | 2467 | 3 | 2467 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2012 | R212 On 03-May-12 | 115.25 | Call | Bond Future | 2567 | 3 | 2567 | 3 | 0.00 |
| 04/04/2012 | R212 On 03-May-12 | 115.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/04/2012 | R212 On 03-May-12 | 115.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/04/2012 | R212 On 03-May-12 | 115.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/04/2012 | R213 On 03-May-12 | | | Bond Future | 8.87 | 84.9481 | 8.8690 | 84.9481 | 4,435.00 |
| 04/04/2012 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 3357 | 4 | 3357 | 4 | 0.00 |
| 04/04/2012 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 3659 | 4 | 3659 | 4 | 0.00 |
| 04/04/2012 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 3063 | 4 | 3063 | 4 | 0.00 |
| 04/04/2012 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 507 | 0 | 507 | 0 | 0.00 |
| 04/04/2012 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 355 | 0 | 355 | 0 | 0.00 |
| 04/04/2012 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 426 | 0 | 426 | 0 | 0.00 |
| 04/04/2012 | R213 On 02-August-12 | | | Bond Future | 8.95 | 86.1639 | 8.9470 | 86.1639 | 0.00 |
| 04/04/2012 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 4940 | 5 | 4940 | 5 | 0.00 |
| 04/04/2012 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 5168 | 6 | 5168 | 6 | 0.00 |
| 04/04/2012 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 4716 | 5 | 4716 | 5 | 0.00 |
| 04/04/2012 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 2781 | 3 | 2781 | 3 | 0.00 |
| 04/04/2012 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 2487 | 2 | 2487 | 2 | 0.00 |
| 04/04/2012 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 2631 | 2 | 2631 | 2 | 0.00 |
| 04/04/2012 | R213 On 01-November-12 | | | Bond Future | 9.02 | 83.9508 | 9.0190 | 83.9508 | 0.00 |
| 04/04/2012 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 4763 | 5 | 4763 | 5 | 0.00 |
| 04/04/2012 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 4957 | 5 | 4957 | 5 | 0.00 |
| 04/04/2012 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 4579 | 5 | 4579 | 5 | 0.00 |
| 04/04/2012 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 5111 | 5 | 5111 | 5 | 0.00 |
| 04/04/2012 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 4720 | 4 | 4720 | 4 | 0.00 |
| 04/04/2012 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 4909 | 5 | 4909 | 5 | 0.00 |
| 04/04/2012 | R213 On 07-February-13 | | | Bond Future | 9.10 | 85.3858 | 9.0970 | 85.3858 | 0.00 |
| 04/04/2012 | R213 On 07-February-13 | 9.00 | Call | Bond Future | 5437 | 6 | 5437 | 6 | 0.00 |
| 04/04/2012 | R213 On 07-February-13 | 9.05 | Call | Bond Future | 5625 | 6 | 5625 | 6 | 0.00 |
| 04/04/2012 | R213 On 07-February-13 | 8.95 | Call | Bond Future | 5259 | 6 | 5259 | 6 | 0.00 |
| 04/04/2012 | R213 On 07-February-13 | 8.95 | Put | Bond Future | 6382 | 6 | 6382 | 6 | 0.00 |
| 04/04/2012 | R213 On 07-February-13 | 9.05 | Put | Bond Future | 5981 | 6 | 5981 | 6 | 0.00 |
| 04/04/2012 | R213 On 07-February-13 | 9.00 | Put | Bond Future | 6175 | 6 | 6175 | 6 | 0.00 |
| 04/04/2012 | R214 On 03-May-12 | | | Bond Future | 9.02 | 76.0115 | 9.0170 | 76.0115 | 1,530.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/04/2012 | R214 On 03-May-12 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/04/2012 | R214 On 03-May-12 | 8.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/04/2012 | R214 On 03-May-12 | 8.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/04/2012 | R214 On 03-May-12 | 8.79 | Put | Bond Future | 1848 | 1 | 1848 | 1 | 0.00 |
| 04/04/2012 | R214 On 03-May-12 | 8.81 | Put | Bond Future | 1682 | 1 | 1682 | 1 | 0.00 |
| 04/04/2012 | R214 On 03-May-12 | 8.80 | Put | Bond Future | 1765 | 1 | 1765 | 1 | 0.00 |
| 04/04/2012 | R214 On 02-August-12 | | | Bond Future | 9.09 | 77.1060 | 9.0900 | 77.1060 | 0.00 |
| 04/04/2012 | R214 On 02-August-12 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/04/2012 | R214 On 02-August-12 | 8.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/04/2012 | R214 On 02-August-12 | 8.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/04/2012 | R214 On 02-August-12 | 8.79 | Put | Bond Future | 2424 | 2 | 2424 | 2 | 0.00 |
| 04/04/2012 | R214 On 02-August-12 | 8.81 | Put | Bond Future | 2258 | 2 | 2258 | 2 | 0.00 |
| 04/04/2012 | R214 On 02-August-12 | 8.80 | Put | Bond Future | 2341 | 2 | 2341 | 2 | 0.00 |
| 05/04/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/04/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/04/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/04/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/04/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/04/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/04/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/04/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/04/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/04/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/04/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/04/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/04/2012 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/04/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/04/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/04/2012 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/04/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/04/2012 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/04/2012 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/04/2012 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/04/2012 | AL7T On 03-May-12 | | | Index Future | 420.50 | 421.0160 | 420.4960 | 421.0160 | 16.00 |
| 05/04/2012 | AL7T On 02-August-12 | | | Index Future | 426.52 | 427.0530 | 426.5210 | 427.0530 | 0.00 |
| 05/04/2012 | ALBI On 03-May-12 | | | Index Future | 381.85 | 382.4380 | 381.8450 | 382.4380 | 899.00 |
| 05/04/2012 | ALBI On 02-August-12 | | | Index Future | 387.32 | 387.9220 | 387.3160 | 387.9220 | 118.00 |
| 05/04/2012 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/04/2012 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/04/2012 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/04/2012 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/04/2012 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/04/2012 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/04/2012 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/04/2012 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/04/2012 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/04/2012 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/04/2012 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/04/2012 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 05/04/2012 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/04/2012 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/04/2012 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/04/2012 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/04/2012 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/04/2012 | CAAW On 20-April-12 | | | Any day expiry | 7.83 | 7.8330 | 7.8294 | 7.8330 | 0.00 |
| 05/04/2012 | CAAW On 20-April-12 | 8.10 | Call | Any day expiry | 24 | 0 | 24 | 0 | 0.00 |
| 05/04/2012 | CAAW On 20-April-12 | 8.15 | Call | Any day expiry | 19 | 0 | 19 | 0 | 0.00 |
| 05/04/2012 | CAAW On 20-April-12 | 8.05 | Call | Any day expiry | 31 | 0 | 31 | 0 | 0.00 |
| 05/04/2012 | CAAW On 20-April-12 | 8.05 | Put | Any day expiry | 252 | 0 | 252 | 0 | 0.00 |
| 05/04/2012 | CAAW On 20-April-12 | 8.15 | Put | Any day expiry | 340 | 0 | 340 | 0 | 0.00 |
| 05/04/2012 | CAAW On 20-April-12 | 8.10 | Put | Any day expiry | 295 | 0 | 295 | 0 | 0.00 |
| 05/04/2012 | CAAY On 30-April-12 | | | Can-Do Future | 0.06 | 0.0657 | 0.0623 | 0.0657 | 12,500.00 |
| 05/04/2012 | CAAZ On 18-June-12 | | | Can-Do Future | 0.12 | 0.1222 | 0.1215 | 0.1222 | 5,670.00 |
| 05/04/2012 | CABA On 18-June-12 | | | Can-Do Future | 0.20 | 0.1989 | 0.2048 | 0.1989 | 8,000.00 |
| 05/04/2012 | CABB On 18-June-12 | | | Can-Do Future | 0.02 | 0.0200 | 0.0208 | 0.0200 | 8,000.00 |
| 05/04/2012 | CABC On 18-June-12 | | | Can-Do Future | 0.12 | 0.1228 | 0.1195 | 0.1228 | 16,000.00 |

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

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/04/2012 | JBAF On 18-July-12 | | | Jibar Tradeable Future | 5.67 | 94.3300 | 5.6700 | 94.3300 | 0.00 |
| 05/04/2012 | JBAF On 15-August-12 | | | Jibar Tradeable Future | 5.70 | 94.3000 | 5.7000 | 94.3000 | 0.00 |
| 05/04/2012 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.75 | 94.2400 | 5.7500 | 94.2400 | 44,760.00 |
| 05/04/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.90 | 94.1000 | 5.9000 | 94.1000 | 840.00 |
| 05/04/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.11 | 93.8900 | 6.1100 | 93.8900 | 790.00 |
| 05/04/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.32 | 93.6900 | 6.3200 | 93.6900 | 500.00 |
| 05/04/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.54 | 93.4800 | 6.5400 | 93.4800 | 1,700.00 |
| 05/04/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 6.76 | 93.2600 | 6.7600 | 93.2600 | 1,500.00 |
| 05/04/2012 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 7.00 | 93.0400 | 7.0000 | 93.0400 | 0.00 |
| 05/04/2012 | R157 On 03-May-12 | | | Bond Future | 6.84 | 121.6465 | 6.8400 | 121.6465 | 12,679.00 |
| 05/04/2012 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4553 | 5 | 4553 | 5 | 0.00 |
| 05/04/2012 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4711 | 5 | 4711 | 5 | 0.00 |
| 05/04/2012 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4396 | 4 | 4396 | 4 | 0.00 |
| 05/04/2012 | R157 On 03-May-12 | 6.25 | Call | Bond Future | 13 | 0 | 13 | 0 | 1,500.00 |
| 05/04/2012 | R157 On 03-May-12 | 6.50 | Call | Bond Future | 81 | 0 | 81 | 0 | 1,500.00 |
| 05/04/2012 | R157 On 03-May-12 | 7.35 | Call | Bond Future | 1709 | 2 | 1709 | 2 | 0.00 |
| 05/04/2012 | R157 On 03-May-12 | 6.75 | Call | Bond Future | 300 | 0 | 300 | 0 | 1,500.00 |
| 05/04/2012 | R157 On 03-May-12 | 6.75 | Put | Bond Future | 598 | 1 | 598 | 1 | 1,500.00 |
| 05/04/2012 | R157 On 03-May-12 | 7.35 | Put | Bond Future | 36 | 0 | 36 | 0 | 1,500.00 |
| 05/04/2012 | R157 On 03-May-12 | 6.50 | Put | Bond Future | 1213 | 1 | 1213 | 1 | 1,500.00 |
| 05/04/2012 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/04/2012 | R157 On 03-May-12 | 6.25 | Put | Bond Future | 1986 | 2 | 1986 | 2 | 0.00 |
| 05/04/2012 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/04/2012 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/04/2012 | R157 On 02-August-12 | | | Bond Future | 6.94 | 123.3896 | 6.9380 | 123.3896 | 0.00 |
| 05/04/2012 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3368 | 3 | 3368 | 3 | 0.00 |
| 05/04/2012 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3497 | 4 | 3497 | 4 | 0.00 |
| 05/04/2012 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3238 | 3 | 3238 | 3 | 0.00 |
| 05/04/2012 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 193 | 0 | 193 | 0 | 0.00 |
| 05/04/2012 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 156 | 0 | 156 | 0 | 0.00 |
| 05/04/2012 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 175 | 0 | 175 | 0 | 0.00 |
| 05/04/2012 | R157 On 01-November-12 | | | Bond Future | 7.01 | 118.4858 | 7.0110 | 118.4858 | 0.00 |
| 05/04/2012 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1293 | 1 | 1293 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/04/2012 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1223 | 1 | 1223 | 1 | 0.00 |
| 05/04/2012 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 1368 | 1 | 1368 | 1 | 0.00 |
| 05/04/2012 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 1258 | 1 | 1258 | 1 | 0.00 |
| 05/04/2012 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 1395 | 1 | 1395 | 1 | 0.00 |
| 05/04/2012 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 1324 | 1 | 1324 | 1 | 0.00 |
| 05/04/2012 | R157 On 07-February-13 | | | Bond Future | 7.09 | 120.5042 | 7.0930 | 120.5042 | 0.00 |
| 05/04/2012 | R157 On 07-February-13 | 6.75 | Call | Bond Future | 1044 | 1 | 1044 | 1 | 0.00 |
| 05/04/2012 | R157 On 07-February-13 | 6.80 | Call | Bond Future | 1098 | 1 | 1098 | 1 | 0.00 |
| 05/04/2012 | R157 On 07-February-13 | 6.70 | Call | Bond Future | 992 | 1 | 992 | 1 | 0.00 |
| 05/04/2012 | R157 On 07-February-13 | 6.70 | Put | Bond Future | 1997 | 2 | 1997 | 2 | 0.00 |
| 05/04/2012 | R157 On 07-February-13 | 6.80 | Put | Bond Future | 1847 | 2 | 1847 | 2 | 0.00 |
| 05/04/2012 | R157 On 07-February-13 | 6.75 | Put | Bond Future | 1921 | 2 | 1921 | 2 | 0.00 |
| 05/04/2012 | R186 On 03-May-12 | | | Bond Future | 8.56 | 120.3265 | 8.5620 | 120.3265 | 30,792.00 |
| 05/04/2012 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 4265 | 5 | 4265 | 5 | 0.00 |
| 05/04/2012 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 4638 | 5 | 4638 | 5 | 0.00 |
| 05/04/2012 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 3901 | 4 | 3901 | 4 | 0.00 |
| 05/04/2012 | R186 On 03-May-12 | 7.90 | Call | Bond Future | 81 | 0 | 81 | 0 | 2,250.00 |
| 05/04/2012 | R186 On 03-May-12 | 8.85 | Call | Bond Future | 3208 | 4 | 3208 | 4 | 0.00 |
| 05/04/2012 | R186 On 03-May-12 | 8.20 | Call | Bond Future | 404 | 1 | 404 | 1 | 750.00 |
| 05/04/2012 | R186 On 03-May-12 | 8.50 | Call | Bond Future | 1281 | 1 | 1281 | 1 | 0.00 |
| 05/04/2012 | R186 On 03-May-12 | 8.50 | Put | Bond Future | 1853 | 2 | 1853 | 2 | 750.00 |
| 05/04/2012 | R186 On 03-May-12 | 8.85 | Put | Bond Future | 604 | 1 | 604 | 1 | 2,250.00 |
| 05/04/2012 | R186 On 03-May-12 | 8.20 | Put | Bond Future | 3800 | 4 | 3800 | 4 | 0.00 |
| 05/04/2012 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 413 | 0 | 413 | 0 | 0.00 |
| 05/04/2012 | R186 On 03-May-12 | 7.90 | Put | Bond Future | 6401 | 6 | 6401 | 6 | 0.00 |
| 05/04/2012 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 276 | 0 | 276 | 0 | 0.00 |
| 05/04/2012 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 339 | 0 | 339 | 0 | 0.00 |
| 05/04/2012 | R186 On 02-August-12 | | | Bond Future | 8.65 | 116.7606 | 8.6490 | 116.7606 | 630.00 |
| 05/04/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 4581 | 5 | 4581 | 5 | 0.00 |
| 05/04/2012 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 4828 | 5 | 4828 | 5 | 0.00 |
| 05/04/2012 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 4342 | 5 | 4342 | 5 | 0.00 |
| 05/04/2012 | R186 On 02-August-12 | 8.25 | Call | Bond Future | 2514 | 3 | 2514 | 3 | 8,750.00 |
| 05/04/2012 | R186 On 02-August-12 | 8.66 | Call | Bond Future | 4155 | 4 | 4155 | 4 | 0.00 |

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

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/04/2012 | R197 On 03-May-12 | 251.00 | Call | Bond Future | 7224 | 7 | 7224 | 7 | 0.00 |
| 05/04/2012 | R197 On 03-May-12 | 251.05 | Call | Bond Future | 7174 | 7 | 7174 | 7 | 0.00 |
| 05/04/2012 | R197 On 03-May-12 | 250.95 | Call | Bond Future | 7274 | 7 | 7274 | 7 | 0.00 |
| 05/04/2012 | R197 On 03-May-12 | 250.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/04/2012 | R197 On 03-May-12 | 251.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/04/2012 | R197 On 03-May-12 | 251.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/04/2012 | R201 On 03-May-12 | | | Bond Future | 6.14 | 109.5477 | 6.1370 | 109.5477 | 1,845.00 |
| 05/04/2012 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3909 | 4 | 3909 | 4 | 0.00 |
| 05/04/2012 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 4027 | 4 | 4027 | 4 | 0.00 |
| 05/04/2012 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3791 | 4 | 3791 | 4 | 0.00 |
| 05/04/2012 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/04/2012 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/04/2012 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/04/2012 | R201 On 02-August-12 | | | Bond Future | 6.18 | 106.7096 | 6.1760 | 106.7096 | 0.00 |
| 05/04/2012 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2970 | 3 | 2970 | 3 | 0.00 |
| 05/04/2012 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3073 | 3 | 3073 | 3 | 0.00 |
| 05/04/2012 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2867 | 3 | 2867 | 3 | 0.00 |
| 05/04/2012 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 45 | 0 | 45 | 0 | 0.00 |
| 05/04/2012 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 33 | 0 | 33 | 0 | 0.00 |
| 05/04/2012 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 39 | 0 | 39 | 0 | 0.00 |
| 05/04/2012 | R201 On 01-November-12 | | | Bond Future | 6.17 | 108.3579 | 6.1650 | 108.3579 | 0.00 |
| 05/04/2012 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1218 | 1 | 1218 | 1 | 0.00 |
| 05/04/2012 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1154 | 1 | 1154 | 1 | 0.00 |
| 05/04/2012 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1284 | 1 | 1284 | 1 | 0.00 |
| 05/04/2012 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 507 | 1 | 507 | 1 | 0.00 |
| 05/04/2012 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 578 | 1 | 578 | 1 | 0.00 |
| 05/04/2012 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 542 | 1 | 542 | 1 | 0.00 |
| 05/04/2012 | R201 On 07-February-13 | | | Bond Future | 6.13 | 105.7896 | 6.1280 | 105.7896 | 0.00 |
| 05/04/2012 | R201 On 07-February-13 | 6.25 | Call | Bond Future | 996 | 1 | 996 | 1 | 0.00 |
| 05/04/2012 | R201 On 07-February-13 | 6.30 | Call | Bond Future | 1047 | 1 | 1047 | 1 | 0.00 |
| 05/04/2012 | R201 On 07-February-13 | 6.20 | Call | Bond Future | 946 | 1 | 946 | 1 | 0.00 |
| 05/04/2012 | R201 On 07-February-13 | 6.20 | Put | Bond Future | 818 | 1 | 818 | 1 | 0.00 |
| 05/04/2012 | R201 On 07-February-13 | 6.30 | Put | Bond Future | 741 | 1 | 741 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/04/2012 | R201 On 07-February-13 | 6.25 | Put | Bond Future | 779 | 1 | 779 | 1 | 0.00 |
| 05/04/2012 | R202 On 03-May-12 | | | Bond Future | 189.86 | 191.0326 | 189.8554 | 191.0326 | 37,082.00 |
| 05/04/2012 | R202 On 03-May-12 | 190.00 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 05/04/2012 | R202 On 03-May-12 | 189.95 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 05/04/2012 | R202 On 03-May-12 | 190.05 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 05/04/2012 | R202 On 03-May-12 | 190.05 | Put | Bond Future | 195 | 0 | 195 | 0 | 0.00 |
| 05/04/2012 | R202 On 03-May-12 | 189.95 | Put | Bond Future | 95 | 0 | 95 | 0 | 0.00 |
| 05/04/2012 | R202 On 03-May-12 | 190.00 | Put | Bond Future | 145 | 0 | 145 | 0 | 0.00 |
| 05/04/2012 | R203 On 03-May-12 | | | Bond Future | 7.41 | 104.9012 | 7.4140 | 104.9012 | 3,923.00 |
| 05/04/2012 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 5744 | 6 | 5744 | 6 | 0.00 |
| 05/04/2012 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 5951 | 6 | 5951 | 6 | 0.00 |
| 05/04/2012 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 5536 | 6 | 5536 | 6 | 0.00 |
| 05/04/2012 | R203 On 03-May-12 | 7.00 | Call | Bond Future | 94 | 0 | 94 | 0 | 4,200.00 |
| 05/04/2012 | R203 On 03-May-12 | 7.15 | Call | Bond Future | 213 | 0 | 213 | 0 | 1,400.00 |
| 05/04/2012 | R203 On 03-May-12 | 7.45 | Call | Bond Future | 728 | 1 | 728 | 1 | 0.00 |
| 05/04/2012 | R203 On 03-May-12 | 7.80 | Call | Bond Future | 1831 | 2 | 1831 | 2 | 0.00 |
| 05/04/2012 | R203 On 03-May-12 | 7.80 | Put | Bond Future | 130 | 0 | 130 | 0 | 4,200.00 |
| 05/04/2012 | R203 On 03-May-12 | 7.45 | Put | Bond Future | 568 | 1 | 568 | 1 | 1,400.00 |
| 05/04/2012 | R203 On 03-May-12 | 7.15 | Put | Bond Future | 1397 | 1 | 1397 | 1 | 0.00 |
| 05/04/2012 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/04/2012 | R203 On 03-May-12 | 7.00 | Put | Bond Future | 1957 | 2 | 1957 | 2 | 0.00 |
| 05/04/2012 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/04/2012 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 05/04/2012 | R203 On 02-August-12 | | | Bond Future | 7.51 | 106.4014 | 7.5080 | 106.4014 | 0.00 |
| 05/04/2012 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4530 | 5 | 4530 | 5 | 0.00 |
| 05/04/2012 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4361 | 4 | 4361 | 4 | 0.00 |
| 05/04/2012 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4697 | 5 | 4697 | 5 | 0.00 |
| 05/04/2012 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 375 | 0 | 375 | 0 | 0.00 |
| 05/04/2012 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 444 | 0 | 444 | 0 | 0.00 |
| 05/04/2012 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 410 | 0 | 410 | 0 | 0.00 |
| 05/04/2012 | R203 On 01-November-12 | | | Bond Future | 7.59 | 103.8823 | 7.5880 | 103.8823 | 0.00 |
| 05/04/2012 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 2517 | 3 | 2517 | 3 | 0.00 |
| 05/04/2012 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 2633 | 3 | 2633 | 3 | 0.00 |

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

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/04/2012 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 2263 | 2 | 2263 | 2 | 0.00 |
| 05/04/2012 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 2479 | 2 | 2479 | 2 | 0.00 |
| 05/04/2012 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 2368 | 2 | 2368 | 2 | 0.00 |
| 05/04/2012 | R204 On 07-February-13 | | | Bond Future | 7.97 | 101.3285 | 7.9710 | 101.3285 | 0.00 |
| 05/04/2012 | R204 On 07-February-13 | 8.00 | Call | Bond Future | 3186 | 3 | 3186 | 3 | 0.00 |
| 05/04/2012 | R204 On 07-February-13 | 7.95 | Call | Bond Future | 3070 | 3 | 3070 | 3 | 0.00 |
| 05/04/2012 | R204 On 07-February-13 | 8.05 | Call | Bond Future | 3309 | 3 | 3309 | 3 | 0.00 |
| 05/04/2012 | R204 On 07-February-13 | 8.05 | Put | Bond Future | 2945 | 3 | 2945 | 3 | 0.00 |
| 05/04/2012 | R204 On 07-February-13 | 7.95 | Put | Bond Future | 3167 | 3 | 3167 | 3 | 0.00 |
| 05/04/2012 | R204 On 07-February-13 | 8.00 | Put | Bond Future | 3052 | 3 | 3052 | 3 | 0.00 |
| 05/04/2012 | R206 On 03-May-12 | | | Bond Future | 5.89 | 104.8681 | 5.8850 | 104.8681 | 1,000.00 |
| 05/04/2012 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2561 | 3 | 2561 | 3 | 0.00 |
| 05/04/2012 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2483 | 2 | 2483 | 2 | 0.00 |
| 05/04/2012 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2639 | 3 | 2639 | 3 | 0.00 |
| 05/04/2012 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/04/2012 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/04/2012 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/04/2012 | R206 On 02-August-12 | | | Bond Future | 5.90 | 102.6084 | 5.9030 | 102.6084 | 0.00 |
| 05/04/2012 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1850 | 2 | 1850 | 2 | 0.00 |
| 05/04/2012 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1785 | 2 | 1785 | 2 | 0.00 |
| 05/04/2012 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1915 | 2 | 1915 | 2 | 0.00 |
| 05/04/2012 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 05/04/2012 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 05/04/2012 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 14 | 0 | 14 | 0 | 0.00 |
| 05/04/2012 | R206 On 01-November-12 | | | Bond Future | 5.82 | 104.1917 | 5.8180 | 104.1917 | 0.00 |
| 05/04/2012 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 551 | 1 | 551 | 1 | 0.00 |
| 05/04/2012 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 585 | 1 | 585 | 1 | 0.00 |
| 05/04/2012 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 517 | 1 | 517 | 1 | 0.00 |
| 05/04/2012 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 365 | 0 | 365 | 0 | 0.00 |
| 05/04/2012 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 318 | 0 | 318 | 0 | 0.00 |
| 05/04/2012 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 342 | 0 | 342 | 0 | 0.00 |
| 05/04/2012 | R206 On 07-February-13 | | | Bond Future | 5.64 | 102.1996 | 5.6350 | 102.1996 | 0.00 |
| 05/04/2012 | R206 On 07-February-13 | 6.00 | Call | Bond Future | 592 | 1 | 592 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/04/2012 | R206 On 07-February-13 | 6.05 | Call | Bond Future | 622 | 1 | 622 | 1 | 0.00 |
| 05/04/2012 | R206 On 07-February-13 | 5.95 | Call | Bond Future | 563 | 1 | 563 | 1 | 0.00 |
| 05/04/2012 | R206 On 07-February-13 | 5.95 | Put | Bond Future | 280 | 0 | 280 | 0 | 0.00 |
| 05/04/2012 | R206 On 07-February-13 | 6.05 | Put | Bond Future | 250 | 0 | 250 | 0 | 0.00 |
| 05/04/2012 | R206 On 07-February-13 | 6.00 | Put | Bond Future | 264 | 0 | 264 | 0 | 0.00 |
| 05/04/2012 | R207 On 03-May-12 | | | Bond Future | 7.94 | 98.4232 | 7.9390 | 98.4232 | 21,736.00 |
| 05/04/2012 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4384 | 4 | 4384 | 4 | 0.00 |
| 05/04/2012 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4639 | 5 | 4639 | 5 | 0.00 |
| 05/04/2012 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4131 | 4 | 4131 | 4 | 0.00 |
| 05/04/2012 | R207 On 03-May-12 | 7.45 | Call | Bond Future | 100 | 0 | 100 | 0 | 2,400.00 |
| 05/04/2012 | R207 On 03-May-12 | 8.30 | Call | Bond Future | 2198 | 2 | 2198 | 2 | 0.00 |
| 05/04/2012 | R207 On 03-May-12 | 7.65 | Call | Bond Future | 282 | 0 | 282 | 0 | 800.00 |
| 05/04/2012 | R207 On 03-May-12 | 8.00 | Call | Bond Future | 1047 | 1 | 1047 | 1 | 0.00 |
| 05/04/2012 | R207 On 03-May-12 | 8.00 | Put | Bond Future | 710 | 1 | 710 | 1 | 800.00 |
| 05/04/2012 | R207 On 03-May-12 | 8.30 | Put | Bond Future | 226 | 0 | 226 | 0 | 2,400.00 |
| 05/04/2012 | R207 On 03-May-12 | 7.65 | Put | Bond Future | 1898 | 2 | 1898 | 2 | 0.00 |
| 05/04/2012 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 32 | 0 | 32 | 0 | 0.00 |
| 05/04/2012 | R207 On 03-May-12 | 7.45 | Put | Bond Future | 2855 | 3 | 2855 | 3 | 0.00 |
| 05/04/2012 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 18 | 0 | 18 | 0 | 0.00 |
| 05/04/2012 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 23 | 0 | 23 | 0 | 0.00 |
| 05/04/2012 | R207 On 02-August-12 | | | Bond Future | 8.04 | 96.1940 | 8.0350 | 96.1940 | 0.00 |
| 05/04/2012 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4663 | 5 | 4663 | 5 | 0.00 |
| 05/04/2012 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4856 | 5 | 4856 | 5 | 0.00 |
| 05/04/2012 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4472 | 5 | 4472 | 5 | 0.00 |
| 05/04/2012 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 983 | 1 | 983 | 1 | 0.00 |
| 05/04/2012 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 856 | 1 | 856 | 1 | 0.00 |
| 05/04/2012 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 918 | 1 | 918 | 1 | 0.00 |
| 05/04/2012 | R207 On 01-November-12 | | | Bond Future | 8.11 | 97.6798 | 8.1120 | 97.6798 | 0.00 |
| 05/04/2012 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 3352 | 3 | 3352 | 3 | 0.00 |
| 05/04/2012 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3210 | 3 | 3210 | 3 | 0.00 |
| 05/04/2012 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 3497 | 4 | 3497 | 4 | 0.00 |
| 05/04/2012 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 2523 | 2 | 2523 | 2 | 0.00 |
| 05/04/2012 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 2753 | 3 | 2753 | 3 | 0.00 |

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

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

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/04/2012 | R209 On 07-February-13 | 9.00 | Call | Bond Future | 4834 | 5 | 4834 | 5 | 0.00 |
| 05/04/2012 | R209 On 07-February-13 | 8.95 | Call | Bond Future | 4671 | 5 | 4671 | 5 | 0.00 |
| 05/04/2012 | R209 On 07-February-13 | 9.05 | Call | Bond Future | 5001 | 5 | 5001 | 5 | 0.00 |
| 05/04/2012 | R209 On 07-February-13 | 9.05 | Put | Bond Future | 6381 | 6 | 6381 | 6 | 0.00 |
| 05/04/2012 | R209 On 07-February-13 | 8.95 | Put | Bond Future | 6810 | 7 | 6810 | 7 | 0.00 |
| 05/04/2012 | R209 On 07-February-13 | 9.00 | Put | Bond Future | 6592 | 6 | 6592 | 6 | 0.00 |
| 05/04/2012 | R210 On 03-May-12 | | | Bond Future | 140.26 | 140.9777 | 140.2570 | 140.9777 | 925.00 |
| 05/04/2012 | R210 On 03-May-12 | 139.00 | Call | Bond Future | 1257 | 2 | 1257 | 2 | 0.00 |
| 05/04/2012 | R210 On 03-May-12 | 139.05 | Call | Bond Future | 1207 | 2 | 1207 | 2 | 0.00 |
| 05/04/2012 | R210 On 03-May-12 | 138.95 | Call | Bond Future | 1307 | 2 | 1307 | 2 | 0.00 |
| 05/04/2012 | R210 On 03-May-12 | 138.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/04/2012 | R210 On 03-May-12 | 139.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/04/2012 | R210 On 03-May-12 | 139.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/04/2012 | R211 On 03-May-12 | | | Bond Future | 119.03 | 119.2947 | 119.0317 | 119.2947 | 480.00 |
| 05/04/2012 | R211 On 03-May-12 | 118.20 | Call | Bond Future | 832 | 1 | 832 | 1 | 0.00 |
| 05/04/2012 | R211 On 03-May-12 | 118.15 | Call | Bond Future | 882 | 1 | 882 | 1 | 0.00 |
| 05/04/2012 | R211 On 03-May-12 | 118.25 | Call | Bond Future | 782 | 1 | 782 | 1 | 0.00 |
| 05/04/2012 | R211 On 03-May-12 | 118.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/04/2012 | R211 On 03-May-12 | 118.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/04/2012 | R211 On 03-May-12 | 118.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/04/2012 | R212 On 03-May-12 | | | Bond Future | 117.83 | 117.8167 | 117.8277 | 117.8167 | 3,252.00 |
| 05/04/2012 | R212 On 03-May-12 | 115.30 | Call | Bond Future | 2528 | 3 | 2528 | 3 | 0.00 |
| 05/04/2012 | R212 On 03-May-12 | 115.35 | Call | Bond Future | 2478 | 2 | 2478 | 2 | 0.00 |
| 05/04/2012 | R212 On 03-May-12 | 115.25 | Call | Bond Future | 2578 | 3 | 2578 | 3 | 0.00 |
| 05/04/2012 | R212 On 03-May-12 | 115.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/04/2012 | R212 On 03-May-12 | 115.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/04/2012 | R212 On 03-May-12 | 115.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/04/2012 | R213 On 03-May-12 | | | Bond Future | 8.91 | 84.3521 | 8.9090 | 84.3521 | 4,435.00 |
| 05/04/2012 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 3090 | 3 | 3090 | 3 | 0.00 |
| 05/04/2012 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 2805 | 3 | 2805 | 3 | 0.00 |
| 05/04/2012 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 3384 | 4 | 3384 | 4 | 0.00 |
| 05/04/2012 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 395 | 0 | 395 | 0 | 0.00 |
| 05/04/2012 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 565 | 1 | 565 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/04/2012 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 474 | 0 | 474 | 0 | 0.00 |
| 05/04/2012 | R213 On 02-August-12 | | | Bond Future | 8.99 | 85.5612 | 8.9880 | 85.5612 | 0.00 |
| 05/04/2012 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 4730 | 5 | 4730 | 5 | 0.00 |
| 05/04/2012 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 4953 | 5 | 4953 | 5 | 0.00 |
| 05/04/2012 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 4511 | 5 | 4511 | 5 | 0.00 |
| 05/04/2012 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 2894 | 3 | 2894 | 3 | 0.00 |
| 05/04/2012 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 2590 | 2 | 2590 | 2 | 0.00 |
| 05/04/2012 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 2739 | 3 | 2739 | 3 | 0.00 |
| 05/04/2012 | R213 On 01-November-12 | | | Bond Future | 9.06 | 83.3410 | 9.0610 | 83.3410 | 0.00 |
| 05/04/2012 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 4585 | 5 | 4585 | 5 | 0.00 |
| 05/04/2012 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 4775 | 5 | 4775 | 5 | 0.00 |
| 05/04/2012 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 4404 | 5 | 4404 | 5 | 0.00 |
| 05/04/2012 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 5258 | 5 | 5258 | 5 | 0.00 |
| 05/04/2012 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 4859 | 5 | 4859 | 5 | 0.00 |
| 05/04/2012 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 5053 | 5 | 5053 | 5 | 0.00 |
| 05/04/2012 | R213 On 07-February-13 | | | Bond Future | 9.14 | 84.7624 | 9.1400 | 84.7624 | 0.00 |
| 05/04/2012 | R213 On 07-February-13 | 9.00 | Call | Bond Future | 5263 | 5 | 5263 | 5 | 0.00 |
| 05/04/2012 | R213 On 07-February-13 | 9.05 | Call | Bond Future | 5447 | 6 | 5447 | 6 | 0.00 |
| 05/04/2012 | R213 On 07-February-13 | 8.95 | Call | Bond Future | 5088 | 5 | 5088 | 5 | 0.00 |
| 05/04/2012 | R213 On 07-February-13 | 8.95 | Put | Bond Future | 6535 | 6 | 6535 | 6 | 0.00 |
| 05/04/2012 | R213 On 07-February-13 | 9.05 | Put | Bond Future | 6128 | 6 | 6128 | 6 | 0.00 |
| 05/04/2012 | R213 On 07-February-13 | 9.00 | Put | Bond Future | 6325 | 6 | 6325 | 6 | 0.00 |
| 05/04/2012 | R214 On 03-May-12 | | | Bond Future | 9.07 | 75.4982 | 9.0670 | 75.4982 | 1,530.00 |
| 05/04/2012 | R214 On 03-May-12 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/04/2012 | R214 On 03-May-12 | 8.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/04/2012 | R214 On 03-May-12 | 8.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/04/2012 | R214 On 03-May-12 | 8.79 | Put | Bond Future | 2245 | 2 | 2245 | 2 | 0.00 |
| 05/04/2012 | R214 On 03-May-12 | 8.81 | Put | Bond Future | 2079 | 2 | 2079 | 2 | 0.00 |
| 05/04/2012 | R214 On 03-May-12 | 8.80 | Put | Bond Future | 2162 | 2 | 2162 | 2 | 0.00 |
| 05/04/2012 | R214 On 02-August-12 | | | Bond Future | 9.14 | 76.5761 | 9.1410 | 76.5761 | 0.00 |
| 05/04/2012 | R214 On 02-August-12 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/04/2012 | R214 On 02-August-12 | 8.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/04/2012 | R214 On 02-August-12 | 8.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

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

| Date | Contract Details | | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/04/2012 | C203 On | 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/04/2012 | C204 On | 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/04/2012 | C206 On | 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/04/2012 | C207 On | 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/04/2012 | C208 On | 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/04/2012 | C209 On | 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 10/04/2012 | C210 On | 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/04/2012 | C211 On | 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/04/2012 | C212 On | 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/04/2012 | C213 On | 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/04/2012 | C214 On | 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/04/2012 | CAAW On | 20-April-12 | | | Any day expiry | 8.02 | 7.8294 | 8.0232 | 7.8294 | 0.00 |
| 10/04/2012 | CAAW On | 20-April-12 | 8.10 | Call | Any day expiry | 51 | 0 | 51 | 0 | 0.00 |
| 10/04/2012 | CAAW On | 20-April-12 | 8.05 | Call | Any day expiry | 68 | 0 | 68 | 0 | 0.00 |
| 10/04/2012 | CAAW On | 20-April-12 | 8.15 | Call | Any day expiry | 38 | 0 | 38 | 0 | 0.00 |
| 10/04/2012 | CAAW On | 20-April-12 | 8.15 | Put | Any day expiry | 165 | 0 | 165 | 0 | 0.00 |
| 10/04/2012 | CAAW On | 20-April-12 | 8.05 | Put | Any day expiry | 95 | 0 | 95 | 0 | 0.00 |
| 10/04/2012 | CAAW On | 20-April-12 | 8.10 | Put | Any day expiry | 128 | 0 | 128 | 0 | 0.00 |
| 10/04/2012 | CAAY On | 30-April-12 | | | Can-Do Future | 0.13 | 0.0623 | 0.1250 | 0.0623 | 12,500.00 |
| 10/04/2012 | CAAZ On | 18-June-12 | | | Can-Do Future | 0.19 | 0.1215 | 0.1896 | 0.1215 | 5,670.00 |
| 10/04/2012 | CABA On | 18-June-12 | | | Can-Do Future | 0.20 | 0.2048 | 0.2028 | 0.2048 | 8,000.00 |
| 10/04/2012 | CABB On | 18-June-12 | | | Can-Do Future | 0.01 | 0.0208 | 0.0089 | 0.0208 | 8,000.00 |
| 10/04/2012 | CABC On | 18-June-12 | | | Can-Do Future | 0.18 | 0.1195 | 0.1773 | 0.1195 | 16,000.00 |
| 10/04/2012 | CABD On | 18-June-12 | | | Can-Do Future | 0.01 | 0.0104 | 0.0052 | 0.0104 | 16,000.00 |
| 10/04/2012 | CES1 On | 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/04/2012 | CS23 On | 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/04/2012 | CS26 On | 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/04/2012 | CS33 On | 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/04/2012 | DAAE On | 30-April-12 | | | Any day expiry | 6.53 | 6.5000 | 6.5340 | 6.5000 | 1,000.00 |
| 10/04/2012 | DAAE On | 30-April-12 | 6.50 | Call | Any day expiry | 85 | 0 | 85 | 0 | 0.00 |
| 10/04/2012 | DAAE On | 30-April-12 | 6.55 | Call | Any day expiry | 57 | 0 | 57 | 0 | 0.00 |
| 10/04/2012 | DAAE On | 30-April-12 | 6.45 | Call | Any day expiry | 119 | 0 | 119 | 0 | 0.00 |
| 10/04/2012 | DAAE On | 30-April-12 | 6.45 | Put | Any day expiry | 35 | 0 | 35 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/04/2012 | DAAE On 30-April-12 | 6.55 | Put | Any day expiry | 73 | 0 | 73 | 0 | 0.00 |
| 10/04/2012 | DAAE On 30-April-12 | 6.50 | Put | Any day expiry | 51 | 0 | 51 | 0 | 0.00 |
| 10/04/2012 | DAAF On 30-April-12 | | | Any day expiry | 8.24 | 8.0000 | 8.2371 | 8.0000 | 1,000.00 |
| 10/04/2012 | DAAF On 30-April-12 | 8.00 | Call | Any day expiry | 255 | 0 | 255 | 0 | 0.00 |
| 10/04/2012 | DAAF On 30-April-12 | 7.95 | Call | Any day expiry | 299 | 0 | 299 | 0 | 0.00 |
| 10/04/2012 | DAAF On 30-April-12 | 8.05 | Call | Any day expiry | 212 | 0 | 212 | 0 | 0.00 |
| 10/04/2012 | DAAF On 30-April-12 | 8.05 | Put | Any day expiry | 25 | 0 | 25 | 0 | 0.00 |
| 10/04/2012 | DAAF On 30-April-12 | 7.95 | Put | Any day expiry | 12 | 0 | 12 | 0 | 0.00 |
| 10/04/2012 | DAAF On 30-April-12 | 8.00 | Put | Any day expiry | 18 | 0 | 18 | 0 | 0.00 |
| 10/04/2012 | GOVI On 03-May-12 | | | GOVI | 383.60 | 382.9940 | 383.6020 | 382.9940 | 201.00 |
| 10/04/2012 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 16020 | 1 | 16020 | 1 | 0.00 |
| 10/04/2012 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 15920 | 1 | 15920 | 1 | 0.00 |
| 10/04/2012 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 16120 | 1 | 16120 | 1 | 0.00 |
| 10/04/2012 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/04/2012 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/04/2012 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/04/2012 | GOVI On 02-August-12 | | | GOVI | 389.07 | 388.4820 | 389.0710 | 388.4820 | 0.00 |
| 10/04/2012 | GOVI On 02-August-12 | 390.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/04/2012 | GOVI On 02-August-12 | 389.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/04/2012 | GOVI On 02-August-12 | 390.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/04/2012 | GOVI On 02-August-12 | 390.01 | Put | GOVI | 9390 | 2 | 9390 | 2 | 0.00 |
| 10/04/2012 | GOVI On 02-August-12 | 389.99 | Put | GOVI | 9190 | 2 | 9190 | 2 | 0.00 |
| 10/04/2012 | GOVI On 02-August-12 | 390.00 | Put | GOVI | 9290 | 2 | 9290 | 2 | 0.00 |
| 10/04/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 10/04/2012 | IGOV On 03-May-12 | | | Index Future | 172.72 | 172.5280 | 172.7160 | 172.5280 | 550.00 |
| 10/04/2012 | IGOV On 02-August-12 | | | Index Future | 175.18 | 175.0010 | 175.1790 | 175.0010 | 0.00 |
| 10/04/2012 | ILBI On 03-May-12 | | | Index Future | 467.01 | 467.0050 | 467.0050 | 467.0050 | 0.00 |
| 10/04/2012 | ILBI On 02-August-12 | | | Index Future | 473.64 | 473.6390 | 473.6390 | 473.6390 | 169.00 |
| 10/04/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 10/04/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 10/04/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 10/04/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 10/04/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/04/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 10/04/2012 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.61 | 94.3900 | 5.6100 | 94.3900 | 0.00 |
| 10/04/2012 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.62 | 94.3700 | 5.6200 | 94.3700 | 0.00 |
| 10/04/2012 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.64 | 94.3500 | 5.6400 | 94.3500 | 2,890.00 |
| 10/04/2012 | JBAF On 18-July-12 | | | Jibar Tradeable Future | 5.66 | 94.3300 | 5.6600 | 94.3300 | 0.00 |
| 10/04/2012 | JBAF On 15-August-12 | | | Jibar Tradeable Future | 5.68 | 94.3000 | 5.6800 | 94.3000 | 0.00 |
| 10/04/2012 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.73 | 94.2500 | 5.7300 | 94.2500 | 44,760.00 |
| 10/04/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.85 | 94.1000 | 5.8500 | 94.1000 | 840.00 |
| 10/04/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.04 | 93.8900 | 6.0400 | 93.8900 | 790.00 |
| 10/04/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.25 | 93.6800 | 6.2500 | 93.6800 | 500.00 |
| 10/04/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.47 | 93.4600 | 6.4700 | 93.4600 | 1,700.00 |
| 10/04/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 6.69 | 93.2400 | 6.6900 | 93.2400 | 1,500.00 |
| 10/04/2012 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 6.91 | 93.0000 | 6.9100 | 93.0000 | 0.00 |
| 10/04/2012 | R157 On 03-May-12 | | | Bond Future | 6.81 | 121.6167 | 6.8090 | 121.6167 | 12,679.00 |
| 10/04/2012 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4656 | 5 | 4656 | 5 | 0.00 |
| 10/04/2012 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4813 | 5 | 4813 | 5 | 0.00 |
| 10/04/2012 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4498 | 4 | 4498 | 4 | 0.00 |
| 10/04/2012 | R157 On 03-May-12 | 6.25 | Call | Bond Future | 10 | 0 | 10 | 0 | 1,500.00 |
| 10/04/2012 | R157 On 03-May-12 | 6.50 | Call | Bond Future | 73 | 0 | 73 | 0 | 1,500.00 |
| 10/04/2012 | R157 On 03-May-12 | 7.35 | Call | Bond Future | 1794 | 2 | 1794 | 2 | 0.00 |
| 10/04/2012 | R157 On 03-May-12 | 6.75 | Call | Bond Future | 303 | 0 | 303 | 0 | 1,500.00 |
| 10/04/2012 | R157 On 03-May-12 | 6.75 | Put | Bond Future | 499 | 1 | 499 | 1 | 1,500.00 |
| 10/04/2012 | R157 On 03-May-12 | 7.35 | Put | Bond Future | 18 | 0 | 18 | 0 | 1,500.00 |
| 10/04/2012 | R157 On 03-May-12 | 6.50 | Put | Bond Future | 1102 | 1 | 1102 | 1 | 1,500.00 |
| 10/04/2012 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/04/2012 | R157 On 03-May-12 | 6.25 | Put | Bond Future | 1880 | 2 | 1880 | 2 | 0.00 |
| 10/04/2012 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/04/2012 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/04/2012 | R157 On 02-August-12 | | | Bond Future | 6.91 | 123.3559 | 6.9050 | 123.3559 | 0.00 |
| 10/04/2012 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3445 | 3 | 3445 | 3 | 0.00 |
| 10/04/2012 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3576 | 3 | 3576 | 3 | 0.00 |
| 10/04/2012 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3314 | 3 | 3314 | 3 | 0.00 |
| 10/04/2012 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 168 | 0 | 168 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/04/2012 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 134 | 0 | 134 | 0 | 0.00 |
| 10/04/2012 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 151 | 0 | 151 | 0 | 0.00 |
| 10/04/2012 | R157 On 01-November-12 | | | Bond Future | 6.98 | 118.4521 | 6.9750 | 118.4521 | 0.00 |
| 10/04/2012 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1329 | 1 | 1329 | 1 | 0.00 |
| 10/04/2012 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 1405 | 1 | 1405 | 1 | 0.00 |
| 10/04/2012 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1257 | 1 | 1257 | 1 | 0.00 |
| 10/04/2012 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 1327 | 1 | 1327 | 1 | 0.00 |
| 10/04/2012 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 1194 | 1 | 1194 | 1 | 0.00 |
| 10/04/2012 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 1259 | 1 | 1259 | 1 | 0.00 |
| 10/04/2012 | R157 On 07-February-13 | | | Bond Future | 7.05 | 120.4737 | 7.0540 | 120.4737 | 0.00 |
| 10/04/2012 | R157 On 07-February-13 | 6.75 | Call | Bond Future | 1074 | 1 | 1074 | 1 | 0.00 |
| 10/04/2012 | R157 On 07-February-13 | 6.80 | Call | Bond Future | 1130 | 1 | 1130 | 1 | 0.00 |
| 10/04/2012 | R157 On 07-February-13 | 6.70 | Call | Bond Future | 1020 | 1 | 1020 | 1 | 0.00 |
| 10/04/2012 | R157 On 07-February-13 | 6.70 | Put | Bond Future | 1926 | 2 | 1926 | 2 | 0.00 |
| 10/04/2012 | R157 On 07-February-13 | 6.80 | Put | Bond Future | 1779 | 2 | 1779 | 2 | 0.00 |
| 10/04/2012 | R157 On 07-February-13 | 6.75 | Put | Bond Future | 1852 | 2 | 1852 | 2 | 0.00 |
| 10/04/2012 | R186 On 03-May-12 | | | Bond Future | 8.54 | 119.9581 | 8.5400 | 119.9581 | 30,792.00 |
| 10/04/2012 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 4355 | 4 | 4355 | 4 | 0.00 |
| 10/04/2012 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 4742 | 5 | 4742 | 5 | 0.00 |
| 10/04/2012 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 3975 | 4 | 3975 | 4 | 0.00 |
| 10/04/2012 | R186 On 03-May-12 | 7.90 | Call | Bond Future | 56 | 0 | 56 | 0 | 2,250.00 |
| 10/04/2012 | R186 On 03-May-12 | 8.85 | Call | Bond Future | 3249 | 3 | 3249 | 3 | 0.00 |
| 10/04/2012 | R186 On 03-May-12 | 8.20 | Call | Bond Future | 346 | 0 | 346 | 0 | 750.00 |
| 10/04/2012 | R186 On 03-May-12 | 8.50 | Call | Bond Future | 1229 | 1 | 1229 | 1 | 0.00 |
| 10/04/2012 | R186 On 03-May-12 | 8.50 | Put | Bond Future | 1598 | 2 | 1598 | 2 | 750.00 |
| 10/04/2012 | R186 On 03-May-12 | 8.85 | Put | Bond Future | 443 | 1 | 443 | 1 | 2,250.00 |
| 10/04/2012 | R186 On 03-May-12 | 8.20 | Put | Bond Future | 3540 | 4 | 3540 | 4 | 0.00 |
| 10/04/2012 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 285 | 0 | 285 | 0 | 0.00 |
| 10/04/2012 | R186 On 03-May-12 | 7.90 | Put | Bond Future | 6174 | 6 | 6174 | 6 | 0.00 |
| 10/04/2012 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 177 | 0 | 177 | 0 | 0.00 |
| 10/04/2012 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 226 | 0 | 226 | 0 | 0.00 |
| 10/04/2012 | R186 On 02-August-12 | | | Bond Future | 8.63 | 116.3904 | 8.6280 | 116.3904 | 630.00 |
| 10/04/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 4600 | 5 | 4600 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/04/2012 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 4850 | 5 | 4850 | 5 | 0.00 |
| 10/04/2012 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 4357 | 4 | 4357 | 4 | 0.00 |
| 10/04/2012 | R186 On 02-August-12 | 8.25 | Call | Bond Future | 2504 | 3 | 2504 | 3 | 8,750.00 |
| 10/04/2012 | R186 On 02-August-12 | 8.66 | Call | Bond Future | 4167 | 4 | 4167 | 4 | 0.00 |
| 10/04/2012 | R186 On 02-August-12 | 7.76 | Call | Bond Future | 1170 | 1 | 1170 | 1 | 43.00 |
| 10/04/2012 | R186 On 02-August-12 | 8.76 | Call | Bond Future | 4649 | 5 | 4649 | 5 | 0.00 |
| 10/04/2012 | R186 On 02-August-12 | 7.66 | Call | Bond Future | 978 | 1 | 978 | 1 | 276.00 |
| 10/04/2012 | R186 On 02-August-12 | 7.76 | Put | Bond Future | 9406 | 10 | 9406 | 10 | 0.00 |
| 10/04/2012 | R186 On 02-August-12 | 8.76 | Put | Bond Future | 3466 | 4 | 3466 | 4 | 43.00 |
| 10/04/2012 | R186 On 02-August-12 | 8.66 | Put | Bond Future | 3879 | 4 | 3879 | 4 | 276.00 |
| 10/04/2012 | R186 On 02-August-12 | 7.66 | Put | Bond Future | 10217 | 10 | 10217 | 10 | 0.00 |
| 10/04/2012 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 3709 | 4 | 3709 | 4 | 0.00 |
| 10/04/2012 | R186 On 02-August-12 | 8.25 | Put | Bond Future | 5991 | 6 | 5991 | 6 | 0.00 |
| 10/04/2012 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 3312 | 3 | 3312 | 3 | 0.00 |
| 10/04/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 3506 | 4 | 3506 | 4 | 0.00 |
| 10/04/2012 | R186 On 01-November-12 | | | Bond Future | 8.70 | 118.1918 | 8.7040 | 118.1918 | 0.00 |
| 10/04/2012 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 5489 | 5 | 5489 | 5 | 0.00 |
| 10/04/2012 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 5267 | 5 | 5267 | 5 | 0.00 |
| 10/04/2012 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 5722 | 6 | 5722 | 6 | 0.00 |
| 10/04/2012 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 4876 | 5 | 4876 | 5 | 0.00 |
| 10/04/2012 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 5302 | 5 | 5302 | 5 | 0.00 |
| 10/04/2012 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 5082 | 5 | 5082 | 5 | 0.00 |
| 10/04/2012 | R186 On 07-February-13 | | | Bond Future | 8.78 | 114.9044 | 8.7840 | 114.9044 | 0.00 |
| 10/04/2012 | R186 On 07-February-13 | 8.50 | Call | Bond Future | 5173 | 5 | 5173 | 5 | 0.00 |
| 10/04/2012 | R186 On 07-February-13 | 8.55 | Call | Bond Future | 5368 | 5 | 5368 | 5 | 0.00 |
| 10/04/2012 | R186 On 07-February-13 | 8.45 | Call | Bond Future | 4981 | 5 | 4981 | 5 | 0.00 |
| 10/04/2012 | R186 On 07-February-13 | 8.45 | Put | Bond Future | 7936 | 8 | 7936 | 8 | 0.00 |
| 10/04/2012 | R186 On 07-February-13 | 8.55 | Put | Bond Future | 7427 | 8 | 7427 | 8 | 0.00 |
| 10/04/2012 | R186 On 07-February-13 | 8.50 | Put | Bond Future | 7679 | 8 | 7679 | 8 | 0.00 |
| 10/04/2012 | R189 On 03-May-12 | | | Bond Future | 215.35 | 215.3400 | 215.3455 | 215.3400 | 0.00 |
| 10/04/2012 | R189 On 03-May-12 | 215.00 | Call | Bond Future | 345 | 0 | 345 | 0 | 0.00 |
| 10/04/2012 | R189 On 03-May-12 | 214.95 | Call | Bond Future | 395 | 0 | 395 | 0 | 0.00 |
| 10/04/2012 | R189 On 03-May-12 | 215.05 | Call | Bond Future | 295 | 0 | 295 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/04/2012 | R189 On 03-May-12 | 215.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/04/2012 | R189 On 03-May-12 | 214.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/04/2012 | R189 On 03-May-12 | 215.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/04/2012 | R197 On 03-May-12 | | | Bond Future | 258.25 | 258.2238 | 258.2474 | 258.2238 | 1,044.00 |
| 10/04/2012 | R197 On 03-May-12 | 251.00 | Call | Bond Future | 7247 | 7 | 7247 | 7 | 0.00 |
| 10/04/2012 | R197 On 03-May-12 | 251.05 | Call | Bond Future | 7197 | 7 | 7197 | 7 | 0.00 |
| 10/04/2012 | R197 On 03-May-12 | 250.95 | Call | Bond Future | 7297 | 7 | 7297 | 7 | 0.00 |
| 10/04/2012 | R197 On 03-May-12 | 250.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/04/2012 | R197 On 03-May-12 | 251.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/04/2012 | R197 On 03-May-12 | 251.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/04/2012 | R201 On 03-May-12 | | | Bond Future | 6.11 | 109.5477 | 6.1110 | 109.5477 | 1,845.00 |
| 10/04/2012 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3974 | 4 | 3974 | 4 | 0.00 |
| 10/04/2012 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 4092 | 4 | 4092 | 4 | 0.00 |
| 10/04/2012 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3855 | 4 | 3855 | 4 | 0.00 |
| 10/04/2012 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/04/2012 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/04/2012 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/04/2012 | R201 On 02-August-12 | | | Bond Future | 6.15 | 106.7096 | 6.1490 | 106.7096 | 0.00 |
| 10/04/2012 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3024 | 3 | 3024 | 3 | 0.00 |
| 10/04/2012 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3128 | 3 | 3128 | 3 | 0.00 |
| 10/04/2012 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2920 | 3 | 2920 | 3 | 0.00 |
| 10/04/2012 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 37 | 0 | 37 | 0 | 0.00 |
| 10/04/2012 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 28 | 0 | 28 | 0 | 0.00 |
| 10/04/2012 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 32 | 0 | 32 | 0 | 0.00 |
| 10/04/2012 | R201 On 01-November-12 | | | Bond Future | 6.14 | 108.3579 | 6.1360 | 108.3579 | 0.00 |
| 10/04/2012 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1246 | 1 | 1246 | 1 | 0.00 |
| 10/04/2012 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1313 | 1 | 1313 | 1 | 0.00 |
| 10/04/2012 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1181 | 1 | 1181 | 1 | 0.00 |
| 10/04/2012 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 546 | 1 | 546 | 1 | 0.00 |
| 10/04/2012 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 477 | 1 | 477 | 1 | 0.00 |
| 10/04/2012 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 511 | 1 | 511 | 1 | 0.00 |
| 10/04/2012 | R201 On 07-February-13 | | | Bond Future | 6.10 | 105.7914 | 6.0950 | 105.7914 | 0.00 |
| 10/04/2012 | R201 On 07-February-13 | 6.25 | Call | Bond Future | 1021 | 1 | 1021 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/04/2012 | R201 On 07-February-13 | 6.20 | Call | Bond Future | 970 | 1 | 970 | 1 | 0.00 |
| 10/04/2012 | R201 On 07-February-13 | 6.30 | Call | Bond Future | 1073 | 1 | 1073 | 1 | 0.00 |
| 10/04/2012 | R201 On 07-February-13 | 6.30 | Put | Bond Future | 708 | 1 | 708 | 1 | 0.00 |
| 10/04/2012 | R201 On 07-February-13 | 6.20 | Put | Bond Future | 783 | 1 | 783 | 1 | 0.00 |
| 10/04/2012 | R201 On 07-February-13 | 6.25 | Put | Bond Future | 745 | 1 | 745 | 1 | 0.00 |
| 10/04/2012 | R202 On 03-May-12 | | | Bond Future | 189.87 | 189.8554 | 189.8743 | 189.8554 | 37,082.00 |
| 10/04/2012 | R202 On 03-May-12 | 190.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/04/2012 | R202 On 03-May-12 | 190.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/04/2012 | R202 On 03-May-12 | 189.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/04/2012 | R202 On 03-May-12 | 189.95 | Put | Bond Future | 76 | 0 | 76 | 0 | 0.00 |
| 10/04/2012 | R202 On 03-May-12 | 190.05 | Put | Bond Future | 176 | 0 | 176 | 0 | 0.00 |
| 10/04/2012 | R202 On 03-May-12 | 190.00 | Put | Bond Future | 126 | 0 | 126 | 0 | 0.00 |
| 10/04/2012 | R203 On 03-May-12 | | | Bond Future | 7.39 | 104.8344 | 7.3920 | 104.8344 | 3,923.00 |
| 10/04/2012 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 5841 | 6 | 5841 | 6 | 0.00 |
| 10/04/2012 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 6049 | 6 | 6049 | 6 | 0.00 |
| 10/04/2012 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 5634 | 6 | 5634 | 6 | 0.00 |
| 10/04/2012 | R203 On 03-May-12 | 7.00 | Call | Bond Future | 77 | 0 | 77 | 0 | 4,200.00 |
| 10/04/2012 | R203 On 03-May-12 | 7.15 | Call | Bond Future | 190 | 0 | 190 | 0 | 1,400.00 |
| 10/04/2012 | R203 On 03-May-12 | 7.45 | Call | Bond Future | 723 | 1 | 723 | 1 | 0.00 |
| 10/04/2012 | R203 On 03-May-12 | 7.80 | Call | Bond Future | 1883 | 2 | 1883 | 2 | 0.00 |
| 10/04/2012 | R203 On 03-May-12 | 7.80 | Put | Bond Future | 84 | 0 | 84 | 0 | 4,200.00 |
| 10/04/2012 | R203 On 03-May-12 | 7.45 | Put | Bond Future | 465 | 1 | 465 | 1 | 1,400.00 |
| 10/04/2012 | R203 On 03-May-12 | 7.15 | Put | Bond Future | 1276 | 1 | 1276 | 1 | 0.00 |
| 10/04/2012 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/04/2012 | R203 On 03-May-12 | 7.00 | Put | Bond Future | 1842 | 2 | 1842 | 2 | 0.00 |
| 10/04/2012 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/04/2012 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/04/2012 | R203 On 02-August-12 | | | Bond Future | 7.49 | 106.3375 | 7.4870 | 106.3375 | 0.00 |
| 10/04/2012 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4581 | 5 | 4581 | 5 | 0.00 |
| 10/04/2012 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4410 | 4 | 4410 | 4 | 0.00 |
| 10/04/2012 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4750 | 5 | 4750 | 5 | 0.00 |
| 10/04/2012 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 339 | 0 | 339 | 0 | 0.00 |
| 10/04/2012 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 404 | 0 | 404 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/04/2012 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 372 | 0 | 372 | 0 | 0.00 |
| 10/04/2012 | R203 On 01-November-12 | | | Bond Future | 7.57 | 103.8172 | 7.5660 | 103.8172 | 0.00 |
| 10/04/2012 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 2541 | 3 | 2541 | 3 | 0.00 |
| 10/04/2012 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 2427 | 2 | 2427 | 2 | 0.00 |
| 10/04/2012 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 2659 | 3 | 2659 | 3 | 0.00 |
| 10/04/2012 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 1712 | 2 | 1712 | 2 | 0.00 |
| 10/04/2012 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 1883 | 2 | 1883 | 2 | 0.00 |
| 10/04/2012 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 1795 | 2 | 1795 | 2 | 0.00 |
| 10/04/2012 | R203 On 07-February-13 | | | Bond Future | 7.65 | 105.5876 | 7.6540 | 105.5876 | 0.00 |
| 10/04/2012 | R203 On 07-February-13 | 6.50 | Call | Bond Future | 808 | 1 | 808 | 1 | 0.00 |
| 10/04/2012 | R203 On 07-February-13 | 6.45 | Call | Bond Future | 764 | 1 | 764 | 1 | 0.00 |
| 10/04/2012 | R203 On 07-February-13 | 6.55 | Call | Bond Future | 853 | 1 | 853 | 1 | 0.00 |
| 10/04/2012 | R203 On 07-February-13 | 6.55 | Put | Bond Future | 5227 | 5 | 5227 | 5 | 0.00 |
| 10/04/2012 | R203 On 07-February-13 | 6.45 | Put | Bond Future | 5545 | 6 | 5545 | 6 | 0.00 |
| 10/04/2012 | R203 On 07-February-13 | 6.50 | Put | Bond Future | 5385 | 5 | 5385 | 5 | 0.00 |
| 10/04/2012 | R204 On 03-May-12 | | | Bond Future | 7.69 | 104.5114 | 7.6880 | 104.5114 | 3,656.00 |
| 10/04/2012 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 5308 | 5 | 5308 | 5 | 0.00 |
| 10/04/2012 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 5549 | 5 | 5549 | 5 | 0.00 |
| 10/04/2012 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 5067 | 5 | 5067 | 5 | 0.00 |
| 10/04/2012 | R204 On 03-May-12 | 7.00 | Call | Bond Future | 12 | 0 | 12 | 0 | 550.00 |
| 10/04/2012 | R204 On 03-May-12 | 7.75 | Call | Bond Future | 884 | 1 | 884 | 1 | 0.00 |
| 10/04/2012 | R204 On 03-May-12 | 7.75 | Put | Bond Future | 564 | 1 | 564 | 1 | 550.00 |
| 10/04/2012 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 10/04/2012 | R204 On 03-May-12 | 7.00 | Put | Bond Future | 3644 | 4 | 3644 | 4 | 0.00 |
| 10/04/2012 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 10/04/2012 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 10/04/2012 | R204 On 02-August-12 | | | Bond Future | 7.78 | 101.9773 | 7.7840 | 101.9773 | 0.00 |
| 10/04/2012 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4260 | 4 | 4260 | 4 | 0.00 |
| 10/04/2012 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4443 | 4 | 4443 | 4 | 0.00 |
| 10/04/2012 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4079 | 4 | 4079 | 4 | 0.00 |
| 10/04/2012 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 826 | 1 | 826 | 1 | 0.00 |
| 10/04/2012 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 713 | 1 | 713 | 1 | 0.00 |
| 10/04/2012 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 768 | 1 | 768 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/04/2012 | R204 On 01-November-12 | | | Bond Future | 7.86 | 103.5521 | 7.8630 | 103.5521 | 0.00 |
| 10/04/2012 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 2945 | 3 | 2945 | 3 | 0.00 |
| 10/04/2012 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3080 | 3 | 3080 | 3 | 0.00 |
| 10/04/2012 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 2816 | 3 | 2816 | 3 | 0.00 |
| 10/04/2012 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 2399 | 2 | 2399 | 2 | 0.00 |
| 10/04/2012 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 2186 | 2 | 2186 | 2 | 0.00 |
| 10/04/2012 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 2289 | 2 | 2289 | 2 | 0.00 |
| 10/04/2012 | R204 On 07-February-13 | | | Bond Future | 7.95 | 101.2823 | 7.9480 | 101.2823 | 0.00 |
| 10/04/2012 | R204 On 07-February-13 | 8.00 | Call | Bond Future | 3216 | 3 | 3216 | 3 | 0.00 |
| 10/04/2012 | R204 On 07-February-13 | 8.05 | Call | Bond Future | 3341 | 3 | 3341 | 3 | 0.00 |
| 10/04/2012 | R204 On 07-February-13 | 7.95 | Call | Bond Future | 3099 | 3 | 3099 | 3 | 0.00 |
| 10/04/2012 | R204 On 07-February-13 | 7.95 | Put | Bond Future | 3090 | 3 | 3090 | 3 | 0.00 |
| 10/04/2012 | R204 On 07-February-13 | 8.05 | Put | Bond Future | 2871 | 3 | 2871 | 3 | 0.00 |
| 10/04/2012 | R204 On 07-February-13 | 8.00 | Put | Bond Future | 2976 | 3 | 2976 | 3 | 0.00 |
| 10/04/2012 | R206 On 03-May-12 | | | Bond Future | 5.86 | 104.8939 | 5.8580 | 104.8939 | 1,000.00 |
| 10/04/2012 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2605 | 3 | 2605 | 3 | 0.00 |
| 10/04/2012 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2527 | 2 | 2527 | 2 | 0.00 |
| 10/04/2012 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2683 | 3 | 2683 | 3 | 0.00 |
| 10/04/2012 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/04/2012 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/04/2012 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/04/2012 | R206 On 02-August-12 | | | Bond Future | 5.88 | 102.6333 | 5.8770 | 102.6333 | 0.00 |
| 10/04/2012 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1883 | 2 | 1883 | 2 | 0.00 |
| 10/04/2012 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1818 | 2 | 1818 | 2 | 0.00 |
| 10/04/2012 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1948 | 2 | 1948 | 2 | 0.00 |
| 10/04/2012 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 10/04/2012 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 10/04/2012 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 10/04/2012 | R206 On 01-November-12 | | | Bond Future | 5.79 | 104.2182 | 5.7870 | 104.2182 | 0.00 |
| 10/04/2012 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 566 | 1 | 566 | 1 | 0.00 |
| 10/04/2012 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 532 | 1 | 532 | 1 | 0.00 |
| 10/04/2012 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 602 | 1 | 602 | 1 | 0.00 |
| 10/04/2012 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 300 | 0 | 300 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/04/2012 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 344 | 0 | 344 | 0 | 0.00 |
| 10/04/2012 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 321 | 0 | 321 | 0 | 0.00 |
| 10/04/2012 | R206 On 07-February-13 | | | Bond Future | 5.60 | 102.2275 | 5.5960 | 102.2275 | 0.00 |
| 10/04/2012 | R206 On 07-February-13 | 6.00 | Call | Bond Future | 611 | 1 | 611 | 1 | 0.00 |
| 10/04/2012 | R206 On 07-February-13 | 5.95 | Call | Bond Future | 582 | 1 | 582 | 1 | 0.00 |
| 10/04/2012 | R206 On 07-February-13 | 6.05 | Call | Bond Future | 642 | 1 | 642 | 1 | 0.00 |
| 10/04/2012 | R206 On 07-February-13 | 6.05 | Put | Bond Future | 235 | 0 | 235 | 0 | 0.00 |
| 10/04/2012 | R206 On 07-February-13 | 5.95 | Put | Bond Future | 264 | 0 | 264 | 0 | 0.00 |
| 10/04/2012 | R206 On 07-February-13 | 6.00 | Put | Bond Future | 248 | 0 | 248 | 0 | 0.00 |
| 10/04/2012 | R207 On 03-May-12 | | | Bond Future | 7.92 | 98.3457 | 7.9180 | 98.3457 | 21,736.00 |
| 10/04/2012 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4488 | 4 | 4488 | 4 | 0.00 |
| 10/04/2012 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4745 | 5 | 4745 | 5 | 0.00 |
| 10/04/2012 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4231 | 4 | 4231 | 4 | 0.00 |
| 10/04/2012 | R207 On 03-May-12 | 7.45 | Call | Bond Future | 78 | 0 | 78 | 0 | 2,400.00 |
| 10/04/2012 | R207 On 03-May-12 | 8.30 | Call | Bond Future | 2243 | 2 | 2243 | 2 | 0.00 |
| 10/04/2012 | R207 On 03-May-12 | 7.65 | Call | Bond Future | 248 | 0 | 248 | 0 | 800.00 |
| 10/04/2012 | R207 On 03-May-12 | 8.00 | Call | Bond Future | 1034 | 1 | 1034 | 1 | 0.00 |
| 10/04/2012 | R207 On 03-May-12 | 8.00 | Put | Bond Future | 581 | 1 | 581 | 1 | 800.00 |
| 10/04/2012 | R207 On 03-May-12 | 8.30 | Put | Bond Future | 154 | 0 | 154 | 0 | 2,400.00 |
| 10/04/2012 | R207 On 03-May-12 | 7.65 | Put | Bond Future | 1748 | 2 | 1748 | 2 | 0.00 |
| 10/04/2012 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 10/04/2012 | R207 On 03-May-12 | 7.45 | Put | Bond Future | 2716 | 3 | 2716 | 3 | 0.00 |
| 10/04/2012 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 10/04/2012 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 10/04/2012 | R207 On 02-August-12 | | | Bond Future | 8.01 | 96.1134 | 8.0130 | 96.1134 | 0.00 |
| 10/04/2012 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4712 | 5 | 4712 | 5 | 0.00 |
| 10/04/2012 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4908 | 5 | 4908 | 5 | 0.00 |
| 10/04/2012 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4519 | 4 | 4519 | 4 | 0.00 |
| 10/04/2012 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 912 | 1 | 912 | 1 | 0.00 |
| 10/04/2012 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 790 | 1 | 790 | 1 | 0.00 |
| 10/04/2012 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 849 | 1 | 849 | 1 | 0.00 |
| 10/04/2012 | R207 On 01-November-12 | | | Bond Future | 8.09 | 97.6016 | 8.0900 | 97.6016 | 0.00 |
| 10/04/2012 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 3380 | 3 | 3380 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/04/2012 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 3527 | 3 | 3527 | 3 | 0.00 |
| 10/04/2012 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3236 | 3 | 3236 | 3 | 0.00 |
| 10/04/2012 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 2664 | 3 | 2664 | 3 | 0.00 |
| 10/04/2012 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 2438 | 3 | 2438 | 3 | 0.00 |
| 10/04/2012 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 2549 | 3 | 2549 | 3 | 0.00 |
| 10/04/2012 | R207 On 07-February-13 | | | Bond Future | 8.17 | 95.6231 | 8.1740 | 95.6231 | 0.00 |
| 10/04/2012 | R207 On 07-February-13 | 8.25 | Call | Bond Future | 3667 | 4 | 3667 | 4 | 0.00 |
| 10/04/2012 | R207 On 07-February-13 | 8.30 | Call | Bond Future | 3803 | 4 | 3803 | 4 | 0.00 |
| 10/04/2012 | R207 On 07-February-13 | 8.20 | Call | Bond Future | 3537 | 4 | 3537 | 4 | 0.00 |
| 10/04/2012 | R207 On 07-February-13 | 8.20 | Put | Bond Future | 3406 | 3 | 3406 | 3 | 0.00 |
| 10/04/2012 | R207 On 07-February-13 | 8.30 | Put | Bond Future | 3169 | 3 | 3169 | 3 | 0.00 |
| 10/04/2012 | R207 On 07-February-13 | 8.25 | Put | Bond Future | 3284 | 3 | 3284 | 3 | 0.00 |
| 10/04/2012 | R208 On 03-May-12 | | | Bond Future | 8.00 | 92.8052 | 8.0000 | 92.8052 | 10,000.00 |
| 10/04/2012 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5732 | 6 | 5732 | 6 | 0.00 |
| 10/04/2012 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 6006 | 6 | 6006 | 6 | 0.00 |
| 10/04/2012 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5459 | 5 | 5459 | 5 | 0.00 |
| 10/04/2012 | R208 On 03-May-12 | 7.50 | Call | Bond Future | 71 | 0 | 71 | 0 | 3,000.00 |
| 10/04/2012 | R208 On 03-May-12 | 8.35 | Call | Bond Future | 2262 | 2 | 2262 | 2 | 0.00 |
| 10/04/2012 | R208 On 03-May-12 | 7.70 | Call | Bond Future | 234 | 0 | 234 | 0 | 1,000.00 |
| 10/04/2012 | R208 On 03-May-12 | 8.05 | Call | Bond Future | 1015 | 1 | 1015 | 1 | 0.00 |
| 10/04/2012 | R208 On 03-May-12 | 8.05 | Put | Bond Future | 717 | 1 | 717 | 1 | 1,000.00 |
| 10/04/2012 | R208 On 03-May-12 | 8.35 | Put | Bond Future | 204 | 0 | 204 | 0 | 3,000.00 |
| 10/04/2012 | R208 On 03-May-12 | 7.70 | Put | Bond Future | 2045 | 2 | 2045 | 2 | 0.00 |
| 10/04/2012 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 10/04/2012 | R208 On 03-May-12 | 7.50 | Put | Bond Future | 3115 | 3 | 3115 | 3 | 0.00 |
| 10/04/2012 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 10/04/2012 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 10/04/2012 | R208 On 02-August-12 | | | Bond Future | 8.09 | 94.1385 | 8.0860 | 94.1385 | 0.00 |
| 10/04/2012 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4805 | 5 | 4805 | 5 | 0.00 |
| 10/04/2012 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4603 | 5 | 4603 | 5 | 0.00 |
| 10/04/2012 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5011 | 5 | 5011 | 5 | 0.00 |
| 10/04/2012 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 974 | 1 | 974 | 1 | 0.00 |
| 10/04/2012 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 1118 | 1 | 1118 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/04/2012 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1043 | 1 | 1043 | 1 | 0.00 |
| 10/04/2012 | R208 On 01-November-12 | | | Bond Future | 8.16 | 92.1945 | 8.1600 | 92.1945 | 0.00 |
| 10/04/2012 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 3441 | 3 | 3441 | 3 | 0.00 |
| 10/04/2012 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 3295 | 3 | 3295 | 3 | 0.00 |
| 10/04/2012 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 3595 | 4 | 3595 | 4 | 0.00 |
| 10/04/2012 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 2805 | 3 | 2805 | 3 | 0.00 |
| 10/04/2012 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 3068 | 3 | 3068 | 3 | 0.00 |
| 10/04/2012 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 2932 | 3 | 2932 | 3 | 0.00 |
| 10/04/2012 | R208 On 07-February-13 | | | Bond Future | 8.24 | 93.7653 | 8.2390 | 93.7653 | 0.00 |
| 10/04/2012 | R208 On 07-February-13 | 8.00 | Call | Bond Future | 3174 | 3 | 3174 | 3 | 0.00 |
| 10/04/2012 | R208 On 07-February-13 | 7.95 | Call | Bond Future | 3051 | 3 | 3051 | 3 | 0.00 |
| 10/04/2012 | R208 On 07-February-13 | 8.05 | Call | Bond Future | 3301 | 3 | 3301 | 3 | 0.00 |
| 10/04/2012 | R208 On 07-February-13 | 8.05 | Put | Bond Future | 4352 | 4 | 4352 | 4 | 0.00 |
| 10/04/2012 | R208 On 07-February-13 | 7.95 | Put | Bond Future | 4664 | 5 | 4664 | 5 | 0.00 |
| 10/04/2012 | R208 On 07-February-13 | 8.00 | Put | Bond Future | 4505 | 5 | 4505 | 5 | 0.00 |
| 10/04/2012 | R209 On 03-May-12 | | | Bond Future | 9.00 | 73.6730 | 9.0020 | 73.6730 | 3,048.00 |
| 10/04/2012 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 1220 | 1 | 1220 | 1 | 0.00 |
| 10/04/2012 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 1420 | 1 | 1420 | 1 | 0.00 |
| 10/04/2012 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 1039 | 1 | 1039 | 1 | 0.00 |
| 10/04/2012 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 1437 | 2 | 1437 | 2 | 0.00 |
| 10/04/2012 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 1055 | 1 | 1055 | 1 | 0.00 |
| 10/04/2012 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 1235 | 1 | 1235 | 1 | 0.00 |
| 10/04/2012 | R209 On 02-August-12 | | | Bond Future | 9.08 | 74.7330 | 9.0790 | 74.7330 | 0.00 |
| 10/04/2012 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 4191 | 4 | 4191 | 4 | 0.00 |
| 10/04/2012 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 4397 | 4 | 4397 | 4 | 0.00 |
| 10/04/2012 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 3988 | 4 | 3988 | 4 | 0.00 |
| 10/04/2012 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 3087 | 3 | 3087 | 3 | 0.00 |
| 10/04/2012 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 2765 | 3 | 2765 | 3 | 0.00 |
| 10/04/2012 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 2923 | 3 | 2923 | 3 | 0.00 |
| 10/04/2012 | R209 On 01-November-12 | | | Bond Future | 9.15 | 72.7404 | 9.1470 | 72.7404 | 0.00 |
| 10/04/2012 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 4169 | 4 | 4169 | 4 | 0.00 |
| 10/04/2012 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 4347 | 4 | 4347 | 4 | 0.00 |
| 10/04/2012 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 4000 | 4 | 4000 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/04/2012 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 5486 | 6 | 5486 | 6 | 0.00 |
| 10/04/2012 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 5073 | 5 | 5073 | 5 | 0.00 |
| 10/04/2012 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 5274 | 5 | 5274 | 5 | 0.00 |
| 10/04/2012 | R209 On 07-February-13 | | | Bond Future | 9.22 | 73.9798 | 9.2190 | 73.9798 | 0.00 |
| 10/04/2012 | R209 On 07-February-13 | 9.00 | Call | Bond Future | 4850 | 5 | 4850 | 5 | 0.00 |
| 10/04/2012 | R209 On 07-February-13 | 9.05 | Call | Bond Future | 5017 | 5 | 5017 | 5 | 0.00 |
| 10/04/2012 | R209 On 07-February-13 | 8.95 | Call | Bond Future | 4685 | 5 | 4685 | 5 | 0.00 |
| 10/04/2012 | R209 On 07-February-13 | 8.95 | Put | Bond Future | 6700 | 7 | 6700 | 7 | 0.00 |
| 10/04/2012 | R209 On 07-February-13 | 9.05 | Put | Bond Future | 6272 | 6 | 6272 | 6 | 0.00 |
| 10/04/2012 | R209 On 07-February-13 | 9.00 | Put | Bond Future | 6483 | 7 | 6483 | 7 | 0.00 |
| 10/04/2012 | R210 On 03-May-12 | | | Bond Future | 140.45 | 140.2570 | 140.4547 | 140.2570 | 925.00 |
| 10/04/2012 | R210 On 03-May-12 | 139.00 | Call | Bond Future | 1455 | 1 | 1455 | 1 | 0.00 |
| 10/04/2012 | R210 On 03-May-12 | 138.95 | Call | Bond Future | 1505 | 1 | 1505 | 1 | 0.00 |
| 10/04/2012 | R210 On 03-May-12 | 139.05 | Call | Bond Future | 1405 | 1 | 1405 | 1 | 0.00 |
| 10/04/2012 | R210 On 03-May-12 | 139.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/04/2012 | R210 On 03-May-12 | 138.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/04/2012 | R210 On 03-May-12 | 139.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/04/2012 | R211 On 03-May-12 | | | Bond Future | 119.20 | 119.0317 | 119.2005 | 119.0317 | 480.00 |
| 10/04/2012 | R211 On 03-May-12 | 118.20 | Call | Bond Future | 1000 | 1 | 1000 | 1 | 0.00 |
| 10/04/2012 | R211 On 03-May-12 | 118.25 | Call | Bond Future | 950 | 1 | 950 | 1 | 0.00 |
| 10/04/2012 | R211 On 03-May-12 | 118.15 | Call | Bond Future | 1050 | 1 | 1050 | 1 | 0.00 |
| 10/04/2012 | R211 On 03-May-12 | 118.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/04/2012 | R211 On 03-May-12 | 118.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/04/2012 | R211 On 03-May-12 | 118.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/04/2012 | R212 On 03-May-12 | | | Bond Future | 117.84 | 117.8277 | 117.8384 | 117.8277 | 3,252.00 |
| 10/04/2012 | R212 On 03-May-12 | 115.30 | Call | Bond Future | 2538 | 3 | 2538 | 3 | 0.00 |
| 10/04/2012 | R212 On 03-May-12 | 115.25 | Call | Bond Future | 2588 | 3 | 2588 | 3 | 0.00 |
| 10/04/2012 | R212 On 03-May-12 | 115.35 | Call | Bond Future | 2488 | 2 | 2488 | 2 | 0.00 |
| 10/04/2012 | R212 On 03-May-12 | 115.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/04/2012 | R212 On 03-May-12 | 115.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/04/2012 | R212 On 03-May-12 | 115.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/04/2012 | R213 On 03-May-12 | | | Bond Future | 8.89 | 84.0369 | 8.8880 | 84.0369 | 4,435.00 |
| 10/04/2012 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 3125 | 3 | 3125 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/04/2012 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 2826 | 3 | 2826 | 3 | 0.00 |
| 10/04/2012 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 3433 | 3 | 3433 | 3 | 0.00 |
| 10/04/2012 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 279 | 0 | 279 | 0 | 0.00 |
| 10/04/2012 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 420 | 1 | 420 | 1 | 0.00 |
| 10/04/2012 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 344 | 0 | 344 | 0 | 0.00 |
| 10/04/2012 | R213 On 02-August-12 | | | Bond Future | 8.97 | 85.2429 | 8.9670 | 85.2429 | 0.00 |
| 10/04/2012 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 4754 | 5 | 4754 | 5 | 0.00 |
| 10/04/2012 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 4980 | 5 | 4980 | 5 | 0.00 |
| 10/04/2012 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 4532 | 5 | 4532 | 5 | 0.00 |
| 10/04/2012 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 2752 | 3 | 2752 | 3 | 0.00 |
| 10/04/2012 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 2454 | 3 | 2454 | 3 | 0.00 |
| 10/04/2012 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 2600 | 3 | 2600 | 3 | 0.00 |
| 10/04/2012 | R213 On 01-November-12 | | | Bond Future | 9.04 | 83.0195 | 9.0390 | 83.0195 | 0.00 |
| 10/04/2012 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 4614 | 5 | 4614 | 5 | 0.00 |
| 10/04/2012 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 4806 | 5 | 4806 | 5 | 0.00 |
| 10/04/2012 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 4431 | 4 | 4431 | 4 | 0.00 |
| 10/04/2012 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 5117 | 5 | 5117 | 5 | 0.00 |
| 10/04/2012 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 4722 | 5 | 4722 | 5 | 0.00 |
| 10/04/2012 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 4913 | 5 | 4913 | 5 | 0.00 |
| 10/04/2012 | R213 On 07-February-13 | | | Bond Future | 9.12 | 84.4383 | 9.1180 | 84.4383 | 0.00 |
| 10/04/2012 | R213 On 07-February-13 | 9.00 | Call | Bond Future | 5300 | 5 | 5300 | 5 | 0.00 |
| 10/04/2012 | R213 On 07-February-13 | 9.05 | Call | Bond Future | 5486 | 5 | 5486 | 5 | 0.00 |
| 10/04/2012 | R213 On 07-February-13 | 8.95 | Call | Bond Future | 5124 | 5 | 5124 | 5 | 0.00 |
| 10/04/2012 | R213 On 07-February-13 | 8.95 | Put | Bond Future | 6405 | 7 | 6405 | 7 | 0.00 |
| 10/04/2012 | R213 On 07-February-13 | 9.05 | Put | Bond Future | 6001 | 6 | 6001 | 6 | 0.00 |
| 10/04/2012 | R213 On 07-February-13 | 9.00 | Put | Bond Future | 6197 | 6 | 6197 | 6 | 0.00 |
| 10/04/2012 | R214 On 03-May-12 | | | Bond Future | 9.06 | 75.1014 | 9.0560 | 75.1014 | 1,530.00 |
| 10/04/2012 | R214 On 03-May-12 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/04/2012 | R214 On 03-May-12 | 8.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/04/2012 | R214 On 03-May-12 | 8.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/04/2012 | R214 On 03-May-12 | 8.79 | Put | Bond Future | 2158 | 2 | 2158 | 2 | 0.00 |
| 10/04/2012 | R214 On 03-May-12 | 8.81 | Put | Bond Future | 1992 | 2 | 1992 | 2 | 0.00 |
| 10/04/2012 | R214 On 03-May-12 | 8.80 | Put | Bond Future | 2075 | 2 | 2075 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/04/2012 | R214 On 02-August-12 | | | Bond Future | 9.13 | 76.1770 | 9.1300 | 76.1770 | 0.00 |
| 10/04/2012 | R214 On 02-August-12 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/04/2012 | R214 On 02-August-12 | 8.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/04/2012 | R214 On 02-August-12 | 8.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/04/2012 | R214 On 02-August-12 | 8.79 | Put | Bond Future | 2737 | 3 | 2737 | 3 | 0.00 |
| 10/04/2012 | R214 On 02-August-12 | 8.81 | Put | Bond Future | 2571 | 3 | 2571 | 3 | 0.00 |
| 10/04/2012 | R214 On 02-August-12 | 8.80 | Put | Bond Future | 2654 | 3 | 2654 | 3 | 0.00 |
| 11/04/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2012 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2012 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2012 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2012 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2012 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2012 | AL7T On 03-May-12 | | | Index Future | 421.81 | 421.0850 | 421.8090 | 421.0850 | 16.00 |
| 11/04/2012 | AL7T On 02-August-12 | | | Index Future | 427.82 | 427.0890 | 427.8190 | 427.0890 | 0.00 |
| 11/04/2012 | ALBI On 03-May-12 | | | Index Future | 383.16 | 382.4590 | 383.1620 | 382.4590 | 899.00 |
| 11/04/2012 | ALBI On 02-August-12 | | | Index Future | 388.62 | 387.9130 | 388.6220 | 387.9130 | 118.00 |
| 11/04/2012 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/04/2012 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

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

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2012 | DAAE On 30-April-12 | 6.50 | Call | Any day expiry | 96 | 0 | 96 | 0 | 0.00 |
| 11/04/2012 | DAAE On 30-April-12 | 6.45 | Call | Any day expiry | 131 | 0 | 131 | 0 | 0.00 |
| 11/04/2012 | DAAE On 30-April-12 | 6.55 | Call | Any day expiry | 66 | 0 | 66 | 0 | 0.00 |
| 11/04/2012 | DAAE On 30-April-12 | 6.55 | Put | Any day expiry | 67 | 0 | 67 | 0 | 0.00 |
| 11/04/2012 | DAAE On 30-April-12 | 6.45 | Put | Any day expiry | 32 | 0 | 32 | 0 | 0.00 |
| 11/04/2012 | DAAE On 30-April-12 | 6.50 | Put | Any day expiry | 47 | 0 | 47 | 0 | 0.00 |
| 11/04/2012 | DAAF On 30-April-12 | | | Any day expiry | 8.24 | 8.2371 | 8.2395 | 8.2371 | 1,000.00 |
| 11/04/2012 | DAAF On 30-April-12 | 8.00 | Call | Any day expiry | 255 | 0 | 255 | 0 | 0.00 |
| 11/04/2012 | DAAF On 30-April-12 | 8.05 | Call | Any day expiry | 212 | 0 | 212 | 0 | 0.00 |
| 11/04/2012 | DAAF On 30-April-12 | 7.95 | Call | Any day expiry | 300 | 0 | 300 | 0 | 0.00 |
| 11/04/2012 | DAAF On 30-April-12 | 7.95 | Put | Any day expiry | 11 | 0 | 11 | 0 | 0.00 |
| 11/04/2012 | DAAF On 30-April-12 | 8.05 | Put | Any day expiry | 23 | 0 | 23 | 0 | 0.00 |
| 11/04/2012 | DAAF On 30-April-12 | 8.00 | Put | Any day expiry | 16 | 0 | 16 | 0 | 0.00 |
| 11/04/2012 | GOVI On 03-May-12 | | | GOVI | 384.28 | 383.6020 | 384.2760 | 383.6020 | 201.00 |
| 11/04/2012 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 22760 | 2 | 22760 | 2 | 0.00 |
| 11/04/2012 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 22660 | 2 | 22660 | 2 | 0.00 |
| 11/04/2012 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 22860 | 2 | 22860 | 2 | 0.00 |
| 11/04/2012 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2012 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2012 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2012 | GOVI On 02-August-12 | | | GOVI | 389.75 | 389.0710 | 389.7510 | 389.0710 | 0.00 |
| 11/04/2012 | GOVI On 02-August-12 | 390.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2012 | GOVI On 02-August-12 | 389.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2012 | GOVI On 02-August-12 | 390.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2012 | GOVI On 02-August-12 | 390.01 | Put | GOVI | 2590 | 1 | 2590 | 1 | 0.00 |
| 11/04/2012 | GOVI On 02-August-12 | 389.99 | Put | GOVI | 2390 | 1 | 2390 | 1 | 0.00 |
| 11/04/2012 | GOVI On 02-August-12 | 390.00 | Put | GOVI | 2490 | 1 | 2490 | 1 | 0.00 |
| 11/04/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 11/04/2012 | IGOV On 03-May-12 | | | Index Future | 172.68 | 172.7160 | 172.6810 | 172.7160 | 550.00 |
| 11/04/2012 | IGOV On 02-August-12 | | | Index Future | 175.14 | 175.1790 | 175.1410 | 175.1790 | 0.00 |
| 11/04/2012 | ILBI On 03-May-12 | | | Index Future | 467.01 | 467.0050 | 467.0050 | 467.0050 | 0.00 |
| 11/04/2012 | ILBI On 02-August-12 | | | Index Future | 473.64 | 473.6390 | 473.6390 | 473.6390 | 169.00 |
| 11/04/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 11/04/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 11/04/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 11/04/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 11/04/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 11/04/2012 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.60 | 94.3900 | 5.6000 | 94.3900 | 0.00 |
| 11/04/2012 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.61 | 94.3800 | 5.6100 | 94.3800 | 0.00 |
| 11/04/2012 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.64 | 94.3600 | 5.6400 | 94.3600 | 2,890.00 |
| 11/04/2012 | JBAF On 18-July-12 | | | Jibar Tradeable Future | 5.65 | 94.3400 | 5.6500 | 94.3400 | 0.00 |
| 11/04/2012 | JBAF On 15-August-12 | | | Jibar Tradeable Future | 5.67 | 94.3200 | 5.6700 | 94.3200 | 0.00 |
| 11/04/2012 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.71 | 94.2700 | 5.7100 | 94.2700 | 44,760.00 |
| 11/04/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.83 | 94.1500 | 5.8300 | 94.1500 | 840.00 |
| 11/04/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.02 | 93.9600 | 6.0200 | 93.9600 | 790.00 |
| 11/04/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.22 | 93.7500 | 6.2200 | 93.7500 | 500.00 |
| 11/04/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.42 | 93.5300 | 6.4200 | 93.5300 | 1,700.00 |
| 11/04/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 6.63 | 93.3100 | 6.6300 | 93.3100 | 1,500.00 |
| 11/04/2012 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 6.86 | 93.0900 | 6.8600 | 93.0900 | 0.00 |
| 11/04/2012 | R157 On 03-May-12 | | | Bond Future | 6.76 | 121.7194 | 6.7590 | 121.7194 | 12,679.00 |
| 11/04/2012 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4822 | 5 | 4822 | 5 | 0.00 |
| 11/04/2012 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4979 | 5 | 4979 | 5 | 0.00 |
| 11/04/2012 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4664 | 4 | 4664 | 4 | 0.00 |
| 11/04/2012 | R157 On 03-May-12 | 6.25 | Call | Bond Future | 10 | 0 | 10 | 0 | 1,500.00 |
| 11/04/2012 | R157 On 03-May-12 | 6.50 | Call | Bond Future | 82 | 0 | 82 | 0 | 1,500.00 |
| 11/04/2012 | R157 On 03-May-12 | 7.35 | Call | Bond Future | 1949 | 2 | 1949 | 2 | 0.00 |
| 11/04/2012 | R157 On 03-May-12 | 6.75 | Call | Bond Future | 351 | 0 | 351 | 0 | 1,500.00 |
| 11/04/2012 | R157 On 03-May-12 | 6.75 | Put | Bond Future | 381 | 0 | 381 | 0 | 1,500.00 |
| 11/04/2012 | R157 On 03-May-12 | 7.35 | Put | Bond Future | 8 | 0 | 8 | 0 | 1,500.00 |
| 11/04/2012 | R157 On 03-May-12 | 6.50 | Put | Bond Future | 946 | 1 | 946 | 1 | 1,500.00 |
| 11/04/2012 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2012 | R157 On 03-May-12 | 6.25 | Put | Bond Future | 1715 | 2 | 1715 | 2 | 0.00 |
| 11/04/2012 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2012 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2012 | R157 On 02-August-12 | | | Bond Future | 6.85 | 123.4570 | 6.8510 | 123.4570 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2012 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3514 | 3 | 3514 | 3 | 0.00 |
| 11/04/2012 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3374 | 3 | 3374 | 3 | 0.00 |
| 11/04/2012 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3653 | 4 | 3653 | 4 | 0.00 |
| 11/04/2012 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 46 | 0 | 46 | 0 | 0.00 |
| 11/04/2012 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 62 | 0 | 62 | 0 | 0.00 |
| 11/04/2012 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 54 | 0 | 54 | 0 | 0.00 |
| 11/04/2012 | R157 On 01-November-12 | | | Bond Future | 6.92 | 118.5534 | 6.9160 | 118.5534 | 0.00 |
| 11/04/2012 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1314 | 1 | 1314 | 1 | 0.00 |
| 11/04/2012 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 1393 | 1 | 1393 | 1 | 0.00 |
| 11/04/2012 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1239 | 1 | 1239 | 1 | 0.00 |
| 11/04/2012 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 1143 | 1 | 1143 | 1 | 0.00 |
| 11/04/2012 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 1016 | 1 | 1016 | 1 | 0.00 |
| 11/04/2012 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 1077 | 1 | 1077 | 1 | 0.00 |
| 11/04/2012 | R157 On 07-February-13 | | | Bond Future | 6.99 | 120.5730 | 6.9880 | 120.5730 | 0.00 |
| 11/04/2012 | R157 On 07-February-13 | 6.75 | Call | Bond Future | 1087 | 1 | 1087 | 1 | 0.00 |
| 11/04/2012 | R157 On 07-February-13 | 6.80 | Call | Bond Future | 1144 | 1 | 1144 | 1 | 0.00 |
| 11/04/2012 | R157 On 07-February-13 | 6.70 | Call | Bond Future | 1031 | 1 | 1031 | 1 | 0.00 |
| 11/04/2012 | R157 On 07-February-13 | 6.70 | Put | Bond Future | 1769 | 2 | 1769 | 2 | 0.00 |
| 11/04/2012 | R157 On 07-February-13 | 6.80 | Put | Bond Future | 1625 | 2 | 1625 | 2 | 0.00 |
| 11/04/2012 | R157 On 07-February-13 | 6.75 | Put | Bond Future | 1696 | 2 | 1696 | 2 | 0.00 |
| 11/04/2012 | R186 On 03-May-12 | | | Bond Future | 8.50 | 120.1605 | 8.4970 | 120.1605 | 30,792.00 |
| 11/04/2012 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 4769 | 4 | 4769 | 4 | 0.00 |
| 11/04/2012 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 5157 | 5 | 5157 | 5 | 0.00 |
| 11/04/2012 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 4389 | 4 | 4389 | 4 | 0.00 |
| 11/04/2012 | R186 On 03-May-12 | 7.90 | Call | Bond Future | 115 | 0 | 115 | 0 | 2,250.00 |
| 11/04/2012 | R186 On 03-May-12 | 8.85 | Call | Bond Future | 3658 | 3 | 3658 | 3 | 0.00 |
| 11/04/2012 | R186 On 03-May-12 | 8.20 | Call | Bond Future | 527 | 0 | 527 | 0 | 750.00 |
| 11/04/2012 | R186 On 03-May-12 | 8.50 | Call | Bond Future | 1556 | 1 | 1556 | 1 | 0.00 |
| 11/04/2012 | R186 On 03-May-12 | 8.50 | Put | Bond Future | 1528 | 2 | 1528 | 2 | 750.00 |
| 11/04/2012 | R186 On 03-May-12 | 8.85 | Put | Bond Future | 455 | 0 | 455 | 0 | 2,250.00 |
| 11/04/2012 | R186 On 03-May-12 | 8.20 | Put | Bond Future | 3324 | 4 | 3324 | 4 | 0.00 |
| 11/04/2012 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 302 | 0 | 302 | 0 | 0.00 |
| 11/04/2012 | R186 On 03-May-12 | 7.90 | Put | Bond Future | 5836 | 6 | 5836 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2012 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 195 | 0 | 195 | 0 | 0.00 |
| 11/04/2012 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 243 | 0 | 243 | 0 | 0.00 |
| 11/04/2012 | R186 On 02-August-12 | | | Bond Future | 8.58 | 116.5798 | 8.5830 | 116.5798 | 630.00 |
| 11/04/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 4376 | 5 | 4376 | 5 | 0.00 |
| 11/04/2012 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 4637 | 5 | 4637 | 5 | 0.00 |
| 11/04/2012 | R186 On 02-August-12 | 8.25 | Call | Bond Future | 2239 | 3 | 2239 | 3 | 8,750.00 |
| 11/04/2012 | R186 On 02-August-12 | 8.66 | Call | Bond Future | 3932 | 4 | 3932 | 4 | 0.00 |
| 11/04/2012 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 4127 | 4 | 4127 | 4 | 0.00 |
| 11/04/2012 | R186 On 02-August-12 | 7.66 | Call | Bond Future | 770 | 1 | 770 | 1 | 276.00 |
| 11/04/2012 | R186 On 02-August-12 | 7.76 | Call | Bond Future | 938 | 1 | 938 | 1 | 43.00 |
| 11/04/2012 | R186 On 02-August-12 | 8.76 | Call | Bond Future | 4428 | 5 | 4428 | 5 | 0.00 |
| 11/04/2012 | R186 On 02-August-12 | 8.76 | Put | Bond Future | 2837 | 3 | 2837 | 3 | 43.00 |
| 11/04/2012 | R186 On 02-August-12 | 7.76 | Put | Bond Future | 8767 | 9 | 8767 | 9 | 0.00 |
| 11/04/2012 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 3072 | 4 | 3072 | 4 | 0.00 |
| 11/04/2012 | R186 On 02-August-12 | 8.25 | Put | Bond Future | 5319 | 6 | 5319 | 6 | 0.00 |
| 11/04/2012 | R186 On 02-August-12 | 8.66 | Put | Bond Future | 3236 | 4 | 3236 | 4 | 276.00 |
| 11/04/2012 | R186 On 02-August-12 | 7.66 | Put | Bond Future | 9601 | 10 | 9601 | 10 | 0.00 |
| 11/04/2012 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 2691 | 3 | 2691 | 3 | 0.00 |
| 11/04/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 2874 | 4 | 2874 | 4 | 0.00 |
| 11/04/2012 | R186 On 01-November-12 | | | Bond Future | 8.66 | 118.3777 | 8.6570 | 118.3777 | 0.00 |
| 11/04/2012 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 5652 | 5 | 5652 | 5 | 0.00 |
| 11/04/2012 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 5425 | 5 | 5425 | 5 | 0.00 |
| 11/04/2012 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 5890 | 6 | 5890 | 6 | 0.00 |
| 11/04/2012 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 4626 | 5 | 4626 | 5 | 0.00 |
| 11/04/2012 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 5043 | 5 | 5043 | 5 | 0.00 |
| 11/04/2012 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 4828 | 5 | 4828 | 5 | 0.00 |
| 11/04/2012 | R186 On 07-February-13 | | | Bond Future | 8.74 | 115.1040 | 8.7370 | 115.1040 | 0.00 |
| 11/04/2012 | R186 On 07-February-13 | 8.50 | Call | Bond Future | 5162 | 5 | 5162 | 5 | 0.00 |
| 11/04/2012 | R186 On 07-February-13 | 8.55 | Call | Bond Future | 5362 | 5 | 5362 | 5 | 0.00 |
| 11/04/2012 | R186 On 07-February-13 | 8.45 | Call | Bond Future | 4966 | 5 | 4966 | 5 | 0.00 |
| 11/04/2012 | R186 On 07-February-13 | 8.45 | Put | Bond Future | 7512 | 8 | 7512 | 8 | 0.00 |
| 11/04/2012 | R186 On 07-February-13 | 8.55 | Put | Bond Future | 7012 | 7 | 7012 | 7 | 0.00 |
| 11/04/2012 | R186 On 07-February-13 | 8.50 | Put | Bond Future | 7259 | 8 | 7259 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2012 | R189 On 03-May-12 | | | Bond Future | 215.37 | 215.3455 | 215.3653 | 215.3455 | 0.00 |
| 11/04/2012 | R189 On 03-May-12 | 215.00 | Call | Bond Future | 365 | 0 | 365 | 0 | 0.00 |
| 11/04/2012 | R189 On 03-May-12 | 215.05 | Call | Bond Future | 315 | 0 | 315 | 0 | 0.00 |
| 11/04/2012 | R189 On 03-May-12 | 214.95 | Call | Bond Future | 415 | 0 | 415 | 0 | 0.00 |
| 11/04/2012 | R189 On 03-May-12 | 214.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2012 | R189 On 03-May-12 | 215.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2012 | R189 On 03-May-12 | 215.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2012 | R197 On 03-May-12 | | | Bond Future | 258.32 | 258.2474 | 258.3221 | 258.2474 | 1,044.00 |
| 11/04/2012 | R197 On 03-May-12 | 251.00 | Call | Bond Future | 7322 | 7 | 7322 | 7 | 0.00 |
| 11/04/2012 | R197 On 03-May-12 | 251.05 | Call | Bond Future | 7272 | 7 | 7272 | 7 | 0.00 |
| 11/04/2012 | R197 On 03-May-12 | 250.95 | Call | Bond Future | 7372 | 7 | 7372 | 7 | 0.00 |
| 11/04/2012 | R197 On 03-May-12 | 250.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2012 | R197 On 03-May-12 | 251.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2012 | R197 On 03-May-12 | 251.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2012 | R201 On 03-May-12 | | | Bond Future | 6.07 | 109.6123 | 6.0680 | 109.6123 | 1,845.00 |
| 11/04/2012 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 4080 | 4 | 4080 | 4 | 0.00 |
| 11/04/2012 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 4199 | 4 | 4199 | 4 | 0.00 |
| 11/04/2012 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3962 | 4 | 3962 | 4 | 0.00 |
| 11/04/2012 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2012 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2012 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2012 | R201 On 02-August-12 | | | Bond Future | 6.10 | 106.7704 | 6.1020 | 106.7704 | 0.00 |
| 11/04/2012 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3104 | 3 | 3104 | 3 | 0.00 |
| 11/04/2012 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2997 | 3 | 2997 | 3 | 0.00 |
| 11/04/2012 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3212 | 3 | 3212 | 3 | 0.00 |
| 11/04/2012 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 11/04/2012 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 11/04/2012 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 11/04/2012 | R201 On 01-November-12 | | | Bond Future | 6.08 | 108.4167 | 6.0820 | 108.4167 | 0.00 |
| 11/04/2012 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1263 | 1 | 1263 | 1 | 0.00 |
| 11/04/2012 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1333 | 1 | 1333 | 1 | 0.00 |
| 11/04/2012 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1194 | 1 | 1194 | 1 | 0.00 |
| 11/04/2012 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 450 | 1 | 450 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2012 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 388 | 0 | 388 | 0 | 0.00 |
| 11/04/2012 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 418 | 1 | 418 | 1 | 0.00 |
| 11/04/2012 | R201 On 07-February-13 | | | Bond Future | 6.04 | 105.8502 | 6.0350 | 105.8502 | 0.00 |
| 11/04/2012 | R201 On 07-February-13 | 6.25 | Call | Bond Future | 1072 | 1 | 1072 | 1 | 0.00 |
| 11/04/2012 | R201 On 07-February-13 | 6.20 | Call | Bond Future | 1020 | 1 | 1020 | 1 | 0.00 |
| 11/04/2012 | R201 On 07-February-13 | 6.30 | Call | Bond Future | 1125 | 1 | 1125 | 1 | 0.00 |
| 11/04/2012 | R201 On 07-February-13 | 6.30 | Put | Bond Future | 653 | 1 | 653 | 1 | 0.00 |
| 11/04/2012 | R201 On 07-February-13 | 6.20 | Put | Bond Future | 726 | 1 | 726 | 1 | 0.00 |
| 11/04/2012 | R201 On 07-February-13 | 6.25 | Put | Bond Future | 689 | 1 | 689 | 1 | 0.00 |
| 11/04/2012 | R202 On 03-May-12 | | | Bond Future | 189.94 | 189.8743 | 189.9351 | 189.8743 | 37,082.00 |
| 11/04/2012 | R202 On 03-May-12 | 190.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2012 | R202 On 03-May-12 | 190.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2012 | R202 On 03-May-12 | 189.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2012 | R202 On 03-May-12 | 189.95 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 11/04/2012 | R202 On 03-May-12 | 190.05 | Put | Bond Future | 115 | 0 | 115 | 0 | 0.00 |
| 11/04/2012 | R202 On 03-May-12 | 190.00 | Put | Bond Future | 65 | 0 | 65 | 0 | 0.00 |
| 11/04/2012 | R203 On 03-May-12 | | | Bond Future | 7.35 | 104.9324 | 7.3540 | 104.9324 | 3,923.00 |
| 11/04/2012 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 6011 | 6 | 6011 | 6 | 0.00 |
| 11/04/2012 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 6218 | 6 | 6218 | 6 | 0.00 |
| 11/04/2012 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 5803 | 6 | 5803 | 6 | 0.00 |
| 11/04/2012 | R203 On 03-May-12 | 7.00 | Call | Bond Future | 121 | 0 | 121 | 0 | 4,200.00 |
| 11/04/2012 | R203 On 03-May-12 | 7.15 | Call | Bond Future | 266 | 0 | 266 | 0 | 1,400.00 |
| 11/04/2012 | R203 On 03-May-12 | 7.45 | Call | Bond Future | 862 | 1 | 862 | 1 | 0.00 |
| 11/04/2012 | R203 On 03-May-12 | 7.80 | Call | Bond Future | 2052 | 2 | 2052 | 2 | 0.00 |
| 11/04/2012 | R203 On 03-May-12 | 7.80 | Put | Bond Future | 83 | 0 | 83 | 0 | 4,200.00 |
| 11/04/2012 | R203 On 03-May-12 | 7.45 | Put | Bond Future | 434 | 0 | 434 | 0 | 1,400.00 |
| 11/04/2012 | R203 On 03-May-12 | 7.15 | Put | Bond Future | 1182 | 1 | 1182 | 1 | 0.00 |
| 11/04/2012 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2012 | R203 On 03-May-12 | 7.00 | Put | Bond Future | 1717 | 2 | 1717 | 2 | 0.00 |
| 11/04/2012 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2012 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2012 | R203 On 02-August-12 | | | Bond Future | 7.45 | 106.4269 | 7.4460 | 106.4269 | 0.00 |
| 11/04/2012 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4618 | 5 | 4618 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2012 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4795 | 5 | 4795 | 5 | 0.00 |
| 11/04/2012 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4440 | 4 | 4440 | 4 | 0.00 |
| 11/04/2012 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 259 | 0 | 259 | 0 | 0.00 |
| 11/04/2012 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 209 | 0 | 209 | 0 | 0.00 |
| 11/04/2012 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 234 | 0 | 234 | 0 | 0.00 |
| 11/04/2012 | R203 On 01-November-12 | | | Bond Future | 7.52 | 103.9067 | 7.5220 | 103.9067 | 0.00 |
| 11/04/2012 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 2563 | 3 | 2563 | 3 | 0.00 |
| 11/04/2012 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 2445 | 2 | 2445 | 2 | 0.00 |
| 11/04/2012 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 2683 | 3 | 2683 | 3 | 0.00 |
| 11/04/2012 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 1557 | 2 | 1557 | 2 | 0.00 |
| 11/04/2012 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 1722 | 2 | 1722 | 2 | 0.00 |
| 11/04/2012 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 1638 | 2 | 1638 | 2 | 0.00 |
| 11/04/2012 | R203 On 07-February-13 | | | Bond Future | 7.61 | 105.6764 | 7.6070 | 105.6764 | 0.00 |
| 11/04/2012 | R203 On 07-February-13 | 6.50 | Call | Bond Future | 735 | 1 | 735 | 1 | 0.00 |
| 11/04/2012 | R203 On 07-February-13 | 6.45 | Call | Bond Future | 692 | 1 | 692 | 1 | 0.00 |
| 11/04/2012 | R203 On 07-February-13 | 6.55 | Call | Bond Future | 780 | 1 | 780 | 1 | 0.00 |
| 11/04/2012 | R203 On 07-February-13 | 6.55 | Put | Bond Future | 4972 | 5 | 4972 | 5 | 0.00 |
| 11/04/2012 | R203 On 07-February-13 | 6.45 | Put | Bond Future | 5291 | 6 | 5291 | 6 | 0.00 |
| 11/04/2012 | R203 On 07-February-13 | 6.50 | Put | Bond Future | 5130 | 5 | 5130 | 5 | 0.00 |
| 11/04/2012 | R204 On 03-May-12 | | | Bond Future | 7.66 | 104.6198 | 7.6590 | 104.6198 | 3,656.00 |
| 11/04/2012 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 5458 | 5 | 5458 | 5 | 0.00 |
| 11/04/2012 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 5699 | 6 | 5699 | 6 | 0.00 |
| 11/04/2012 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 5217 | 5 | 5217 | 5 | 0.00 |
| 11/04/2012 | R204 On 03-May-12 | 7.00 | Call | Bond Future | 21 | 0 | 21 | 0 | 550.00 |
| 11/04/2012 | R204 On 03-May-12 | 7.75 | Call | Bond Future | 1013 | 1 | 1013 | 1 | 0.00 |
| 11/04/2012 | R204 On 03-May-12 | 7.75 | Put | Bond Future | 543 | 1 | 543 | 1 | 550.00 |
| 11/04/2012 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 11/04/2012 | R204 On 03-May-12 | 7.00 | Put | Bond Future | 3504 | 4 | 3504 | 4 | 0.00 |
| 11/04/2012 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 11/04/2012 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 11/04/2012 | R204 On 02-August-12 | | | Bond Future | 7.75 | 102.0819 | 7.7540 | 102.0819 | 0.00 |
| 11/04/2012 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4200 | 4 | 4200 | 4 | 0.00 |
| 11/04/2012 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4011 | 4 | 4011 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2012 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4392 | 4 | 4392 | 4 | 0.00 |
| 11/04/2012 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 512 | 1 | 512 | 1 | 0.00 |
| 11/04/2012 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 609 | 1 | 609 | 1 | 0.00 |
| 11/04/2012 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 559 | 1 | 559 | 1 | 0.00 |
| 11/04/2012 | R204 On 01-November-12 | | | Bond Future | 7.83 | 103.6578 | 7.8320 | 103.6578 | 0.00 |
| 11/04/2012 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3000 | 3 | 3000 | 3 | 0.00 |
| 11/04/2012 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3137 | 3 | 3137 | 3 | 0.00 |
| 11/04/2012 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 2866 | 3 | 2866 | 3 | 0.00 |
| 11/04/2012 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 2300 | 2 | 2300 | 2 | 0.00 |
| 11/04/2012 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 2094 | 2 | 2094 | 2 | 0.00 |
| 11/04/2012 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 2195 | 2 | 2195 | 2 | 0.00 |
| 11/04/2012 | R204 On 07-February-13 | | | Bond Future | 7.92 | 101.3885 | 7.9150 | 101.3885 | 0.00 |
| 11/04/2012 | R204 On 07-February-13 | 8.00 | Call | Bond Future | 3171 | 3 | 3171 | 3 | 0.00 |
| 11/04/2012 | R204 On 07-February-13 | 8.05 | Call | Bond Future | 3298 | 3 | 3298 | 3 | 0.00 |
| 11/04/2012 | R204 On 07-February-13 | 7.95 | Call | Bond Future | 3051 | 3 | 3051 | 3 | 0.00 |
| 11/04/2012 | R204 On 07-February-13 | 7.95 | Put | Bond Future | 2889 | 3 | 2889 | 3 | 0.00 |
| 11/04/2012 | R204 On 07-February-13 | 8.05 | Put | Bond Future | 2676 | 3 | 2676 | 3 | 0.00 |
| 11/04/2012 | R204 On 07-February-13 | 8.00 | Put | Bond Future | 2779 | 3 | 2779 | 3 | 0.00 |
| 11/04/2012 | R206 On 03-May-12 | | | Bond Future | 5.82 | 104.9375 | 5.8200 | 104.9375 | 1,000.00 |
| 11/04/2012 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2666 | 3 | 2666 | 3 | 0.00 |
| 11/04/2012 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2588 | 3 | 2588 | 3 | 0.00 |
| 11/04/2012 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2744 | 3 | 2744 | 3 | 0.00 |
| 11/04/2012 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2012 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2012 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2012 | R206 On 02-August-12 | | | Bond Future | 5.83 | 102.6691 | 5.8330 | 102.6691 | 0.00 |
| 11/04/2012 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1934 | 2 | 1934 | 2 | 0.00 |
| 11/04/2012 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 2001 | 2 | 2001 | 2 | 0.00 |
| 11/04/2012 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1867 | 2 | 1867 | 2 | 0.00 |
| 11/04/2012 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 11/04/2012 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 11/04/2012 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 11/04/2012 | R206 On 01-November-12 | | | Bond Future | 5.73 | 104.2539 | 5.7330 | 104.2539 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2012 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 555 | 1 | 555 | 1 | 0.00 |
| 11/04/2012 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 519 | 1 | 519 | 1 | 0.00 |
| 11/04/2012 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 593 | 1 | 593 | 1 | 0.00 |
| 11/04/2012 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 228 | 0 | 228 | 0 | 0.00 |
| 11/04/2012 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 269 | 0 | 269 | 0 | 0.00 |
| 11/04/2012 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 248 | 0 | 248 | 0 | 0.00 |
| 11/04/2012 | R206 On 07-February-13 | | | Bond Future | 5.53 | 102.2626 | 5.5290 | 102.2626 | 0.00 |
| 11/04/2012 | R206 On 07-February-13 | 6.00 | Call | Bond Future | 657 | 1 | 657 | 1 | 0.00 |
| 11/04/2012 | R206 On 07-February-13 | 5.95 | Call | Bond Future | 626 | 1 | 626 | 1 | 0.00 |
| 11/04/2012 | R206 On 07-February-13 | 6.05 | Call | Bond Future | 688 | 1 | 688 | 1 | 0.00 |
| 11/04/2012 | R206 On 07-February-13 | 6.05 | Put | Bond Future | 220 | 0 | 220 | 0 | 0.00 |
| 11/04/2012 | R206 On 07-February-13 | 5.95 | Put | Bond Future | 248 | 0 | 248 | 0 | 0.00 |
| 11/04/2012 | R206 On 07-February-13 | 6.00 | Put | Bond Future | 234 | 0 | 234 | 0 | 0.00 |
| 11/04/2012 | R207 On 03-May-12 | | | Bond Future | 7.88 | 98.4620 | 7.8790 | 98.4620 | 21,736.00 |
| 11/04/2012 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4706 | 4 | 4706 | 4 | 0.00 |
| 11/04/2012 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4963 | 5 | 4963 | 5 | 0.00 |
| 11/04/2012 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4449 | 4 | 4449 | 4 | 0.00 |
| 11/04/2012 | R207 On 03-May-12 | 7.45 | Call | Bond Future | 124 | 0 | 124 | 0 | 2,400.00 |
| 11/04/2012 | R207 On 03-May-12 | 8.30 | Call | Bond Future | 2457 | 2 | 2457 | 2 | 0.00 |
| 11/04/2012 | R207 On 03-May-12 | 7.65 | Call | Bond Future | 342 | 0 | 342 | 0 | 800.00 |
| 11/04/2012 | R207 On 03-May-12 | 8.00 | Call | Bond Future | 1215 | 1 | 1215 | 1 | 0.00 |
| 11/04/2012 | R207 On 03-May-12 | 8.00 | Put | Bond Future | 545 | 1 | 545 | 1 | 800.00 |
| 11/04/2012 | R207 On 03-May-12 | 8.30 | Put | Bond Future | 152 | 0 | 152 | 0 | 2,400.00 |
| 11/04/2012 | R207 On 03-May-12 | 7.65 | Put | Bond Future | 1626 | 2 | 1626 | 2 | 0.00 |
| 11/04/2012 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 11/04/2012 | R207 On 03-May-12 | 7.45 | Put | Bond Future | 2546 | 3 | 2546 | 3 | 0.00 |
| 11/04/2012 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 11/04/2012 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 11/04/2012 | R207 On 02-August-12 | | | Bond Future | 7.97 | 96.2316 | 7.9730 | 96.2316 | 0.00 |
| 11/04/2012 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4684 | 5 | 4684 | 5 | 0.00 |
| 11/04/2012 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4481 | 5 | 4481 | 5 | 0.00 |
| 11/04/2012 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4890 | 5 | 4890 | 5 | 0.00 |
| 11/04/2012 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 557 | 1 | 557 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2012 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 659 | 1 | 659 | 1 | 0.00 |
| 11/04/2012 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 606 | 1 | 606 | 1 | 0.00 |
| 11/04/2012 | R207 On 01-November-12 | | | Bond Future | 8.05 | 97.7164 | 8.0480 | 97.7164 | 0.00 |
| 11/04/2012 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 3423 | 3 | 3423 | 3 | 0.00 |
| 11/04/2012 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 3573 | 4 | 3573 | 4 | 0.00 |
| 11/04/2012 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3275 | 3 | 3275 | 3 | 0.00 |
| 11/04/2012 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 2483 | 3 | 2483 | 3 | 0.00 |
| 11/04/2012 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 2265 | 2 | 2265 | 2 | 0.00 |
| 11/04/2012 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 2372 | 3 | 2372 | 3 | 0.00 |
| 11/04/2012 | R207 On 07-February-13 | | | Bond Future | 8.13 | 95.7392 | 8.1310 | 95.7392 | 0.00 |
| 11/04/2012 | R207 On 07-February-13 | 8.25 | Call | Bond Future | 3626 | 4 | 3626 | 4 | 0.00 |
| 11/04/2012 | R207 On 07-February-13 | 8.30 | Call | Bond Future | 3766 | 4 | 3766 | 4 | 0.00 |
| 11/04/2012 | R207 On 07-February-13 | 8.20 | Call | Bond Future | 3494 | 4 | 3494 | 4 | 0.00 |
| 11/04/2012 | R207 On 07-February-13 | 8.20 | Put | Bond Future | 3145 | 3 | 3145 | 3 | 0.00 |
| 11/04/2012 | R207 On 07-February-13 | 8.30 | Put | Bond Future | 2915 | 3 | 2915 | 3 | 0.00 |
| 11/04/2012 | R207 On 07-February-13 | 8.25 | Put | Bond Future | 3025 | 3 | 3025 | 3 | 0.00 |
| 11/04/2012 | R208 On 03-May-12 | | | Bond Future | 7.97 | 92.8410 | 7.9670 | 92.8410 | 10,000.00 |
| 11/04/2012 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5931 | 6 | 5931 | 6 | 0.00 |
| 11/04/2012 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 6204 | 6 | 6204 | 6 | 0.00 |
| 11/04/2012 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5658 | 5 | 5658 | 5 | 0.00 |
| 11/04/2012 | R208 On 03-May-12 | 7.50 | Call | Bond Future | 119 | 0 | 119 | 0 | 3,000.00 |
| 11/04/2012 | R208 On 03-May-12 | 8.35 | Call | Bond Future | 2468 | 2 | 2468 | 2 | 0.00 |
| 11/04/2012 | R208 On 03-May-12 | 7.70 | Call | Bond Future | 329 | 0 | 329 | 0 | 1,000.00 |
| 11/04/2012 | R208 On 03-May-12 | 8.05 | Call | Bond Future | 1195 | 1 | 1195 | 1 | 0.00 |
| 11/04/2012 | R208 On 03-May-12 | 8.05 | Put | Bond Future | 700 | 1 | 700 | 1 | 1,000.00 |
| 11/04/2012 | R208 On 03-May-12 | 8.35 | Put | Bond Future | 213 | 0 | 213 | 0 | 3,000.00 |
| 11/04/2012 | R208 On 03-May-12 | 7.70 | Put | Bond Future | 1943 | 2 | 1943 | 2 | 0.00 |
| 11/04/2012 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 11/04/2012 | R208 On 03-May-12 | 7.50 | Put | Bond Future | 2966 | 3 | 2966 | 3 | 0.00 |
| 11/04/2012 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 11/04/2012 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 11/04/2012 | R208 On 02-August-12 | | | Bond Future | 8.05 | 94.1676 | 8.0520 | 94.1676 | 0.00 |
| 11/04/2012 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4741 | 5 | 4741 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2012 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 4956 | 5 | 4956 | 5 | 0.00 |
| 11/04/2012 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4529 | 5 | 4529 | 5 | 0.00 |
| 11/04/2012 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 846 | 1 | 846 | 1 | 0.00 |
| 11/04/2012 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 721 | 1 | 721 | 1 | 0.00 |
| 11/04/2012 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 781 | 1 | 781 | 1 | 0.00 |
| 11/04/2012 | R208 On 01-November-12 | | | Bond Future | 8.12 | 92.2229 | 8.1240 | 92.2229 | 0.00 |
| 11/04/2012 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 3483 | 3 | 3483 | 3 | 0.00 |
| 11/04/2012 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 3333 | 3 | 3333 | 3 | 0.00 |
| 11/04/2012 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 3639 | 4 | 3639 | 4 | 0.00 |
| 11/04/2012 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 2645 | 3 | 2645 | 3 | 0.00 |
| 11/04/2012 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 2902 | 3 | 2902 | 3 | 0.00 |
| 11/04/2012 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 2770 | 3 | 2770 | 3 | 0.00 |
| 11/04/2012 | R208 On 07-February-13 | | | Bond Future | 8.20 | 93.7929 | 8.2020 | 93.7929 | 0.00 |
| 11/04/2012 | R208 On 07-February-13 | 8.00 | Call | Bond Future | 3114 | 3 | 3114 | 3 | 0.00 |
| 11/04/2012 | R208 On 07-February-13 | 7.95 | Call | Bond Future | 2988 | 3 | 2988 | 3 | 0.00 |
| 11/04/2012 | R208 On 07-February-13 | 8.05 | Call | Bond Future | 3243 | 3 | 3243 | 3 | 0.00 |
| 11/04/2012 | R208 On 07-February-13 | 8.05 | Put | Bond Future | 4089 | 4 | 4089 | 4 | 0.00 |
| 11/04/2012 | R208 On 07-February-13 | 7.95 | Put | Bond Future | 4396 | 5 | 4396 | 5 | 0.00 |
| 11/04/2012 | R208 On 07-February-13 | 8.00 | Put | Bond Future | 4241 | 5 | 4241 | 5 | 0.00 |
| 11/04/2012 | R209 On 03-May-12 | | | Bond Future | 8.96 | 73.7948 | 8.9590 | 73.7948 | 3,048.00 |
| 11/04/2012 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 1506 | 1 | 1506 | 1 | 0.00 |
| 11/04/2012 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 1720 | 1 | 1720 | 1 | 0.00 |
| 11/04/2012 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 1310 | 1 | 1310 | 1 | 0.00 |
| 11/04/2012 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 1379 | 1 | 1379 | 1 | 0.00 |
| 11/04/2012 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 1026 | 1 | 1026 | 1 | 0.00 |
| 11/04/2012 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 1192 | 1 | 1192 | 1 | 0.00 |
| 11/04/2012 | R209 On 02-August-12 | | | Bond Future | 9.04 | 74.8456 | 9.0350 | 74.8456 | 0.00 |
| 11/04/2012 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 4045 | 4 | 4045 | 4 | 0.00 |
| 11/04/2012 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 3834 | 4 | 3834 | 4 | 0.00 |
| 11/04/2012 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 4262 | 4 | 4262 | 4 | 0.00 |
| 11/04/2012 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 2298 | 3 | 2298 | 3 | 0.00 |
| 11/04/2012 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 2601 | 3 | 2601 | 3 | 0.00 |
| 11/04/2012 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 2445 | 3 | 2445 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2012 | R209 On 01-November-12 | | | Bond Future | 9.10 | 72.8591 | 9.1020 | 72.8591 | 0.00 |
| 11/04/2012 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 4266 | 4 | 4266 | 4 | 0.00 |
| 11/04/2012 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 4443 | 4 | 4443 | 4 | 0.00 |
| 11/04/2012 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 4093 | 4 | 4093 | 4 | 0.00 |
| 11/04/2012 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 5244 | 5 | 5244 | 5 | 0.00 |
| 11/04/2012 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 4834 | 5 | 4834 | 5 | 0.00 |
| 11/04/2012 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 5035 | 5 | 5035 | 5 | 0.00 |
| 11/04/2012 | R209 On 07-February-13 | | | Bond Future | 9.17 | 74.1042 | 9.1730 | 74.1042 | 0.00 |
| 11/04/2012 | R209 On 07-February-13 | 9.00 | Call | Bond Future | 4881 | 5 | 4881 | 5 | 0.00 |
| 11/04/2012 | R209 On 07-February-13 | 9.05 | Call | Bond Future | 5053 | 5 | 5053 | 5 | 0.00 |
| 11/04/2012 | R209 On 07-February-13 | 8.95 | Call | Bond Future | 4713 | 5 | 4713 | 5 | 0.00 |
| 11/04/2012 | R209 On 07-February-13 | 8.95 | Put | Bond Future | 6389 | 7 | 6389 | 7 | 0.00 |
| 11/04/2012 | R209 On 07-February-13 | 9.05 | Put | Bond Future | 5970 | 6 | 5970 | 6 | 0.00 |
| 11/04/2012 | R209 On 07-February-13 | 9.00 | Put | Bond Future | 6176 | 6 | 6176 | 6 | 0.00 |
| 11/04/2012 | R210 On 03-May-12 | | | Bond Future | 140.50 | 140.4547 | 140.4998 | 140.4547 | 925.00 |
| 11/04/2012 | R210 On 03-May-12 | 139.00 | Call | Bond Future | 1500 | 1 | 1500 | 1 | 0.00 |
| 11/04/2012 | R210 On 03-May-12 | 138.95 | Call | Bond Future | 1550 | 2 | 1550 | 2 | 0.00 |
| 11/04/2012 | R210 On 03-May-12 | 139.05 | Call | Bond Future | 1450 | 1 | 1450 | 1 | 0.00 |
| 11/04/2012 | R210 On 03-May-12 | 139.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2012 | R210 On 03-May-12 | 138.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2012 | R210 On 03-May-12 | 139.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2012 | R211 On 03-May-12 | | | Bond Future | 119.22 | 119.2005 | 119.2230 | 119.2005 | 480.00 |
| 11/04/2012 | R211 On 03-May-12 | 118.20 | Call | Bond Future | 1023 | 1 | 1023 | 1 | 0.00 |
| 11/04/2012 | R211 On 03-May-12 | 118.25 | Call | Bond Future | 973 | 1 | 973 | 1 | 0.00 |
| 11/04/2012 | R211 On 03-May-12 | 118.15 | Call | Bond Future | 1073 | 1 | 1073 | 1 | 0.00 |
| 11/04/2012 | R211 On 03-May-12 | 118.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2012 | R211 On 03-May-12 | 118.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2012 | R211 On 03-May-12 | 118.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2012 | R212 On 03-May-12 | | | Bond Future | 117.87 | 117.8384 | 117.8725 | 117.8384 | 3,252.00 |
| 11/04/2012 | R212 On 03-May-12 | 115.30 | Call | Bond Future | 2573 | 3 | 2573 | 3 | 0.00 |
| 11/04/2012 | R212 On 03-May-12 | 115.25 | Call | Bond Future | 2623 | 3 | 2623 | 3 | 0.00 |
| 11/04/2012 | R212 On 03-May-12 | 115.35 | Call | Bond Future | 2523 | 2 | 2523 | 2 | 0.00 |
| 11/04/2012 | R212 On 03-May-12 | 115.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2012 | R212 On 03-May-12 | 115.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2012 | R212 On 03-May-12 | 115.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2012 | R213 On 03-May-12 | | | Bond Future | 8.85 | 84.2022 | 8.8450 | 84.2022 | 4,435.00 |
| 11/04/2012 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 3462 | 3 | 3462 | 3 | 0.00 |
| 11/04/2012 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 3159 | 3 | 3159 | 3 | 0.00 |
| 11/04/2012 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 3774 | 3 | 3774 | 3 | 0.00 |
| 11/04/2012 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 280 | 0 | 280 | 0 | 0.00 |
| 11/04/2012 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 413 | 0 | 413 | 0 | 0.00 |
| 11/04/2012 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 341 | 0 | 341 | 0 | 0.00 |
| 11/04/2012 | R213 On 02-August-12 | | | Bond Future | 8.92 | 85.4057 | 8.9230 | 85.4057 | 0.00 |
| 11/04/2012 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 4627 | 5 | 4627 | 5 | 0.00 |
| 11/04/2012 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 4864 | 5 | 4864 | 5 | 0.00 |
| 11/04/2012 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 4395 | 5 | 4395 | 5 | 0.00 |
| 11/04/2012 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 2273 | 3 | 2273 | 3 | 0.00 |
| 11/04/2012 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 1996 | 2 | 1996 | 2 | 0.00 |
| 11/04/2012 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 2130 | 3 | 2130 | 3 | 0.00 |
| 11/04/2012 | R213 On 01-November-12 | | | Bond Future | 8.99 | 83.1877 | 8.9940 | 83.1877 | 0.00 |
| 11/04/2012 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 4746 | 5 | 4746 | 5 | 0.00 |
| 11/04/2012 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 4943 | 5 | 4943 | 5 | 0.00 |
| 11/04/2012 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 4559 | 4 | 4559 | 4 | 0.00 |
| 11/04/2012 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 4899 | 5 | 4899 | 5 | 0.00 |
| 11/04/2012 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 4513 | 5 | 4513 | 5 | 0.00 |
| 11/04/2012 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 4700 | 5 | 4700 | 5 | 0.00 |
| 11/04/2012 | R213 On 07-February-13 | | | Bond Future | 9.07 | 84.6039 | 9.0710 | 84.6039 | 0.00 |
| 11/04/2012 | R213 On 07-February-13 | 9.00 | Call | Bond Future | 5276 | 5 | 5276 | 5 | 0.00 |
| 11/04/2012 | R213 On 07-February-13 | 9.05 | Call | Bond Future | 5459 | 5 | 5459 | 5 | 0.00 |
| 11/04/2012 | R213 On 07-February-13 | 8.95 | Call | Bond Future | 5096 | 5 | 5096 | 5 | 0.00 |
| 11/04/2012 | R213 On 07-February-13 | 8.95 | Put | Bond Future | 6022 | 6 | 6022 | 6 | 0.00 |
| 11/04/2012 | R213 On 07-February-13 | 9.05 | Put | Bond Future | 5619 | 6 | 5619 | 6 | 0.00 |
| 11/04/2012 | R213 On 07-February-13 | 9.00 | Put | Bond Future | 5817 | 6 | 5817 | 6 | 0.00 |
| 11/04/2012 | R214 On 03-May-12 | | | Bond Future | 9.01 | 75.1884 | 9.0130 | 75.1884 | 1,530.00 |
| 11/04/2012 | R214 On 03-May-12 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/04/2012 | R214 On 03-May-12 | 8.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

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

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

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

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

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

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2012 | R186 On 03-May-12 | 8.85 | Put | Bond Future | 368 | 0 | 368 | 0 | 2,250.00 |
| 12/04/2012 | R186 On 03-May-12 | 8.20 | Put | Bond Future | 3045 | 3 | 3045 | 3 | 0.00 |
| 12/04/2012 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 238 | 0 | 238 | 0 | 0.00 |
| 12/04/2012 | R186 On 03-May-12 | 7.90 | Put | Bond Future | 5515 | 6 | 5515 | 6 | 0.00 |
| 12/04/2012 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 149 | 0 | 149 | 0 | 0.00 |
| 12/04/2012 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 189 | 0 | 189 | 0 | 0.00 |
| 12/04/2012 | R186 On 02-August-12 | | | Bond Future | 8.55 | 116.9872 | 8.5460 | 116.9872 | 630.00 |
| 12/04/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 4559 | 4 | 4559 | 4 | 0.00 |
| 12/04/2012 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 4826 | 5 | 4826 | 5 | 0.00 |
| 12/04/2012 | R186 On 02-August-12 | 8.25 | Call | Bond Future | 2354 | 2 | 2354 | 2 | 8,750.00 |
| 12/04/2012 | R186 On 02-August-12 | 8.66 | Call | Bond Future | 4103 | 4 | 4103 | 4 | 0.00 |
| 12/04/2012 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 4302 | 4 | 4302 | 4 | 0.00 |
| 12/04/2012 | R186 On 02-August-12 | 7.66 | Call | Bond Future | 819 | 1 | 819 | 1 | 276.00 |
| 12/04/2012 | R186 On 02-August-12 | 7.76 | Call | Bond Future | 997 | 1 | 997 | 1 | 43.00 |
| 12/04/2012 | R186 On 02-August-12 | 8.76 | Call | Bond Future | 4611 | 4 | 4611 | 4 | 0.00 |
| 12/04/2012 | R186 On 02-August-12 | 8.00 | Call | Bond Future | 1564 | 0 | 1564 | 0 | 199.00 |
| 12/04/2012 | R186 On 02-August-12 | 9.00 | Call | Bond Future | 5961 | 0 | 5961 | 0 | 0.00 |
| 12/04/2012 | R186 On 02-August-12 | 9.00 | Put | Bond Future | 1927 | 0 | 1927 | 0 | 199.00 |
| 12/04/2012 | R186 On 02-August-12 | 8.76 | Put | Bond Future | 2684 | 3 | 2684 | 3 | 43.00 |
| 12/04/2012 | R186 On 02-August-12 | 8.00 | Put | Bond Future | 6697 | 0 | 6697 | 0 | 0.00 |
| 12/04/2012 | R186 On 02-August-12 | 7.76 | Put | Bond Future | 8489 | 9 | 8489 | 9 | 0.00 |
| 12/04/2012 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 2911 | 3 | 2911 | 3 | 0.00 |
| 12/04/2012 | R186 On 02-August-12 | 8.25 | Put | Bond Future | 5097 | 5 | 5097 | 5 | 0.00 |
| 12/04/2012 | R186 On 02-August-12 | 8.66 | Put | Bond Future | 3071 | 3 | 3071 | 3 | 276.00 |
| 12/04/2012 | R186 On 02-August-12 | 7.66 | Put | Bond Future | 9314 | 10 | 9314 | 10 | 0.00 |
| 12/04/2012 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 2544 | 3 | 2544 | 3 | 0.00 |
| 12/04/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 2721 | 3 | 2721 | 3 | 0.00 |
| 12/04/2012 | R186 On 01-November-12 | | | Bond Future | 8.62 | 118.7954 | 8.6190 | 118.7954 | 0.00 |
| 12/04/2012 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 5827 | 6 | 5827 | 6 | 0.00 |
| 12/04/2012 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 5595 | 5 | 5595 | 5 | 0.00 |
| 12/04/2012 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 6070 | 6 | 6070 | 6 | 0.00 |
| 12/04/2012 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 4467 | 5 | 4467 | 5 | 0.00 |
| 12/04/2012 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 4874 | 5 | 4874 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2012 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 4663 | 5 | 4663 | 5 | 0.00 |
| 12/04/2012 | R186 On 07-February-13 | | | Bond Future | 8.70 | 115.5133 | 8.6970 | 115.5133 | 0.00 |
| 12/04/2012 | R186 On 07-February-13 | 8.50 | Call | Bond Future | 5319 | 5 | 5319 | 5 | 0.00 |
| 12/04/2012 | R186 On 07-February-13 | 8.55 | Call | Bond Future | 5523 | 5 | 5523 | 5 | 0.00 |
| 12/04/2012 | R186 On 07-February-13 | 8.45 | Call | Bond Future | 5119 | 5 | 5119 | 5 | 0.00 |
| 12/04/2012 | R186 On 07-February-13 | 8.45 | Put | Bond Future | 7315 | 8 | 7315 | 8 | 0.00 |
| 12/04/2012 | R186 On 07-February-13 | 8.55 | Put | Bond Future | 6823 | 7 | 6823 | 7 | 0.00 |
| 12/04/2012 | R186 On 07-February-13 | 8.50 | Put | Bond Future | 7066 | 7 | 7066 | 7 | 0.00 |
| 12/04/2012 | R189 On 03-May-12 | | | Bond Future | 215.37 | 215.3653 | 215.3712 | 215.3653 | 0.00 |
| 12/04/2012 | R189 On 03-May-12 | 215.00 | Call | Bond Future | 371 | 0 | 371 | 0 | 0.00 |
| 12/04/2012 | R189 On 03-May-12 | 215.05 | Call | Bond Future | 321 | 0 | 321 | 0 | 0.00 |
| 12/04/2012 | R189 On 03-May-12 | 214.95 | Call | Bond Future | 421 | 0 | 421 | 0 | 0.00 |
| 12/04/2012 | R189 On 03-May-12 | 214.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/04/2012 | R189 On 03-May-12 | 215.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/04/2012 | R189 On 03-May-12 | 215.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/04/2012 | R197 On 03-May-12 | | | Bond Future | 258.35 | 258.3221 | 258.3459 | 258.3221 | 1,044.00 |
| 12/04/2012 | R197 On 03-May-12 | 251.00 | Call | Bond Future | 7346 | 7 | 7346 | 7 | 0.00 |
| 12/04/2012 | R197 On 03-May-12 | 251.05 | Call | Bond Future | 7296 | 7 | 7296 | 7 | 0.00 |
| 12/04/2012 | R197 On 03-May-12 | 250.95 | Call | Bond Future | 7396 | 7 | 7396 | 7 | 0.00 |
| 12/04/2012 | R197 On 03-May-12 | 250.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/04/2012 | R197 On 03-May-12 | 251.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/04/2012 | R197 On 03-May-12 | 251.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/04/2012 | R201 On 03-May-12 | | | Bond Future | 6.03 | 109.7191 | 6.0310 | 109.7191 | 1,845.00 |
| 12/04/2012 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 4172 | 4 | 4172 | 4 | 0.00 |
| 12/04/2012 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 4291 | 4 | 4291 | 4 | 0.00 |
| 12/04/2012 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 4054 | 4 | 4054 | 4 | 0.00 |
| 12/04/2012 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/04/2012 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/04/2012 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/04/2012 | R201 On 02-August-12 | | | Bond Future | 6.06 | 106.8765 | 6.0620 | 106.8765 | 0.00 |
| 12/04/2012 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3193 | 3 | 3193 | 3 | 0.00 |
| 12/04/2012 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 3086 | 3 | 3086 | 3 | 0.00 |
| 12/04/2012 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3301 | 3 | 3301 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2012 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 12/04/2012 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 12/04/2012 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 12/04/2012 | R201 On 01-November-12 | | | Bond Future | 6.04 | 108.5264 | 6.0380 | 108.5264 | 0.00 |
| 12/04/2012 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1322 | 1 | 1322 | 1 | 0.00 |
| 12/04/2012 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1394 | 1 | 1394 | 1 | 0.00 |
| 12/04/2012 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1252 | 1 | 1252 | 1 | 0.00 |
| 12/04/2012 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 418 | 0 | 418 | 0 | 0.00 |
| 12/04/2012 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 359 | 0 | 359 | 0 | 0.00 |
| 12/04/2012 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 388 | 0 | 388 | 0 | 0.00 |
| 12/04/2012 | R201 On 07-February-13 | | | Bond Future | 5.99 | 105.9572 | 5.9860 | 105.9572 | 0.00 |
| 12/04/2012 | R201 On 07-February-13 | 6.25 | Call | Bond Future | 1122 | 1 | 1122 | 1 | 0.00 |
| 12/04/2012 | R201 On 07-February-13 | 6.20 | Call | Bond Future | 1068 | 1 | 1068 | 1 | 0.00 |
| 12/04/2012 | R201 On 07-February-13 | 6.30 | Call | Bond Future | 1176 | 1 | 1176 | 1 | 0.00 |
| 12/04/2012 | R201 On 07-February-13 | 6.30 | Put | Bond Future | 617 | 1 | 617 | 1 | 0.00 |
| 12/04/2012 | R201 On 07-February-13 | 6.20 | Put | Bond Future | 687 | 1 | 687 | 1 | 0.00 |
| 12/04/2012 | R201 On 07-February-13 | 6.25 | Put | Bond Future | 652 | 1 | 652 | 1 | 0.00 |
| 12/04/2012 | R202 On 03-May-12 | | | Bond Future | 189.95 | 189.9351 | 189.9547 | 189.9351 | 37,085.00 |
| 12/04/2012 | R202 On 03-May-12 | 190.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/04/2012 | R202 On 03-May-12 | 190.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/04/2012 | R202 On 03-May-12 | 189.95 | Call | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 12/04/2012 | R202 On 03-May-12 | 189.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/04/2012 | R202 On 03-May-12 | 190.05 | Put | Bond Future | 95 | 0 | 95 | 0 | 0.00 |
| 12/04/2012 | R202 On 03-May-12 | 190.00 | Put | Bond Future | 45 | 0 | 45 | 0 | 0.00 |
| 12/04/2012 | R203 On 03-May-12 | | | Bond Future | 7.33 | 105.1019 | 7.3270 | 105.1019 | 3,923.00 |
| 12/04/2012 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 6132 | 6 | 6132 | 6 | 0.00 |
| 12/04/2012 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 6339 | 6 | 6339 | 6 | 0.00 |
| 12/04/2012 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 5924 | 6 | 5924 | 6 | 0.00 |
| 12/04/2012 | R203 On 03-May-12 | 7.00 | Call | Bond Future | 131 | 0 | 131 | 0 | 4,200.00 |
| 12/04/2012 | R203 On 03-May-12 | 7.15 | Call | Bond Future | 289 | 0 | 289 | 0 | 1,400.00 |
| 12/04/2012 | R203 On 03-May-12 | 7.45 | Call | Bond Future | 924 | 1 | 924 | 1 | 0.00 |
| 12/04/2012 | R203 On 03-May-12 | 7.80 | Call | Bond Future | 2155 | 2 | 2155 | 2 | 0.00 |
| 12/04/2012 | R203 On 03-May-12 | 7.80 | Put | Bond Future | 66 | 0 | 66 | 0 | 4,200.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2012 | R203 On 03-May-12 | 7.45 | Put | Bond Future | 376 | 0 | 376 | 0 | 1,400.00 |
| 12/04/2012 | R203 On 03-May-12 | 7.15 | Put | Bond Future | 1084 | 1 | 1084 | 1 | 0.00 |
| 12/04/2012 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/04/2012 | R203 On 03-May-12 | 7.00 | Put | Bond Future | 1606 | 2 | 1606 | 2 | 0.00 |
| 12/04/2012 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/04/2012 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/04/2012 | R203 On 02-August-12 | | | Bond Future | 7.42 | 106.6019 | 7.4180 | 106.6019 | 0.00 |
| 12/04/2012 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4720 | 5 | 4720 | 5 | 0.00 |
| 12/04/2012 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4899 | 5 | 4899 | 5 | 0.00 |
| 12/04/2012 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4540 | 4 | 4540 | 4 | 0.00 |
| 12/04/2012 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 239 | 0 | 239 | 0 | 0.00 |
| 12/04/2012 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 193 | 0 | 193 | 0 | 0.00 |
| 12/04/2012 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 216 | 0 | 216 | 0 | 0.00 |
| 12/04/2012 | R203 On 01-November-12 | | | Bond Future | 7.49 | 104.0860 | 7.4930 | 104.0860 | 0.00 |
| 12/04/2012 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 2627 | 3 | 2627 | 3 | 0.00 |
| 12/04/2012 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 2507 | 2 | 2507 | 2 | 0.00 |
| 12/04/2012 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 2749 | 3 | 2749 | 3 | 0.00 |
| 12/04/2012 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 1504 | 2 | 1504 | 2 | 0.00 |
| 12/04/2012 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 1666 | 2 | 1666 | 2 | 0.00 |
| 12/04/2012 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 1584 | 2 | 1584 | 2 | 0.00 |
| 12/04/2012 | R203 On 07-February-13 | | | Bond Future | 7.58 | 105.8580 | 7.5770 | 105.8580 | 0.00 |
| 12/04/2012 | R203 On 07-February-13 | 6.50 | Call | Bond Future | 759 | 1 | 759 | 1 | 0.00 |
| 12/04/2012 | R203 On 07-February-13 | 6.45 | Call | Bond Future | 716 | 1 | 716 | 1 | 0.00 |
| 12/04/2012 | R203 On 07-February-13 | 6.55 | Call | Bond Future | 805 | 1 | 805 | 1 | 0.00 |
| 12/04/2012 | R203 On 07-February-13 | 6.55 | Put | Bond Future | 4881 | 5 | 4881 | 5 | 0.00 |
| 12/04/2012 | R203 On 07-February-13 | 6.45 | Put | Bond Future | 5199 | 5 | 5199 | 5 | 0.00 |
| 12/04/2012 | R203 On 07-February-13 | 6.50 | Put | Bond Future | 5038 | 5 | 5038 | 5 | 0.00 |
| 12/04/2012 | R204 On 03-May-12 | | | Bond Future | 7.63 | 104.7698 | 7.6330 | 104.7698 | 3,656.00 |
| 12/04/2012 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 5592 | 5 | 5592 | 5 | 0.00 |
| 12/04/2012 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 5833 | 6 | 5833 | 6 | 0.00 |
| 12/04/2012 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 5351 | 5 | 5351 | 5 | 0.00 |
| 12/04/2012 | R204 On 03-May-12 | 7.00 | Call | Bond Future | 23 | 0 | 23 | 0 | 550.00 |
| 12/04/2012 | R204 On 03-May-12 | 7.75 | Call | Bond Future | 1080 | 1 | 1080 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2012 | R204 On 03-May-12 | 7.75 | Put | Bond Future | 476 | 1 | 476 | 1 | 550.00 |
| 12/04/2012 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 12/04/2012 | R204 On 03-May-12 | 7.00 | Put | Bond Future | 3371 | 4 | 3371 | 4 | 0.00 |
| 12/04/2012 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 12/04/2012 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 12/04/2012 | R204 On 02-August-12 | | | Bond Future | 7.73 | 102.2315 | 7.7270 | 102.2315 | 0.00 |
| 12/04/2012 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4302 | 4 | 4302 | 4 | 0.00 |
| 12/04/2012 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4110 | 4 | 4110 | 4 | 0.00 |
| 12/04/2012 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4496 | 4 | 4496 | 4 | 0.00 |
| 12/04/2012 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 482 | 1 | 482 | 1 | 0.00 |
| 12/04/2012 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 573 | 1 | 573 | 1 | 0.00 |
| 12/04/2012 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 526 | 1 | 526 | 1 | 0.00 |
| 12/04/2012 | R204 On 01-November-12 | | | Bond Future | 7.80 | 103.8070 | 7.8030 | 103.8070 | 0.00 |
| 12/04/2012 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3073 | 3 | 3073 | 3 | 0.00 |
| 12/04/2012 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3212 | 3 | 3212 | 3 | 0.00 |
| 12/04/2012 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 2937 | 3 | 2937 | 3 | 0.00 |
| 12/04/2012 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 2231 | 2 | 2231 | 2 | 0.00 |
| 12/04/2012 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 2029 | 2 | 2029 | 2 | 0.00 |
| 12/04/2012 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 2128 | 2 | 2128 | 2 | 0.00 |
| 12/04/2012 | R204 On 07-February-13 | | | Bond Future | 7.89 | 101.5410 | 7.8860 | 101.5410 | 0.00 |
| 12/04/2012 | R204 On 07-February-13 | 8.00 | Call | Bond Future | 3239 | 3 | 3239 | 3 | 0.00 |
| 12/04/2012 | R204 On 07-February-13 | 8.05 | Call | Bond Future | 3367 | 3 | 3367 | 3 | 0.00 |
| 12/04/2012 | R204 On 07-February-13 | 7.95 | Call | Bond Future | 3117 | 3 | 3117 | 3 | 0.00 |
| 12/04/2012 | R204 On 07-February-13 | 7.95 | Put | Bond Future | 2821 | 3 | 2821 | 3 | 0.00 |
| 12/04/2012 | R204 On 07-February-13 | 8.05 | Put | Bond Future | 2610 | 3 | 2610 | 3 | 0.00 |
| 12/04/2012 | R204 On 07-February-13 | 8.00 | Put | Bond Future | 2712 | 3 | 2712 | 3 | 0.00 |
| 12/04/2012 | R206 On 03-May-12 | | | Bond Future | 5.76 | 104.9988 | 5.7580 | 104.9988 | 1,000.00 |
| 12/04/2012 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2766 | 3 | 2766 | 3 | 0.00 |
| 12/04/2012 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2688 | 3 | 2688 | 3 | 0.00 |
| 12/04/2012 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2844 | 3 | 2844 | 3 | 0.00 |
| 12/04/2012 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/04/2012 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/04/2012 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

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

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

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2012 | R208 On 03-May-12 | 8.35 | Put | Bond Future | 171 | 0 | 171 | 0 | 3,000.00 |
| 12/04/2012 | R208 On 03-May-12 | 7.70 | Put | Bond Future | 1784 | 2 | 1784 | 2 | 0.00 |
| 12/04/2012 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 12/04/2012 | R208 On 03-May-12 | 7.50 | Put | Bond Future | 2786 | 3 | 2786 | 3 | 0.00 |
| 12/04/2012 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 12/04/2012 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 12/04/2012 | R208 On 02-August-12 | | | Bond Future | 8.02 | 94.3656 | 8.0190 | 94.3656 | 0.00 |
| 12/04/2012 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4883 | 5 | 4883 | 5 | 0.00 |
| 12/04/2012 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5101 | 5 | 5101 | 5 | 0.00 |
| 12/04/2012 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4668 | 5 | 4668 | 5 | 0.00 |
| 12/04/2012 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 792 | 1 | 792 | 1 | 0.00 |
| 12/04/2012 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 673 | 1 | 673 | 1 | 0.00 |
| 12/04/2012 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 731 | 1 | 731 | 1 | 0.00 |
| 12/04/2012 | R208 On 01-November-12 | | | Bond Future | 8.09 | 92.4274 | 8.0910 | 92.4274 | 0.00 |
| 12/04/2012 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 3580 | 3 | 3580 | 3 | 0.00 |
| 12/04/2012 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 3427 | 3 | 3427 | 3 | 0.00 |
| 12/04/2012 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 3739 | 4 | 3739 | 4 | 0.00 |
| 12/04/2012 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 2557 | 3 | 2557 | 3 | 0.00 |
| 12/04/2012 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 2808 | 3 | 2808 | 3 | 0.00 |
| 12/04/2012 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 2679 | 3 | 2679 | 3 | 0.00 |
| 12/04/2012 | R208 On 07-February-13 | | | Bond Future | 8.17 | 93.9974 | 8.1670 | 93.9974 | 0.00 |
| 12/04/2012 | R208 On 07-February-13 | 8.00 | Call | Bond Future | 3200 | 3 | 3200 | 3 | 0.00 |
| 12/04/2012 | R208 On 07-February-13 | 7.95 | Call | Bond Future | 3072 | 3 | 3072 | 3 | 0.00 |
| 12/04/2012 | R208 On 07-February-13 | 8.05 | Call | Bond Future | 3331 | 3 | 3331 | 3 | 0.00 |
| 12/04/2012 | R208 On 07-February-13 | 8.05 | Put | Bond Future | 3983 | 4 | 3983 | 4 | 0.00 |
| 12/04/2012 | R208 On 07-February-13 | 7.95 | Put | Bond Future | 4286 | 4 | 4286 | 4 | 0.00 |
| 12/04/2012 | R208 On 07-February-13 | 8.00 | Put | Bond Future | 4133 | 4 | 4133 | 4 | 0.00 |
| 12/04/2012 | R209 On 03-May-12 | | | Bond Future | 8.92 | 74.1239 | 8.9230 | 74.1239 | 3,048.00 |
| 12/04/2012 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 1632 | 2 | 1632 | 2 | 0.00 |
| 12/04/2012 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 1859 | 2 | 1859 | 2 | 0.00 |
| 12/04/2012 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 1422 | 1 | 1422 | 1 | 0.00 |
| 12/04/2012 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 1214 | 1 | 1214 | 1 | 0.00 |
| 12/04/2012 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 888 | 1 | 888 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2012 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 1041 | 1 | 1041 | 1 | 0.00 |
| 12/04/2012 | R209 On 02-August-12 | | | Bond Future | 9.00 | 75.1776 | 8.9980 | 75.1776 | 0.00 |
| 12/04/2012 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 4202 | 4 | 4202 | 4 | 0.00 |
| 12/04/2012 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 3986 | 4 | 3986 | 4 | 0.00 |
| 12/04/2012 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 4423 | 4 | 4423 | 4 | 0.00 |
| 12/04/2012 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 2178 | 2 | 2178 | 2 | 0.00 |
| 12/04/2012 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 2472 | 3 | 2472 | 3 | 0.00 |
| 12/04/2012 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 2321 | 2 | 2321 | 2 | 0.00 |
| 12/04/2012 | R209 On 01-November-12 | | | Bond Future | 9.06 | 73.1944 | 9.0640 | 73.1944 | 0.00 |
| 12/04/2012 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 4400 | 4 | 4400 | 4 | 0.00 |
| 12/04/2012 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 4581 | 4 | 4581 | 4 | 0.00 |
| 12/04/2012 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 4223 | 4 | 4223 | 4 | 0.00 |
| 12/04/2012 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 5089 | 5 | 5089 | 5 | 0.00 |
| 12/04/2012 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 4686 | 5 | 4686 | 5 | 0.00 |
| 12/04/2012 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 4884 | 5 | 4884 | 5 | 0.00 |
| 12/04/2012 | R209 On 07-February-13 | | | Bond Future | 9.13 | 74.4425 | 9.1340 | 74.4425 | 0.00 |
| 12/04/2012 | R209 On 07-February-13 | 9.00 | Call | Bond Future | 5018 | 5 | 5018 | 5 | 0.00 |
| 12/04/2012 | R209 On 07-February-13 | 9.05 | Call | Bond Future | 5192 | 5 | 5192 | 5 | 0.00 |
| 12/04/2012 | R209 On 07-February-13 | 8.95 | Call | Bond Future | 4846 | 5 | 4846 | 5 | 0.00 |
| 12/04/2012 | R209 On 07-February-13 | 8.95 | Put | Bond Future | 6234 | 6 | 6234 | 6 | 0.00 |
| 12/04/2012 | R209 On 07-February-13 | 9.05 | Put | Bond Future | 5820 | 6 | 5820 | 6 | 0.00 |
| 12/04/2012 | R209 On 07-February-13 | 9.00 | Put | Bond Future | 6024 | 6 | 6024 | 6 | 0.00 |
| 12/04/2012 | R210 On 03-May-12 | | | Bond Future | 140.51 | 140.4998 | 140.5144 | 140.4998 | 925.00 |
| 12/04/2012 | R210 On 03-May-12 | 139.00 | Call | Bond Future | 1514 | 2 | 1514 | 2 | 0.00 |
| 12/04/2012 | R210 On 03-May-12 | 138.95 | Call | Bond Future | 1564 | 2 | 1564 | 2 | 0.00 |
| 12/04/2012 | R210 On 03-May-12 | 139.05 | Call | Bond Future | 1464 | 1 | 1464 | 1 | 0.00 |
| 12/04/2012 | R210 On 03-May-12 | 139.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/04/2012 | R210 On 03-May-12 | 138.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/04/2012 | R210 On 03-May-12 | 139.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/04/2012 | R211 On 03-May-12 | | | Bond Future | 119.36 | 119.2230 | 119.3648 | 119.2230 | 480.00 |
| 12/04/2012 | R211 On 03-May-12 | 118.20 | Call | Bond Future | 1165 | 1 | 1165 | 1 | 0.00 |
| 12/04/2012 | R211 On 03-May-12 | 118.25 | Call | Bond Future | 1115 | 1 | 1115 | 1 | 0.00 |
| 12/04/2012 | R211 On 03-May-12 | 118.15 | Call | Bond Future | 1215 | 1 | 1215 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2012 | R211 On 03-May-12 | 118.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/04/2012 | R211 On 03-May-12 | 118.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/04/2012 | R211 On 03-May-12 | 118.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/04/2012 | R212 On 03-May-12 | | | Bond Future | 117.88 | 117.8725 | 117.8835 | 117.8725 | 3,252.00 |
| 12/04/2012 | R212 On 03-May-12 | 115.30 | Call | Bond Future | 2583 | 3 | 2583 | 3 | 0.00 |
| 12/04/2012 | R212 On 03-May-12 | 115.25 | Call | Bond Future | 2633 | 3 | 2633 | 3 | 0.00 |
| 12/04/2012 | R212 On 03-May-12 | 115.35 | Call | Bond Future | 2533 | 3 | 2533 | 3 | 0.00 |
| 12/04/2012 | R212 On 03-May-12 | 115.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/04/2012 | R212 On 03-May-12 | 115.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/04/2012 | R212 On 03-May-12 | 115.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/04/2012 | R213 On 03-May-12 | | | Bond Future | 8.82 | 84.5421 | 8.8240 | 84.5421 | 4,435.00 |
| 12/04/2012 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 3581 | 3 | 3581 | 3 | 0.00 |
| 12/04/2012 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 3271 | 3 | 3271 | 3 | 0.00 |
| 12/04/2012 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 3898 | 4 | 3898 | 4 | 0.00 |
| 12/04/2012 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 237 | 0 | 237 | 0 | 0.00 |
| 12/04/2012 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 359 | 0 | 359 | 0 | 0.00 |
| 12/04/2012 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 293 | 0 | 293 | 0 | 0.00 |
| 12/04/2012 | R213 On 02-August-12 | | | Bond Future | 8.90 | 85.7484 | 8.9010 | 85.7484 | 0.00 |
| 12/04/2012 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 4724 | 5 | 4724 | 5 | 0.00 |
| 12/04/2012 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 4965 | 5 | 4965 | 5 | 0.00 |
| 12/04/2012 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 4489 | 4 | 4489 | 4 | 0.00 |
| 12/04/2012 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 2195 | 2 | 2195 | 2 | 0.00 |
| 12/04/2012 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 1925 | 2 | 1925 | 2 | 0.00 |
| 12/04/2012 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 2055 | 2 | 2055 | 2 | 0.00 |
| 12/04/2012 | R213 On 01-November-12 | | | Bond Future | 8.97 | 83.5332 | 8.9720 | 83.5332 | 0.00 |
| 12/04/2012 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 4825 | 5 | 4825 | 5 | 0.00 |
| 12/04/2012 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 5024 | 5 | 5024 | 5 | 0.00 |
| 12/04/2012 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 4636 | 5 | 4636 | 5 | 0.00 |
| 12/04/2012 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 4806 | 5 | 4806 | 5 | 0.00 |
| 12/04/2012 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 4425 | 5 | 4425 | 5 | 0.00 |
| 12/04/2012 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 4609 | 5 | 4609 | 5 | 0.00 |
| 12/04/2012 | R213 On 07-February-13 | | | Bond Future | 9.05 | 84.9593 | 9.0490 | 84.9593 | 0.00 |
| 12/04/2012 | R213 On 07-February-13 | 9.00 | Call | Bond Future | 5354 | 5 | 5354 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/04/2012 | R213 On 07-February-13 | 9.05 | Call | Bond Future | 5539 | 5 | 5539 | 5 | 0.00 |
| 12/04/2012 | R213 On 07-February-13 | 8.95 | Call | Bond Future | 5172 | 5 | 5172 | 5 | 0.00 |
| 12/04/2012 | R213 On 07-February-13 | 8.95 | Put | Bond Future | 5931 | 6 | 5931 | 6 | 0.00 |
| 12/04/2012 | R213 On 07-February-13 | 9.05 | Put | Bond Future | 5531 | 6 | 5531 | 6 | 0.00 |
| 12/04/2012 | R213 On 07-February-13 | 9.00 | Put | Bond Future | 5728 | 6 | 5728 | 6 | 0.00 |
| 12/04/2012 | R214 On 03-May-12 | | | Bond Future | 8.98 | 75.5301 | 8.9820 | 75.5301 | 1,530.00 |
| 12/04/2012 | R214 On 03-May-12 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/04/2012 | R214 On 03-May-12 | 8.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/04/2012 | R214 On 03-May-12 | 8.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/04/2012 | R214 On 03-May-12 | 8.81 | Put | Bond Future | 1402 | 2 | 1402 | 2 | 0.00 |
| 12/04/2012 | R214 On 03-May-12 | 8.79 | Put | Bond Future | 1568 | 2 | 1568 | 2 | 0.00 |
| 12/04/2012 | R214 On 03-May-12 | 8.80 | Put | Bond Future | 1485 | 2 | 1485 | 2 | 0.00 |
| 12/04/2012 | R214 On 02-August-12 | | | Bond Future | 9.06 | 76.6076 | 9.0550 | 76.6076 | 0.00 |
| 12/04/2012 | R214 On 02-August-12 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/04/2012 | R214 On 02-August-12 | 8.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/04/2012 | R214 On 02-August-12 | 8.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/04/2012 | R214 On 02-August-12 | 8.79 | Put | Bond Future | 2148 | 2 | 2148 | 2 | 0.00 |
| 12/04/2012 | R214 On 02-August-12 | 8.81 | Put | Bond Future | 1982 | 2 | 1982 | 2 | 0.00 |
| 12/04/2012 | R214 On 02-August-12 | 8.80 | Put | Bond Future | 2065 | 2 | 2065 | 2 | 0.00 |
| 13/04/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2012 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2012 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2012 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2012 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2012 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2012 | AL7T On 03-May-12 | | | Index Future | 422.54 | 422.6710 | 422.5400 | 422.6710 | 13.00 |
| 13/04/2012 | AL7T On 02-August-12 | | | Index Future | 428.55 | 428.6900 | 428.5480 | 428.6900 | 0.00 |
| 13/04/2012 | ALBI On 03-May-12 | | | Index Future | 384.03 | 383.8980 | 384.0300 | 383.8980 | 899.00 |
| 13/04/2012 | ALBI On 02-August-12 | | | Index Future | 389.49 | 389.3650 | 389.4910 | 389.3650 | 118.00 |
| 13/04/2012 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2012 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2012 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2012 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2012 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2012 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2012 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2012 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2012 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2012 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2012 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2012 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 13/04/2012 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2012 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2012 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2012 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2012 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2012 | CAAW On 20-April-12 | | | Any day expiry | 7.94 | 7.9065 | 7.9395 | 7.9065 | 0.00 |
| 13/04/2012 | CAAW On 20-April-12 | 8.10 | Call | Any day expiry | 21 | 0 | 21 | 0 | 0.00 |
| 13/04/2012 | CAAW On 20-April-12 | 8.05 | Call | Any day expiry | 30 | 0 | 30 | 0 | 0.00 |
| 13/04/2012 | CAAW On 20-April-12 | 8.15 | Call | Any day expiry | 15 | 0 | 15 | 0 | 0.00 |
| 13/04/2012 | CAAW On 20-April-12 | 8.15 | Put | Any day expiry | 226 | 0 | 226 | 0 | 0.00 |
| 13/04/2012 | CAAW On 20-April-12 | 8.05 | Put | Any day expiry | 141 | 0 | 141 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2012 | CAAW On 20-April-12 | 8.10 | Put | Any day expiry | 182 | 0 | 182 | 0 | 0.00 |
| 13/04/2012 | CAAY On 30-April-12 | | | Can-Do Future | 0.08 | 0.0736 | 0.0832 | 0.0736 | 12,500.00 |
| 13/04/2012 | CAAZ On 18-June-12 | | | Can-Do Future | 0.16 | 0.1441 | 0.1551 | 0.1441 | 5,670.00 |
| 13/04/2012 | CABA On 18-June-12 | | | Can-Do Future | 0.20 | 0.2008 | 0.2033 | 0.2008 | 8,000.00 |
| 13/04/2012 | CABB On 18-June-12 | | | Can-Do Future | 0.01 | 0.0123 | 0.0120 | 0.0123 | 8,000.00 |
| 13/04/2012 | CABC On 18-June-12 | | | Can-Do Future | 0.22 | 0.2178 | 0.2166 | 0.2178 | 16,000.00 |
| 13/04/2012 | CABD On 18-June-12 | | | Can-Do Future | 0.01 | 0.0068 | 0.0061 | 0.0068 | 16,000.00 |
| 13/04/2012 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2012 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2012 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2012 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2012 | DAAE On 30-April-12 | | | Any day expiry | 6.55 | 6.5428 | 6.5534 | 6.5428 | 1,000.00 |
| 13/04/2012 | DAAE On 30-April-12 | 6.50 | Call | Any day expiry | 95 | 0 | 95 | 0 | 0.00 |
| 13/04/2012 | DAAE On 30-April-12 | 6.55 | Call | Any day expiry | 64 | 0 | 64 | 0 | 0.00 |
| 13/04/2012 | DAAE On 30-April-12 | 6.45 | Call | Any day expiry | 131 | 0 | 131 | 0 | 0.00 |
| 13/04/2012 | DAAE On 30-April-12 | 6.45 | Put | Any day expiry | 28 | 0 | 28 | 0 | 0.00 |
| 13/04/2012 | DAAE On 30-April-12 | 6.55 | Put | Any day expiry | 61 | 0 | 61 | 0 | 0.00 |
| 13/04/2012 | DAAE On 30-April-12 | 6.50 | Put | Any day expiry | 42 | 0 | 42 | 0 | 0.00 |
| 13/04/2012 | DAAF On 30-April-12 | | | Any day expiry | 8.23 | 8.2511 | 8.2336 | 8.2511 | 1,000.00 |
| 13/04/2012 | DAAF On 30-April-12 | 8.00 | Call | Any day expiry | 249 | 0 | 249 | 0 | 0.00 |
| 13/04/2012 | DAAF On 30-April-12 | 8.05 | Call | Any day expiry | 206 | 0 | 206 | 0 | 0.00 |
| 13/04/2012 | DAAF On 30-April-12 | 7.95 | Call | Any day expiry | 294 | 0 | 294 | 0 | 0.00 |
| 13/04/2012 | DAAF On 30-April-12 | 7.95 | Put | Any day expiry | 10 | 0 | 10 | 0 | 0.00 |
| 13/04/2012 | DAAF On 30-April-12 | 8.05 | Put | Any day expiry | 22 | 0 | 22 | 0 | 0.00 |
| 13/04/2012 | DAAF On 30-April-12 | 8.00 | Put | Any day expiry | 15 | 0 | 15 | 0 | 0.00 |
| 13/04/2012 | GOVI On 03-May-12 | | | GOVI | 385.07 | 384.9850 | 385.0690 | 384.9850 | 204.00 |
| 13/04/2012 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 30690 | 3 | 30690 | 3 | 0.00 |
| 13/04/2012 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 30590 | 3 | 30590 | 3 | 0.00 |
| 13/04/2012 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 30790 | 3 | 30790 | 3 | 0.00 |
| 13/04/2012 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2012 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2012 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2012 | GOVI On 02-August-12 | | | GOVI | 390.54 | 390.4670 | 390.5440 | 390.4670 | 26.00 |

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

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

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

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2012 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 2470 | 3 | 2470 | 3 | 0.00 |
| 13/04/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 2643 | 3 | 2643 | 3 | 0.00 |
| 13/04/2012 | R186 On 01-November-12 | | | Bond Future | 8.60 | 119.1347 | 8.6020 | 119.1347 | 0.00 |
| 13/04/2012 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 5899 | 6 | 5899 | 6 | 0.00 |
| 13/04/2012 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 6144 | 6 | 6144 | 6 | 0.00 |
| 13/04/2012 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 5665 | 6 | 5665 | 6 | 0.00 |
| 13/04/2012 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 4791 | 5 | 4791 | 5 | 0.00 |
| 13/04/2012 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 4389 | 4 | 4389 | 4 | 0.00 |
| 13/04/2012 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 4583 | 5 | 4583 | 5 | 0.00 |
| 13/04/2012 | R186 On 07-February-13 | | | Bond Future | 8.68 | 115.8634 | 8.6800 | 115.8634 | 0.00 |
| 13/04/2012 | R186 On 07-February-13 | 8.50 | Call | Bond Future | 5381 | 5 | 5381 | 5 | 0.00 |
| 13/04/2012 | R186 On 07-February-13 | 8.55 | Call | Bond Future | 5586 | 6 | 5586 | 6 | 0.00 |
| 13/04/2012 | R186 On 07-February-13 | 8.45 | Call | Bond Future | 5179 | 5 | 5179 | 5 | 0.00 |
| 13/04/2012 | R186 On 07-February-13 | 8.45 | Put | Bond Future | 7226 | 7 | 7226 | 7 | 0.00 |
| 13/04/2012 | R186 On 07-February-13 | 8.55 | Put | Bond Future | 6736 | 7 | 6736 | 7 | 0.00 |
| 13/04/2012 | R186 On 07-February-13 | 8.50 | Put | Bond Future | 6978 | 7 | 6978 | 7 | 0.00 |
| 13/04/2012 | R189 On 03-May-12 | | | Bond Future | 215.38 | 215.3712 | 215.3778 | 215.3712 | 0.00 |
| 13/04/2012 | R189 On 03-May-12 | 215.00 | Call | Bond Future | 378 | 0 | 378 | 0 | 0.00 |
| 13/04/2012 | R189 On 03-May-12 | 215.05 | Call | Bond Future | 328 | 0 | 328 | 0 | 0.00 |
| 13/04/2012 | R189 On 03-May-12 | 214.95 | Call | Bond Future | 428 | 0 | 428 | 0 | 0.00 |
| 13/04/2012 | R189 On 03-May-12 | 214.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2012 | R189 On 03-May-12 | 215.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2012 | R189 On 03-May-12 | 215.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2012 | R197 On 03-May-12 | | | Bond Future | 258.37 | 258.3459 | 258.3709 | 258.3459 | 1,044.00 |
| 13/04/2012 | R197 On 03-May-12 | 251.00 | Call | Bond Future | 7371 | 7 | 7371 | 7 | 0.00 |
| 13/04/2012 | R197 On 03-May-12 | 251.05 | Call | Bond Future | 7321 | 7 | 7321 | 7 | 0.00 |
| 13/04/2012 | R197 On 03-May-12 | 250.95 | Call | Bond Future | 7421 | 7 | 7421 | 7 | 0.00 |
| 13/04/2012 | R197 On 03-May-12 | 250.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2012 | R197 On 03-May-12 | 251.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2012 | R197 On 03-May-12 | 251.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2012 | R201 On 03-May-12 | | | Bond Future | 6.05 | 109.8111 | 6.0460 | 109.8111 | 1,845.00 |
| 13/04/2012 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 4135 | 4 | 4135 | 4 | 0.00 |
| 13/04/2012 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 4253 | 4 | 4253 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2012 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 4017 | 4 | 4017 | 4 | 0.00 |
| 13/04/2012 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2012 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2012 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2012 | R201 On 02-August-12 | | | Bond Future | 6.08 | 106.9669 | 6.0790 | 106.9669 | 0.00 |
| 13/04/2012 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3155 | 3 | 3155 | 3 | 0.00 |
| 13/04/2012 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 3048 | 3 | 3048 | 3 | 0.00 |
| 13/04/2012 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3263 | 3 | 3263 | 3 | 0.00 |
| 13/04/2012 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 13/04/2012 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 13/04/2012 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 13/04/2012 | R201 On 01-November-12 | | | Bond Future | 6.06 | 108.6158 | 6.0590 | 108.6158 | 0.00 |
| 13/04/2012 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1291 | 1 | 1291 | 1 | 0.00 |
| 13/04/2012 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1221 | 1 | 1221 | 1 | 0.00 |
| 13/04/2012 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1362 | 1 | 1362 | 1 | 0.00 |
| 13/04/2012 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 370 | 0 | 370 | 0 | 0.00 |
| 13/04/2012 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 430 | 0 | 430 | 0 | 0.00 |
| 13/04/2012 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 400 | 0 | 400 | 0 | 0.00 |
| 13/04/2012 | R201 On 07-February-13 | | | Bond Future | 6.01 | 106.0447 | 6.0090 | 106.0447 | 0.00 |
| 13/04/2012 | R201 On 07-February-13 | 6.25 | Call | Bond Future | 1096 | 1 | 1096 | 1 | 0.00 |
| 13/04/2012 | R201 On 07-February-13 | 6.20 | Call | Bond Future | 1043 | 1 | 1043 | 1 | 0.00 |
| 13/04/2012 | R201 On 07-February-13 | 6.30 | Call | Bond Future | 1150 | 1 | 1150 | 1 | 0.00 |
| 13/04/2012 | R201 On 07-February-13 | 6.30 | Put | Bond Future | 632 | 1 | 632 | 1 | 0.00 |
| 13/04/2012 | R201 On 07-February-13 | 6.20 | Put | Bond Future | 703 | 1 | 703 | 1 | 0.00 |
| 13/04/2012 | R201 On 07-February-13 | 6.25 | Put | Bond Future | 667 | 1 | 667 | 1 | 0.00 |
| 13/04/2012 | R202 On 03-May-12 | | | Bond Future | 190.27 | 189.9547 | 190.2732 | 189.9547 | 37,085.00 |
| 13/04/2012 | R202 On 03-May-12 | 190.00 | Call | Bond Future | 273 | 0 | 273 | 0 | 0.00 |
| 13/04/2012 | R202 On 03-May-12 | 190.05 | Call | Bond Future | 223 | 0 | 223 | 0 | 0.00 |
| 13/04/2012 | R202 On 03-May-12 | 189.95 | Call | Bond Future | 323 | 0 | 323 | 0 | 0.00 |
| 13/04/2012 | R202 On 03-May-12 | 189.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2012 | R202 On 03-May-12 | 190.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2012 | R202 On 03-May-12 | 190.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2012 | R203 On 03-May-12 | | | Bond Future | 7.34 | 105.2226 | 7.3360 | 105.2226 | 3,923.00 |

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

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2012 | R203 On 07-February-13 | 6.45 | Put | Bond Future | 5232 | 5 | 5232 | 5 | 0.00 |
| 13/04/2012 | R203 On 07-February-13 | 6.50 | Put | Bond Future | 5072 | 5 | 5072 | 5 | 0.00 |
| 13/04/2012 | R204 On 03-May-12 | | | Bond Future | 7.64 | 104.9044 | 7.6420 | 104.9044 | 3,658.00 |
| 13/04/2012 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 5546 | 6 | 5546 | 6 | 0.00 |
| 13/04/2012 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 5786 | 6 | 5786 | 6 | 0.00 |
| 13/04/2012 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 5304 | 5 | 5304 | 5 | 0.00 |
| 13/04/2012 | R204 On 03-May-12 | 7.00 | Call | Bond Future | 18 | 0 | 18 | 0 | 550.00 |
| 13/04/2012 | R204 On 03-May-12 | 7.75 | Call | Bond Future | 1034 | 1 | 1034 | 1 | 0.00 |
| 13/04/2012 | R204 On 03-May-12 | 7.75 | Put | Bond Future | 476 | 0 | 476 | 0 | 550.00 |
| 13/04/2012 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 13/04/2012 | R204 On 03-May-12 | 7.00 | Put | Bond Future | 3412 | 3 | 3412 | 3 | 0.00 |
| 13/04/2012 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2012 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 13/04/2012 | R204 On 02-August-12 | | | Bond Future | 7.74 | 102.3664 | 7.7360 | 102.3664 | 0.00 |
| 13/04/2012 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4260 | 4 | 4260 | 4 | 0.00 |
| 13/04/2012 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4069 | 4 | 4069 | 4 | 0.00 |
| 13/04/2012 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4453 | 4 | 4453 | 4 | 0.00 |
| 13/04/2012 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 484 | 0 | 484 | 0 | 0.00 |
| 13/04/2012 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 577 | 1 | 577 | 1 | 0.00 |
| 13/04/2012 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 529 | 1 | 529 | 1 | 0.00 |
| 13/04/2012 | R204 On 01-November-12 | | | Bond Future | 7.81 | 103.9468 | 7.8140 | 103.9468 | 0.00 |
| 13/04/2012 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3037 | 3 | 3037 | 3 | 0.00 |
| 13/04/2012 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 2901 | 3 | 2901 | 3 | 0.00 |
| 13/04/2012 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3175 | 3 | 3175 | 3 | 0.00 |
| 13/04/2012 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 2045 | 2 | 2045 | 2 | 0.00 |
| 13/04/2012 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 2248 | 2 | 2248 | 2 | 0.00 |
| 13/04/2012 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 2145 | 2 | 2145 | 2 | 0.00 |
| 13/04/2012 | R204 On 07-February-13 | | | Bond Future | 7.90 | 101.6753 | 7.8970 | 101.6753 | 0.00 |
| 13/04/2012 | R204 On 07-February-13 | 8.00 | Call | Bond Future | 3206 | 3 | 3206 | 3 | 0.00 |
| 13/04/2012 | R204 On 07-February-13 | 8.05 | Call | Bond Future | 3334 | 3 | 3334 | 3 | 0.00 |
| 13/04/2012 | R204 On 07-February-13 | 7.95 | Call | Bond Future | 3085 | 3 | 3085 | 3 | 0.00 |
| 13/04/2012 | R204 On 07-February-13 | 7.95 | Put | Bond Future | 2840 | 3 | 2840 | 3 | 0.00 |
| 13/04/2012 | R204 On 07-February-13 | 8.05 | Put | Bond Future | 2628 | 3 | 2628 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2012 | R204 On 07-February-13 | 8.00 | Put | Bond Future | 2730 | 3 | 2730 | 3 | 0.00 |
| 13/04/2012 | R206 On 03-May-12 | | | Bond Future | 5.78 | 105.0990 | 5.7780 | 105.0990 | 1,000.00 |
| 13/04/2012 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2734 | 3 | 2734 | 3 | 0.00 |
| 13/04/2012 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2656 | 3 | 2656 | 3 | 0.00 |
| 13/04/2012 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2812 | 3 | 2812 | 3 | 0.00 |
| 13/04/2012 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2012 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2012 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2012 | R206 On 02-August-12 | | | Bond Future | 5.79 | 102.8323 | 5.7850 | 102.8323 | 0.00 |
| 13/04/2012 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 2000 | 2 | 2000 | 2 | 0.00 |
| 13/04/2012 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 2067 | 2 | 2067 | 2 | 0.00 |
| 13/04/2012 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1933 | 2 | 1933 | 2 | 0.00 |
| 13/04/2012 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 13/04/2012 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2012 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 13/04/2012 | R206 On 01-November-12 | | | Bond Future | 5.68 | 104.4178 | 5.6780 | 104.4178 | 0.00 |
| 13/04/2012 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 594 | 1 | 594 | 1 | 0.00 |
| 13/04/2012 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 634 | 1 | 634 | 1 | 0.00 |
| 13/04/2012 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 556 | 1 | 556 | 1 | 0.00 |
| 13/04/2012 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 243 | 0 | 243 | 0 | 0.00 |
| 13/04/2012 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 206 | 0 | 206 | 0 | 0.00 |
| 13/04/2012 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 223 | 0 | 223 | 0 | 0.00 |
| 13/04/2012 | R206 On 07-February-13 | | | Bond Future | 5.46 | 102.4221 | 5.4600 | 102.4221 | 0.00 |
| 13/04/2012 | R206 On 07-February-13 | 6.00 | Call | Bond Future | 697 | 1 | 697 | 1 | 0.00 |
| 13/04/2012 | R206 On 07-February-13 | 5.95 | Call | Bond Future | 666 | 1 | 666 | 1 | 0.00 |
| 13/04/2012 | R206 On 07-February-13 | 6.05 | Call | Bond Future | 730 | 1 | 730 | 1 | 0.00 |
| 13/04/2012 | R206 On 07-February-13 | 6.05 | Put | Bond Future | 200 | 0 | 200 | 0 | 0.00 |
| 13/04/2012 | R206 On 07-February-13 | 5.95 | Put | Bond Future | 226 | 0 | 226 | 0 | 0.00 |
| 13/04/2012 | R206 On 07-February-13 | 6.00 | Put | Bond Future | 212 | 0 | 212 | 0 | 0.00 |
| 13/04/2012 | R207 On 03-May-12 | | | Bond Future | 7.85 | 98.8789 | 7.8520 | 98.8789 | 21,736.00 |
| 13/04/2012 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4851 | 5 | 4851 | 5 | 0.00 |
| 13/04/2012 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 5109 | 5 | 5109 | 5 | 0.00 |
| 13/04/2012 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4592 | 5 | 4592 | 5 | 0.00 |

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

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2012 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 6096 | 6 | 6096 | 6 | 0.00 |
| 13/04/2012 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 6370 | 6 | 6370 | 6 | 0.00 |
| 13/04/2012 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5822 | 6 | 5822 | 6 | 0.00 |
| 13/04/2012 | R208 On 03-May-12 | 7.50 | Call | Bond Future | 117 | 0 | 117 | 0 | 3,000.00 |
| 13/04/2012 | R208 On 03-May-12 | 8.35 | Call | Bond Future | 2584 | 3 | 2584 | 3 | 0.00 |
| 13/04/2012 | R208 On 03-May-12 | 7.70 | Call | Bond Future | 337 | 0 | 337 | 0 | 1,000.00 |
| 13/04/2012 | R208 On 03-May-12 | 8.05 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 13/04/2012 | R208 On 03-May-12 | 8.05 | Put | Bond Future | 593 | 1 | 593 | 1 | 1,000.00 |
| 13/04/2012 | R208 On 03-May-12 | 8.35 | Put | Bond Future | 161 | 0 | 161 | 0 | 3,000.00 |
| 13/04/2012 | R208 On 03-May-12 | 7.70 | Put | Bond Future | 1784 | 2 | 1784 | 2 | 0.00 |
| 13/04/2012 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 13/04/2012 | R208 On 03-May-12 | 7.50 | Put | Bond Future | 2796 | 3 | 2796 | 3 | 0.00 |
| 13/04/2012 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 13/04/2012 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 13/04/2012 | R208 On 02-August-12 | | | Bond Future | 8.02 | 94.5583 | 8.0240 | 94.5583 | 0.00 |
| 13/04/2012 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4853 | 5 | 4853 | 5 | 0.00 |
| 13/04/2012 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5070 | 5 | 5070 | 5 | 0.00 |
| 13/04/2012 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4638 | 5 | 4638 | 5 | 0.00 |
| 13/04/2012 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 791 | 1 | 791 | 1 | 0.00 |
| 13/04/2012 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 672 | 1 | 672 | 1 | 0.00 |
| 13/04/2012 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 730 | 1 | 730 | 1 | 0.00 |
| 13/04/2012 | R208 On 01-November-12 | | | Bond Future | 8.10 | 92.6153 | 8.0960 | 92.6153 | 0.00 |
| 13/04/2012 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 3556 | 4 | 3556 | 4 | 0.00 |
| 13/04/2012 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 3715 | 4 | 3715 | 4 | 0.00 |
| 13/04/2012 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 3404 | 3 | 3404 | 3 | 0.00 |
| 13/04/2012 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 2814 | 3 | 2814 | 3 | 0.00 |
| 13/04/2012 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 2561 | 3 | 2561 | 3 | 0.00 |
| 13/04/2012 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 2683 | 3 | 2683 | 3 | 0.00 |
| 13/04/2012 | R208 On 07-February-13 | | | Bond Future | 8.17 | 94.1914 | 8.1730 | 94.1914 | 0.00 |
| 13/04/2012 | R208 On 07-February-13 | 8.00 | Call | Bond Future | 3178 | 3 | 3178 | 3 | 0.00 |
| 13/04/2012 | R208 On 07-February-13 | 7.95 | Call | Bond Future | 3050 | 3 | 3050 | 3 | 0.00 |
| 13/04/2012 | R208 On 07-February-13 | 8.05 | Call | Bond Future | 3309 | 3 | 3309 | 3 | 0.00 |
| 13/04/2012 | R208 On 07-February-13 | 8.05 | Put | Bond Future | 3994 | 4 | 3994 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2012 | R208 On 07-February-13 | 7.95 | Put | Bond Future | 4297 | 4 | 4297 | 4 | 0.00 |
| 13/04/2012 | R208 On 07-February-13 | 8.00 | Put | Bond Future | 4144 | 4 | 4144 | 4 | 0.00 |
| 13/04/2012 | R209 On 03-May-12 | | | Bond Future | 8.89 | 74.4013 | 8.8870 | 74.4013 | 3,050.00 |
| 13/04/2012 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 1768 | 2 | 1768 | 2 | 0.00 |
| 13/04/2012 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 2008 | 2 | 2008 | 2 | 0.00 |
| 13/04/2012 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 1545 | 1 | 1545 | 1 | 0.00 |
| 13/04/2012 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 1058 | 1 | 1058 | 1 | 0.00 |
| 13/04/2012 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 758 | 1 | 758 | 1 | 0.00 |
| 13/04/2012 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 898 | 1 | 898 | 1 | 0.00 |
| 13/04/2012 | R209 On 02-August-12 | | | Bond Future | 8.96 | 75.4587 | 8.9610 | 75.4587 | 0.00 |
| 13/04/2012 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 4364 | 4 | 4364 | 4 | 0.00 |
| 13/04/2012 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 4142 | 4 | 4142 | 4 | 0.00 |
| 13/04/2012 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 4590 | 4 | 4590 | 4 | 0.00 |
| 13/04/2012 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 2062 | 2 | 2062 | 2 | 0.00 |
| 13/04/2012 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 2345 | 2 | 2345 | 2 | 0.00 |
| 13/04/2012 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 2200 | 2 | 2200 | 2 | 0.00 |
| 13/04/2012 | R209 On 01-November-12 | | | Bond Future | 9.03 | 73.4795 | 9.0260 | 73.4795 | 0.00 |
| 13/04/2012 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 4538 | 4 | 4538 | 4 | 0.00 |
| 13/04/2012 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 4357 | 4 | 4357 | 4 | 0.00 |
| 13/04/2012 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 4722 | 5 | 4722 | 5 | 0.00 |
| 13/04/2012 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 4541 | 5 | 4541 | 5 | 0.00 |
| 13/04/2012 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 4936 | 5 | 4936 | 5 | 0.00 |
| 13/04/2012 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 4735 | 5 | 4735 | 5 | 0.00 |
| 13/04/2012 | R209 On 07-February-13 | | | Bond Future | 9.10 | 74.7313 | 9.0950 | 74.7313 | 0.00 |
| 13/04/2012 | R209 On 07-February-13 | 9.00 | Call | Bond Future | 5157 | 5 | 5157 | 5 | 0.00 |
| 13/04/2012 | R209 On 07-February-13 | 9.05 | Call | Bond Future | 5335 | 5 | 5335 | 5 | 0.00 |
| 13/04/2012 | R209 On 07-February-13 | 8.95 | Call | Bond Future | 4982 | 5 | 4982 | 5 | 0.00 |
| 13/04/2012 | R209 On 07-February-13 | 8.95 | Put | Bond Future | 6079 | 6 | 6079 | 6 | 0.00 |
| 13/04/2012 | R209 On 07-February-13 | 9.05 | Put | Bond Future | 5673 | 6 | 5673 | 6 | 0.00 |
| 13/04/2012 | R209 On 07-February-13 | 9.00 | Put | Bond Future | 5873 | 6 | 5873 | 6 | 0.00 |
| 13/04/2012 | R210 On 03-May-12 | | | Bond Future | 140.90 | 140.5144 | 140.8970 | 140.5144 | 925.00 |
| 13/04/2012 | R210 On 03-May-12 | 139.00 | Call | Bond Future | 1897 | 2 | 1897 | 2 | 0.00 |
| 13/04/2012 | R210 On 03-May-12 | 138.95 | Call | Bond Future | 1947 | 2 | 1947 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2012 | R210 On 03-May-12 | 139.05 | Call | Bond Future | 1847 | 1 | 1847 | 1 | 0.00 |
| 13/04/2012 | R210 On 03-May-12 | 139.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2012 | R210 On 03-May-12 | 138.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2012 | R210 On 03-May-12 | 139.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2012 | R211 On 03-May-12 | | | Bond Future | 119.45 | 119.3648 | 119.4531 | 119.3648 | 480.00 |
| 13/04/2012 | R211 On 03-May-12 | 118.20 | Call | Bond Future | 1253 | 1 | 1253 | 1 | 0.00 |
| 13/04/2012 | R211 On 03-May-12 | 118.25 | Call | Bond Future | 1203 | 1 | 1203 | 1 | 0.00 |
| 13/04/2012 | R211 On 03-May-12 | 118.15 | Call | Bond Future | 1303 | 1 | 1303 | 1 | 0.00 |
| 13/04/2012 | R211 On 03-May-12 | 118.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2012 | R211 On 03-May-12 | 118.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2012 | R211 On 03-May-12 | 118.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2012 | R212 On 03-May-12 | | | Bond Future | 118.20 | 117.8835 | 118.1983 | 117.8835 | 2,902.00 |
| 13/04/2012 | R212 On 03-May-12 | 115.30 | Call | Bond Future | 2898 | 3 | 2898 | 3 | 0.00 |
| 13/04/2012 | R212 On 03-May-12 | 115.25 | Call | Bond Future | 2948 | 3 | 2948 | 3 | 0.00 |
| 13/04/2012 | R212 On 03-May-12 | 115.35 | Call | Bond Future | 2848 | 3 | 2848 | 3 | 0.00 |
| 13/04/2012 | R212 On 03-May-12 | 115.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2012 | R212 On 03-May-12 | 115.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2012 | R212 On 03-May-12 | 115.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2012 | R213 On 03-May-12 | | | Bond Future | 8.80 | 84.7089 | 8.8030 | 84.7089 | 4,435.00 |
| 13/04/2012 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 3703 | 4 | 3703 | 4 | 0.00 |
| 13/04/2012 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 3387 | 3 | 3387 | 3 | 0.00 |
| 13/04/2012 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 4027 | 4 | 4027 | 4 | 0.00 |
| 13/04/2012 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 199 | 0 | 199 | 0 | 0.00 |
| 13/04/2012 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 307 | 0 | 307 | 0 | 0.00 |
| 13/04/2012 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 248 | 0 | 248 | 0 | 0.00 |
| 13/04/2012 | R213 On 02-August-12 | | | Bond Future | 8.88 | 85.9205 | 8.8800 | 85.9205 | 0.00 |
| 13/04/2012 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 4818 | 5 | 4818 | 5 | 0.00 |
| 13/04/2012 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 5061 | 5 | 5061 | 5 | 0.00 |
| 13/04/2012 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 4580 | 4 | 4580 | 4 | 0.00 |
| 13/04/2012 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 2121 | 2 | 2121 | 2 | 0.00 |
| 13/04/2012 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 1856 | 2 | 1856 | 2 | 0.00 |
| 13/04/2012 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 1985 | 2 | 1985 | 2 | 0.00 |
| 13/04/2012 | R213 On 01-November-12 | | | Bond Future | 8.95 | 83.7030 | 8.9500 | 83.7030 | 0.00 |

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

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

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/04/2012 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/04/2012 | CAAW On 20-April-12 | | | Any day expiry | 7.96 | 7.9395 | 7.9639 | 7.9395 | 0.00 |
| 16/04/2012 | CAAW On 20-April-12 | 8.10 | Call | Any day expiry | 16 | 0 | 16 | 0 | 0.00 |
| 16/04/2012 | CAAW On 20-April-12 | 8.15 | Call | Any day expiry | 10 | 0 | 10 | 0 | 0.00 |
| 16/04/2012 | CAAW On 20-April-12 | 8.05 | Call | Any day expiry | 25 | 0 | 25 | 0 | 0.00 |
| 16/04/2012 | CAAW On 20-April-12 | 8.05 | Put | Any day expiry | 111 | 0 | 111 | 0 | 0.00 |
| 16/04/2012 | CAAW On 20-April-12 | 8.15 | Put | Any day expiry | 196 | 0 | 196 | 0 | 0.00 |
| 16/04/2012 | CAAW On 20-April-12 | 8.10 | Put | Any day expiry | 152 | 0 | 152 | 0 | 0.00 |
| 16/04/2012 | CAAY On 30-April-12 | | | Can-Do Future | 0.09 | 0.0832 | 0.0855 | 0.0832 | 12,500.00 |
| 16/04/2012 | CAAZ On 18-June-12 | | | Can-Do Future | 0.16 | 0.1551 | 0.1647 | 0.1551 | 5,670.00 |
| 16/04/2012 | CABA On 18-June-12 | | | Can-Do Future | 0.21 | 0.2033 | 0.2115 | 0.2033 | 8,000.00 |
| 16/04/2012 | CABB On 18-June-12 | | | Can-Do Future | 0.01 | 0.0120 | 0.0116 | 0.0120 | 8,000.00 |
| 16/04/2012 | CABC On 18-June-12 | | | Can-Do Future | 0.21 | 0.2166 | 0.2096 | 0.2166 | 16,000.00 |
| 16/04/2012 | CABD On 18-June-12 | | | Can-Do Future | 0.01 | 0.0061 | 0.0055 | 0.0061 | 16,000.00 |
| 16/04/2012 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/04/2012 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/04/2012 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/04/2012 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/04/2012 | DAAE On 30-April-12 | | | Any day expiry | 6.53 | 6.5534 | 6.5279 | 6.5534 | 1,000.00 |
| 16/04/2012 | DAAE On 30-April-12 | 6.50 | Call | Any day expiry | 77 | 0 | 77 | 0 | 0.00 |
| 16/04/2012 | DAAE On 30-April-12 | 6.45 | Call | Any day expiry | 111 | 0 | 111 | 0 | 0.00 |
| 16/04/2012 | DAAE On 30-April-12 | 6.55 | Call | Any day expiry | 50 | 0 | 50 | 0 | 0.00 |
| 16/04/2012 | DAAE On 30-April-12 | 6.55 | Put | Any day expiry | 72 | 0 | 72 | 0 | 0.00 |
| 16/04/2012 | DAAE On 30-April-12 | 6.45 | Put | Any day expiry | 33 | 0 | 33 | 0 | 0.00 |
| 16/04/2012 | DAAE On 30-April-12 | 6.50 | Put | Any day expiry | 49 | 0 | 49 | 0 | 0.00 |
| 16/04/2012 | DAAF On 30-April-12 | | | Any day expiry | 8.25 | 8.2336 | 8.2478 | 8.2336 | 1,000.00 |
| 16/04/2012 | DAAF On 30-April-12 | 8.00 | Call | Any day expiry | 259 | 0 | 259 | 0 | 0.00 |
| 16/04/2012 | DAAF On 30-April-12 | 8.05 | Call | Any day expiry | 215 | 0 | 215 | 0 | 0.00 |
| 16/04/2012 | DAAF On 30-April-12 | 7.95 | Call | Any day expiry | 305 | 0 | 305 | 0 | 0.00 |
| 16/04/2012 | DAAF On 30-April-12 | 7.95 | Put | Any day expiry | 7 | 0 | 7 | 0 | 0.00 |
| 16/04/2012 | DAAF On 30-April-12 | 8.05 | Put | Any day expiry | 17 | 0 | 17 | 0 | 0.00 |
| 16/04/2012 | DAAF On 30-April-12 | 8.00 | Put | Any day expiry | 11 | 0 | 11 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | GOVI On 03-May-12 | | | GOVI | 385.28 | 385.0690 | 385.2830 | 385.0690 | 205.00 |
| 16/04/2012 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 32830 | 3 | 32830 | 3 | 0.00 |
| 16/04/2012 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 32730 | 3 | 32730 | 3 | 0.00 |
| 16/04/2012 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 32930 | 3 | 32930 | 3 | 0.00 |
| 16/04/2012 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | GOVI On 02-August-12 | | | GOVI | 390.75 | 390.5440 | 390.7490 | 390.5440 | 26.00 |
| 16/04/2012 | GOVI On 02-August-12 | 390.00 | Call | GOVI | 7490 | 1 | 7490 | 1 | 0.00 |
| 16/04/2012 | GOVI On 02-August-12 | 390.01 | Call | GOVI | 7390 | 1 | 7390 | 1 | 0.00 |
| 16/04/2012 | GOVI On 02-August-12 | 389.99 | Call | GOVI | 7590 | 1 | 7590 | 1 | 0.00 |
| 16/04/2012 | GOVI On 02-August-12 | 389.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | GOVI On 02-August-12 | 390.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | GOVI On 02-August-12 | 390.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 16/04/2012 | IGOV On 03-May-12 | | | Index Future | 172.91 | 172.9340 | 172.9070 | 172.9340 | 563.00 |
| 16/04/2012 | IGOV On 02-August-12 | | | Index Future | 175.36 | 175.3930 | 175.3600 | 175.3930 | 0.00 |
| 16/04/2012 | ILBI On 03-May-12 | | | Index Future | 468.55 | 468.0000 | 468.5490 | 468.0000 | 0.00 |
| 16/04/2012 | ILBI On 02-August-12 | | | Index Future | 475.21 | 474.6500 | 475.2060 | 474.6500 | 169.00 |
| 16/04/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 16/04/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 16/04/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 16/04/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 16/04/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 16/04/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 16/04/2012 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.60 | 94.4000 | 5.6000 | 94.4000 | 0.00 |
| 16/04/2012 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.61 | 94.3900 | 5.6100 | 94.3900 | 0.00 |
| 16/04/2012 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.63 | 94.3700 | 5.6300 | 94.3700 | 2,890.00 |
| 16/04/2012 | JBAF On 18-July-12 | | | Jibar Tradeable Future | 5.65 | 94.3500 | 5.6500 | 94.3500 | 0.00 |
| 16/04/2012 | JBAF On 15-August-12 | | | Jibar Tradeable Future | 5.68 | 94.3300 | 5.6800 | 94.3300 | 0.00 |
| 16/04/2012 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.71 | 94.3000 | 5.7100 | 94.3000 | 44,760.00 |
| 16/04/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.82 | 94.1800 | 5.8200 | 94.1800 | 840.00 |
| 16/04/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.01 | 94.0100 | 6.0100 | 94.0100 | 790.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.21 | 93.8200 | 6.2100 | 93.8200 | 500.00 |
| 16/04/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.41 | 93.6200 | 6.4100 | 93.6200 | 1,700.00 |
| 16/04/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 6.62 | 93.4200 | 6.6200 | 93.4200 | 1,500.00 |
| 16/04/2012 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 6.83 | 93.2100 | 6.8300 | 93.2100 | 0.00 |
| 16/04/2012 | R157 On 03-May-12 | | | Bond Future | 6.73 | 121.9748 | 6.7310 | 121.9748 | 12,719.00 |
| 16/04/2012 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4915 | 5 | 4915 | 5 | 0.00 |
| 16/04/2012 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 5072 | 5 | 5072 | 5 | 0.00 |
| 16/04/2012 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4757 | 5 | 4757 | 5 | 0.00 |
| 16/04/2012 | R157 On 03-May-12 | 6.25 | Call | Bond Future | 6 | 0 | 6 | 0 | 1,500.00 |
| 16/04/2012 | R157 On 03-May-12 | 6.50 | Call | Bond Future | 70 | 0 | 70 | 0 | 1,500.00 |
| 16/04/2012 | R157 On 03-May-12 | 6.75 | Call | Bond Future | 354 | 0 | 354 | 0 | 1,500.00 |
| 16/04/2012 | R157 On 03-May-12 | 7.35 | Call | Bond Future | 2037 | 2 | 2037 | 2 | 0.00 |
| 16/04/2012 | R157 On 03-May-12 | 7.35 | Put | Bond Future | 3 | 0 | 3 | 0 | 1,500.00 |
| 16/04/2012 | R157 On 03-May-12 | 6.75 | Put | Bond Future | 291 | 0 | 291 | 0 | 1,500.00 |
| 16/04/2012 | R157 On 03-May-12 | 6.50 | Put | Bond Future | 841 | 1 | 841 | 1 | 1,500.00 |
| 16/04/2012 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R157 On 03-May-12 | 6.25 | Put | Bond Future | 1618 | 2 | 1618 | 2 | 0.00 |
| 16/04/2012 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R157 On 02-August-12 | | | Bond Future | 6.82 | 123.7115 | 6.8230 | 123.7115 | 108.00 |
| 16/04/2012 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3590 | 4 | 3590 | 4 | 0.00 |
| 16/04/2012 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3731 | 4 | 3731 | 4 | 0.00 |
| 16/04/2012 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3449 | 3 | 3449 | 3 | 0.00 |
| 16/04/2012 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 51 | 0 | 51 | 0 | 0.00 |
| 16/04/2012 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 38 | 0 | 38 | 0 | 0.00 |
| 16/04/2012 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 44 | 0 | 44 | 0 | 0.00 |
| 16/04/2012 | R157 On 01-November-12 | | | Bond Future | 6.89 | 118.8072 | 6.8850 | 118.8072 | 0.00 |
| 16/04/2012 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1347 | 1 | 1347 | 1 | 0.00 |
| 16/04/2012 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 1427 | 1 | 1427 | 1 | 0.00 |
| 16/04/2012 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1270 | 1 | 1270 | 1 | 0.00 |
| 16/04/2012 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 1087 | 1 | 1087 | 1 | 0.00 |
| 16/04/2012 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 962 | 1 | 962 | 1 | 0.00 |
| 16/04/2012 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 1023 | 1 | 1023 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | R157 On 07-February-13 | | | Bond Future | 6.96 | 120.8255 | 6.9570 | 120.8255 | 0.00 |
| 16/04/2012 | R157 On 07-February-13 | 6.75 | Call | Bond Future | 1111 | 1 | 1111 | 1 | 0.00 |
| 16/04/2012 | R157 On 07-February-13 | 6.80 | Call | Bond Future | 1169 | 1 | 1169 | 1 | 0.00 |
| 16/04/2012 | R157 On 07-February-13 | 6.70 | Call | Bond Future | 1054 | 1 | 1054 | 1 | 0.00 |
| 16/04/2012 | R157 On 07-February-13 | 6.70 | Put | Bond Future | 1713 | 2 | 1713 | 2 | 0.00 |
| 16/04/2012 | R157 On 07-February-13 | 6.80 | Put | Bond Future | 1571 | 2 | 1571 | 2 | 0.00 |
| 16/04/2012 | R157 On 07-February-13 | 6.75 | Put | Bond Future | 1641 | 2 | 1641 | 2 | 0.00 |
| 16/04/2012 | R186 On 03-May-12 | | | Bond Future | 8.44 | 121.0405 | 8.4390 | 121.0405 | 30,792.00 |
| 16/04/2012 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 5175 | 5 | 5175 | 5 | 0.00 |
| 16/04/2012 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 5584 | 6 | 5584 | 6 | 0.00 |
| 16/04/2012 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 4771 | 5 | 4771 | 5 | 0.00 |
| 16/04/2012 | R186 On 03-May-12 | 7.90 | Call | Bond Future | 92 | 0 | 92 | 0 | 2,250.00 |
| 16/04/2012 | R186 On 03-May-12 | 8.20 | Call | Bond Future | 514 | 1 | 514 | 1 | 750.00 |
| 16/04/2012 | R186 On 03-May-12 | 8.50 | Call | Bond Future | 1660 | 2 | 1660 | 2 | 0.00 |
| 16/04/2012 | R186 On 03-May-12 | 8.85 | Call | Bond Future | 3985 | 4 | 3985 | 4 | 0.00 |
| 16/04/2012 | R186 On 03-May-12 | 8.85 | Put | Bond Future | 243 | 0 | 243 | 0 | 2,250.00 |
| 16/04/2012 | R186 On 03-May-12 | 8.50 | Put | Bond Future | 1093 | 1 | 1093 | 1 | 750.00 |
| 16/04/2012 | R186 On 03-May-12 | 8.20 | Put | Bond Future | 2772 | 3 | 2772 | 3 | 0.00 |
| 16/04/2012 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 145 | 0 | 145 | 0 | 0.00 |
| 16/04/2012 | R186 On 03-May-12 | 7.90 | Put | Bond Future | 5274 | 5 | 5274 | 5 | 0.00 |
| 16/04/2012 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 84 | 0 | 84 | 0 | 0.00 |
| 16/04/2012 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 111 | 0 | 111 | 0 | 0.00 |
| 16/04/2012 | R186 On 02-August-12 | | | Bond Future | 8.52 | 117.4788 | 8.5230 | 117.4788 | 790.00 |
| 16/04/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 4622 | 5 | 4622 | 5 | 0.00 |
| 16/04/2012 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 4894 | 5 | 4894 | 5 | 0.00 |
| 16/04/2012 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 4361 | 4 | 4361 | 4 | 0.00 |
| 16/04/2012 | R186 On 02-August-12 | 8.25 | Call | Bond Future | 2376 | 2 | 2376 | 2 | 8,750.00 |
| 16/04/2012 | R186 On 02-August-12 | 8.66 | Call | Bond Future | 4158 | 4 | 4158 | 4 | 0.00 |
| 16/04/2012 | R186 On 02-August-12 | 7.76 | Call | Bond Future | 996 | 1 | 996 | 1 | 43.00 |
| 16/04/2012 | R186 On 02-August-12 | 8.76 | Call | Bond Future | 4676 | 5 | 4676 | 5 | 0.00 |
| 16/04/2012 | R186 On 02-August-12 | 8.00 | Call | Bond Future | 1572 | 2 | 1572 | 2 | 199.00 |
| 16/04/2012 | R186 On 02-August-12 | 9.00 | Call | Bond Future | 6048 | 6 | 6048 | 6 | 0.00 |
| 16/04/2012 | R186 On 02-August-12 | 7.66 | Call | Bond Future | 816 | 1 | 816 | 1 | 276.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | R186 On 02-August-12 | 7.76 | Put | Bond Future | 8279 | 8 | 8279 | 8 | 0.00 |
| 16/04/2012 | R186 On 02-August-12 | 9.00 | Put | Bond Future | 1804 | 2 | 1804 | 2 | 199.00 |
| 16/04/2012 | R186 On 02-August-12 | 8.76 | Put | Bond Future | 2539 | 3 | 2539 | 3 | 43.00 |
| 16/04/2012 | R186 On 02-August-12 | 8.00 | Put | Bond Future | 6495 | 7 | 6495 | 7 | 0.00 |
| 16/04/2012 | R186 On 02-August-12 | 8.66 | Put | Bond Future | 2916 | 3 | 2916 | 3 | 276.00 |
| 16/04/2012 | R186 On 02-August-12 | 7.66 | Put | Bond Future | 9101 | 9 | 9101 | 9 | 0.00 |
| 16/04/2012 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 2760 | 3 | 2760 | 3 | 0.00 |
| 16/04/2012 | R186 On 02-August-12 | 8.25 | Put | Bond Future | 4909 | 5 | 4909 | 5 | 0.00 |
| 16/04/2012 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 2402 | 2 | 2402 | 2 | 0.00 |
| 16/04/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 2574 | 3 | 2574 | 3 | 0.00 |
| 16/04/2012 | R186 On 01-November-12 | | | Bond Future | 8.60 | 119.2869 | 8.5960 | 119.2869 | 0.00 |
| 16/04/2012 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 5891 | 6 | 5891 | 6 | 0.00 |
| 16/04/2012 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 5656 | 6 | 5656 | 6 | 0.00 |
| 16/04/2012 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 6136 | 6 | 6136 | 6 | 0.00 |
| 16/04/2012 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 4327 | 4 | 4327 | 4 | 0.00 |
| 16/04/2012 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 4729 | 5 | 4729 | 5 | 0.00 |
| 16/04/2012 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 4521 | 5 | 4521 | 5 | 0.00 |
| 16/04/2012 | R186 On 07-February-13 | | | Bond Future | 8.67 | 116.0126 | 8.6740 | 116.0126 | 0.00 |
| 16/04/2012 | R186 On 07-February-13 | 8.50 | Call | Bond Future | 5376 | 5 | 5376 | 5 | 0.00 |
| 16/04/2012 | R186 On 07-February-13 | 8.45 | Call | Bond Future | 5174 | 5 | 5174 | 5 | 0.00 |
| 16/04/2012 | R186 On 07-February-13 | 8.55 | Call | Bond Future | 5582 | 6 | 5582 | 6 | 0.00 |
| 16/04/2012 | R186 On 07-February-13 | 8.55 | Put | Bond Future | 6680 | 7 | 6680 | 7 | 0.00 |
| 16/04/2012 | R186 On 07-February-13 | 8.45 | Put | Bond Future | 7168 | 7 | 7168 | 7 | 0.00 |
| 16/04/2012 | R186 On 07-February-13 | 8.50 | Put | Bond Future | 6921 | 7 | 6921 | 7 | 0.00 |
| 16/04/2012 | R189 On 03-May-12 | | | Bond Future | 215.38 | 215.3778 | 215.3838 | 215.3778 | 0.00 |
| 16/04/2012 | R189 On 03-May-12 | 215.00 | Call | Bond Future | 384 | 0 | 384 | 0 | 0.00 |
| 16/04/2012 | R189 On 03-May-12 | 215.05 | Call | Bond Future | 334 | 0 | 334 | 0 | 0.00 |
| 16/04/2012 | R189 On 03-May-12 | 214.95 | Call | Bond Future | 434 | 0 | 434 | 0 | 0.00 |
| 16/04/2012 | R189 On 03-May-12 | 214.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R189 On 03-May-12 | 215.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R189 On 03-May-12 | 215.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R189 On 02-August-12 | | | Bond Future | 218.44 | 218.0000 | 218.4396 | 218.0000 | 44.00 |
| 16/04/2012 | R189 On 02-August-12 | 218.00 | Call | Bond Future | 440 | 0 | 440 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | R189 On 02-August-12 | 218.05 | Call | Bond Future | 390 | 0 | 390 | 0 | 0.00 |
| 16/04/2012 | R189 On 02-August-12 | 217.95 | Call | Bond Future | 490 | 0 | 490 | 0 | 0.00 |
| 16/04/2012 | R189 On 02-August-12 | 217.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R189 On 02-August-12 | 218.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R189 On 02-August-12 | 218.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R197 On 03-May-12 | | | Bond Future | 258.39 | 258.3709 | 258.3950 | 258.3709 | 1,044.00 |
| 16/04/2012 | R197 On 03-May-12 | 251.00 | Call | Bond Future | 7395 | 7 | 7395 | 7 | 0.00 |
| 16/04/2012 | R197 On 03-May-12 | 251.05 | Call | Bond Future | 7345 | 7 | 7345 | 7 | 0.00 |
| 16/04/2012 | R197 On 03-May-12 | 250.95 | Call | Bond Future | 7445 | 7 | 7445 | 7 | 0.00 |
| 16/04/2012 | R197 On 03-May-12 | 250.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R197 On 03-May-12 | 251.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R197 On 03-May-12 | 251.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R197 On 02-August-12 | | | Bond Future | 256.87 | 257.0000 | 256.8717 | 257.0000 | 257.00 |
| 16/04/2012 | R197 On 02-August-12 | 257.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R197 On 02-August-12 | 256.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R197 On 02-August-12 | 257.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R197 On 02-August-12 | 257.05 | Put | Bond Future | 178 | 0 | 178 | 0 | 0.00 |
| 16/04/2012 | R197 On 02-August-12 | 256.95 | Put | Bond Future | 78 | 0 | 78 | 0 | 0.00 |
| 16/04/2012 | R197 On 02-August-12 | 257.00 | Put | Bond Future | 128 | 0 | 128 | 0 | 0.00 |
| 16/04/2012 | R201 On 03-May-12 | | | Bond Future | 6.05 | 109.7738 | 6.0460 | 109.7738 | 1,845.00 |
| 16/04/2012 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 4135 | 4 | 4135 | 4 | 0.00 |
| 16/04/2012 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 4017 | 4 | 4017 | 4 | 0.00 |
| 16/04/2012 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 4253 | 4 | 4253 | 4 | 0.00 |
| 16/04/2012 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R201 On 02-August-12 | | | Bond Future | 6.08 | 106.9284 | 6.0800 | 106.9284 | 37.00 |
| 16/04/2012 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3152 | 3 | 3152 | 3 | 0.00 |
| 16/04/2012 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3260 | 3 | 3260 | 3 | 0.00 |
| 16/04/2012 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 3045 | 3 | 3045 | 3 | 0.00 |
| 16/04/2012 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 16/04/2012 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 16/04/2012 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | R201 On 01-November-12 | | | Bond Future | 6.06 | 108.5731 | 6.0600 | 108.5731 | 0.00 |
| 16/04/2012 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1284 | 1 | 1284 | 1 | 0.00 |
| 16/04/2012 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1355 | 1 | 1355 | 1 | 0.00 |
| 16/04/2012 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1215 | 1 | 1215 | 1 | 0.00 |
| 16/04/2012 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 426 | 0 | 426 | 0 | 0.00 |
| 16/04/2012 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 365 | 0 | 365 | 0 | 0.00 |
| 16/04/2012 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 395 | 0 | 395 | 0 | 0.00 |
| 16/04/2012 | R201 On 07-February-13 | | | Bond Future | 6.01 | 106.0036 | 6.0120 | 106.0036 | 0.00 |
| 16/04/2012 | R201 On 07-February-13 | 6.25 | Call | Bond Future | 1089 | 1 | 1089 | 1 | 0.00 |
| 16/04/2012 | R201 On 07-February-13 | 6.30 | Call | Bond Future | 1143 | 1 | 1143 | 1 | 0.00 |
| 16/04/2012 | R201 On 07-February-13 | 6.20 | Call | Bond Future | 1036 | 1 | 1036 | 1 | 0.00 |
| 16/04/2012 | R201 On 07-February-13 | 6.20 | Put | Bond Future | 701 | 1 | 701 | 1 | 0.00 |
| 16/04/2012 | R201 On 07-February-13 | 6.30 | Put | Bond Future | 630 | 1 | 630 | 1 | 0.00 |
| 16/04/2012 | R201 On 07-February-13 | 6.25 | Put | Bond Future | 665 | 1 | 665 | 1 | 0.00 |
| 16/04/2012 | R202 On 03-May-12 | | | Bond Future | 190.29 | 190.2732 | 190.2928 | 190.2732 | 37,085.00 |
| 16/04/2012 | R202 On 03-May-12 | 190.00 | Call | Bond Future | 293 | 0 | 293 | 0 | 0.00 |
| 16/04/2012 | R202 On 03-May-12 | 189.95 | Call | Bond Future | 343 | 0 | 343 | 0 | 0.00 |
| 16/04/2012 | R202 On 03-May-12 | 190.05 | Call | Bond Future | 243 | 0 | 243 | 0 | 0.00 |
| 16/04/2012 | R202 On 03-May-12 | 190.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R202 On 03-May-12 | 189.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R202 On 03-May-12 | 190.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R203 On 03-May-12 | | | Bond Future | 7.34 | 105.1823 | 7.3350 | 105.1823 | 3,923.00 |
| 16/04/2012 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 6096 | 6 | 6096 | 6 | 0.00 |
| 16/04/2012 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 6303 | 6 | 6303 | 6 | 0.00 |
| 16/04/2012 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 5888 | 6 | 5888 | 6 | 0.00 |
| 16/04/2012 | R203 On 03-May-12 | 7.00 | Call | Bond Future | 91 | 0 | 91 | 0 | 4,200.00 |
| 16/04/2012 | R203 On 03-May-12 | 7.80 | Call | Bond Future | 2098 | 2 | 2098 | 2 | 0.00 |
| 16/04/2012 | R203 On 03-May-12 | 7.15 | Call | Bond Future | 227 | 0 | 227 | 0 | 1,400.00 |
| 16/04/2012 | R203 On 03-May-12 | 7.45 | Call | Bond Future | 844 | 1 | 844 | 1 | 0.00 |
| 16/04/2012 | R203 On 03-May-12 | 7.45 | Put | Bond Future | 331 | 0 | 331 | 0 | 1,400.00 |
| 16/04/2012 | R203 On 03-May-12 | 7.80 | Put | Bond Future | 45 | 0 | 45 | 0 | 4,200.00 |
| 16/04/2012 | R203 On 03-May-12 | 7.15 | Put | Bond Future | 1058 | 1 | 1058 | 1 | 0.00 |
| 16/04/2012 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

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

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

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 2064 | 2 | 2064 | 2 | 0.00 |
| 16/04/2012 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 16/04/2012 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R206 On 01-November-12 | | | Bond Future | 5.68 | 104.3797 | 5.6800 | 104.3797 | 0.00 |
| 16/04/2012 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 590 | 1 | 590 | 1 | 0.00 |
| 16/04/2012 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 552 | 1 | 552 | 1 | 0.00 |
| 16/04/2012 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 630 | 1 | 630 | 1 | 0.00 |
| 16/04/2012 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 204 | 0 | 204 | 0 | 0.00 |
| 16/04/2012 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 241 | 0 | 241 | 0 | 0.00 |
| 16/04/2012 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 222 | 0 | 222 | 0 | 0.00 |
| 16/04/2012 | R206 On 07-February-13 | | | Bond Future | 5.47 | 102.3851 | 5.4670 | 102.3851 | 0.00 |
| 16/04/2012 | R206 On 07-February-13 | 6.00 | Call | Bond Future | 691 | 1 | 691 | 1 | 0.00 |
| 16/04/2012 | R206 On 07-February-13 | 6.05 | Call | Bond Future | 723 | 1 | 723 | 1 | 0.00 |
| 16/04/2012 | R206 On 07-February-13 | 5.95 | Call | Bond Future | 660 | 1 | 660 | 1 | 0.00 |
| 16/04/2012 | R206 On 07-February-13 | 5.95 | Put | Bond Future | 226 | 0 | 226 | 0 | 0.00 |
| 16/04/2012 | R206 On 07-February-13 | 6.05 | Put | Bond Future | 199 | 0 | 199 | 0 | 0.00 |
| 16/04/2012 | R206 On 07-February-13 | 6.00 | Put | Bond Future | 212 | 0 | 212 | 0 | 0.00 |
| 16/04/2012 | R207 On 03-May-12 | | | Bond Future | 7.85 | 98.8288 | 7.8510 | 98.8288 | 21,736.00 |
| 16/04/2012 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4853 | 5 | 4853 | 5 | 0.00 |
| 16/04/2012 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 5112 | 5 | 5112 | 5 | 0.00 |
| 16/04/2012 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4593 | 5 | 4593 | 5 | 0.00 |
| 16/04/2012 | R207 On 03-May-12 | 7.45 | Call | Bond Future | 93 | 0 | 93 | 0 | 2,400.00 |
| 16/04/2012 | R207 On 03-May-12 | 7.65 | Call | Bond Future | 301 | 0 | 301 | 0 | 800.00 |
| 16/04/2012 | R207 On 03-May-12 | 8.00 | Call | Bond Future | 1222 | 1 | 1222 | 1 | 0.00 |
| 16/04/2012 | R207 On 03-May-12 | 8.30 | Call | Bond Future | 2544 | 3 | 2544 | 3 | 0.00 |
| 16/04/2012 | R207 On 03-May-12 | 8.30 | Put | Bond Future | 83 | 0 | 83 | 0 | 2,400.00 |
| 16/04/2012 | R207 On 03-May-12 | 8.00 | Put | Bond Future | 396 | 0 | 396 | 0 | 800.00 |
| 16/04/2012 | R207 On 03-May-12 | 7.65 | Put | Bond Future | 1429 | 1 | 1429 | 1 | 0.00 |
| 16/04/2012 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 16/04/2012 | R207 On 03-May-12 | 7.45 | Put | Bond Future | 2359 | 2 | 2359 | 2 | 0.00 |
| 16/04/2012 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 16/04/2012 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | R207 On 02-August-12 | | | Bond Future | 7.95 | 96.5982 | 7.9450 | 96.5982 | 210.00 |
| 16/04/2012 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4773 | 5 | 4773 | 5 | 0.00 |
| 16/04/2012 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4982 | 5 | 4982 | 5 | 0.00 |
| 16/04/2012 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4567 | 5 | 4567 | 5 | 0.00 |
| 16/04/2012 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 593 | 1 | 593 | 1 | 0.00 |
| 16/04/2012 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 498 | 1 | 498 | 1 | 0.00 |
| 16/04/2012 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 544 | 1 | 544 | 1 | 0.00 |
| 16/04/2012 | R207 On 01-November-12 | | | Bond Future | 8.02 | 98.0880 | 8.0190 | 98.0880 | 0.00 |
| 16/04/2012 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 3476 | 3 | 3476 | 3 | 0.00 |
| 16/04/2012 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 3628 | 4 | 3628 | 4 | 0.00 |
| 16/04/2012 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3326 | 3 | 3326 | 3 | 0.00 |
| 16/04/2012 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 2382 | 2 | 2382 | 2 | 0.00 |
| 16/04/2012 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 2167 | 2 | 2167 | 2 | 0.00 |
| 16/04/2012 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 2273 | 2 | 2273 | 2 | 0.00 |
| 16/04/2012 | R207 On 07-February-13 | | | Bond Future | 8.10 | 96.1089 | 8.1010 | 96.1089 | 0.00 |
| 16/04/2012 | R207 On 07-February-13 | 8.25 | Call | Bond Future | 3682 | 4 | 3682 | 4 | 0.00 |
| 16/04/2012 | R207 On 07-February-13 | 8.20 | Call | Bond Future | 3548 | 4 | 3548 | 4 | 0.00 |
| 16/04/2012 | R207 On 07-February-13 | 8.30 | Call | Bond Future | 3824 | 4 | 3824 | 4 | 0.00 |
| 16/04/2012 | R207 On 07-February-13 | 8.30 | Put | Bond Future | 2820 | 3 | 2820 | 3 | 0.00 |
| 16/04/2012 | R207 On 07-February-13 | 8.20 | Put | Bond Future | 3047 | 3 | 3047 | 3 | 0.00 |
| 16/04/2012 | R207 On 07-February-13 | 8.25 | Put | Bond Future | 2929 | 3 | 2929 | 3 | 0.00 |
| 16/04/2012 | R208 On 03-May-12 | | | Bond Future | 7.94 | 93.2057 | 7.9440 | 93.2057 | 10,019.00 |
| 16/04/2012 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 6065 | 6 | 6065 | 6 | 0.00 |
| 16/04/2012 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 6338 | 6 | 6338 | 6 | 0.00 |
| 16/04/2012 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5790 | 6 | 5790 | 6 | 0.00 |
| 16/04/2012 | R208 On 03-May-12 | 7.50 | Call | Bond Future | 84 | 0 | 84 | 0 | 3,000.00 |
| 16/04/2012 | R208 On 03-May-12 | 7.70 | Call | Bond Future | 276 | 0 | 276 | 0 | 1,000.00 |
| 16/04/2012 | R208 On 03-May-12 | 8.05 | Call | Bond Future | 1171 | 1 | 1171 | 1 | 0.00 |
| 16/04/2012 | R208 On 03-May-12 | 8.35 | Call | Bond Future | 2521 | 3 | 2521 | 3 | 0.00 |
| 16/04/2012 | R208 On 03-May-12 | 8.35 | Put | Bond Future | 128 | 0 | 128 | 0 | 3,000.00 |
| 16/04/2012 | R208 On 03-May-12 | 8.05 | Put | Bond Future | 539 | 1 | 539 | 1 | 1,000.00 |
| 16/04/2012 | R208 On 03-May-12 | 7.70 | Put | Bond Future | 1753 | 2 | 1753 | 2 | 0.00 |
| 16/04/2012 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | R208 On 03-May-12 | 7.50 | Put | Bond Future | 2793 | 3 | 2793 | 3 | 0.00 |
| 16/04/2012 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 16/04/2012 | R208 On 02-August-12 | | | Bond Future | 8.03 | 94.5291 | 8.0290 | 94.5291 | 336.00 |
| 16/04/2012 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4807 | 5 | 4807 | 5 | 0.00 |
| 16/04/2012 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4592 | 5 | 4592 | 5 | 0.00 |
| 16/04/2012 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5025 | 5 | 5025 | 5 | 0.00 |
| 16/04/2012 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 656 | 1 | 656 | 1 | 0.00 |
| 16/04/2012 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 775 | 1 | 775 | 1 | 0.00 |
| 16/04/2012 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 713 | 1 | 713 | 1 | 0.00 |
| 16/04/2012 | R208 On 01-November-12 | | | Bond Future | 8.10 | 92.5868 | 8.1010 | 92.5868 | 0.00 |
| 16/04/2012 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 3517 | 4 | 3517 | 4 | 0.00 |
| 16/04/2012 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 3365 | 3 | 3365 | 3 | 0.00 |
| 16/04/2012 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 3676 | 4 | 3676 | 4 | 0.00 |
| 16/04/2012 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 2551 | 3 | 2551 | 3 | 0.00 |
| 16/04/2012 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 2803 | 3 | 2803 | 3 | 0.00 |
| 16/04/2012 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 2673 | 3 | 2673 | 3 | 0.00 |
| 16/04/2012 | R208 On 07-February-13 | | | Bond Future | 8.18 | 94.1581 | 8.1780 | 94.1581 | 0.00 |
| 16/04/2012 | R208 On 07-February-13 | 8.00 | Call | Bond Future | 3147 | 3 | 3147 | 3 | 0.00 |
| 16/04/2012 | R208 On 07-February-13 | 8.05 | Call | Bond Future | 3277 | 3 | 3277 | 3 | 0.00 |
| 16/04/2012 | R208 On 07-February-13 | 7.95 | Call | Bond Future | 3019 | 3 | 3019 | 3 | 0.00 |
| 16/04/2012 | R208 On 07-February-13 | 7.95 | Put | Bond Future | 4294 | 4 | 4294 | 4 | 0.00 |
| 16/04/2012 | R208 On 07-February-13 | 8.05 | Put | Bond Future | 3990 | 4 | 3990 | 4 | 0.00 |
| 16/04/2012 | R208 On 07-February-13 | 8.00 | Put | Bond Future | 4141 | 4 | 4141 | 4 | 0.00 |
| 16/04/2012 | R209 On 03-May-12 | | | Bond Future | 8.88 | 74.6803 | 8.8810 | 74.6803 | 3,050.00 |
| 16/04/2012 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 1700 | 2 | 1700 | 2 | 0.00 |
| 16/04/2012 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 1472 | 2 | 1472 | 2 | 0.00 |
| 16/04/2012 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 1947 | 2 | 1947 | 2 | 0.00 |
| 16/04/2012 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 650 | 1 | 650 | 1 | 0.00 |
| 16/04/2012 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 938 | 1 | 938 | 1 | 0.00 |
| 16/04/2012 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 783 | 1 | 783 | 1 | 0.00 |
| 16/04/2012 | R209 On 02-August-12 | | | Bond Future | 8.96 | 75.7415 | 8.9550 | 75.7415 | 0.00 |
| 16/04/2012 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 4351 | 4 | 4351 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 4579 | 5 | 4579 | 5 | 0.00 |
| 16/04/2012 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 4128 | 4 | 4128 | 4 | 0.00 |
| 16/04/2012 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 2285 | 2 | 2285 | 2 | 0.00 |
| 16/04/2012 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 2005 | 2 | 2005 | 2 | 0.00 |
| 16/04/2012 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 2141 | 2 | 2141 | 2 | 0.00 |
| 16/04/2012 | R209 On 01-November-12 | | | Bond Future | 9.02 | 73.7664 | 9.0200 | 73.7664 | 0.00 |
| 16/04/2012 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 4527 | 5 | 4527 | 5 | 0.00 |
| 16/04/2012 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 4712 | 5 | 4712 | 5 | 0.00 |
| 16/04/2012 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 4346 | 4 | 4346 | 4 | 0.00 |
| 16/04/2012 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 4880 | 5 | 4880 | 5 | 0.00 |
| 16/04/2012 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 4485 | 5 | 4485 | 5 | 0.00 |
| 16/04/2012 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 4679 | 5 | 4679 | 5 | 0.00 |
| 16/04/2012 | R209 On 07-February-13 | | | Bond Future | 9.09 | 75.0219 | 9.0900 | 75.0219 | 0.00 |
| 16/04/2012 | R209 On 07-February-13 | 9.00 | Call | Bond Future | 5149 | 5 | 5149 | 5 | 0.00 |
| 16/04/2012 | R209 On 07-February-13 | 8.95 | Call | Bond Future | 4974 | 5 | 4974 | 5 | 0.00 |
| 16/04/2012 | R209 On 07-February-13 | 9.05 | Call | Bond Future | 5327 | 5 | 5327 | 5 | 0.00 |
| 16/04/2012 | R209 On 07-February-13 | 9.05 | Put | Bond Future | 5627 | 6 | 5627 | 6 | 0.00 |
| 16/04/2012 | R209 On 07-February-13 | 8.95 | Put | Bond Future | 6034 | 6 | 6034 | 6 | 0.00 |
| 16/04/2012 | R209 On 07-February-13 | 9.00 | Put | Bond Future | 5827 | 6 | 5827 | 6 | 0.00 |
| 16/04/2012 | R210 On 03-May-12 | | | Bond Future | 141.10 | 140.8970 | 141.0956 | 140.8970 | 925.00 |
| 16/04/2012 | R210 On 03-May-12 | 139.00 | Call | Bond Future | 2096 | 2 | 2096 | 2 | 0.00 |
| 16/04/2012 | R210 On 03-May-12 | 139.05 | Call | Bond Future | 2046 | 2 | 2046 | 2 | 0.00 |
| 16/04/2012 | R210 On 03-May-12 | 138.95 | Call | Bond Future | 2146 | 2 | 2146 | 2 | 0.00 |
| 16/04/2012 | R210 On 03-May-12 | 138.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R210 On 03-May-12 | 139.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R210 On 03-May-12 | 139.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R210 On 02-August-12 | | | Bond Future | 143.10 | 143.0000 | 143.0974 | 143.0000 | 80.00 |
| 16/04/2012 | R210 On 02-August-12 | 143.00 | Call | Bond Future | 97 | 0 | 97 | 0 | 0.00 |
| 16/04/2012 | R210 On 02-August-12 | 143.05 | Call | Bond Future | 47 | 0 | 47 | 0 | 0.00 |
| 16/04/2012 | R210 On 02-August-12 | 142.95 | Call | Bond Future | 147 | 0 | 147 | 0 | 0.00 |
| 16/04/2012 | R210 On 02-August-12 | 142.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R210 On 02-August-12 | 143.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R210 On 02-August-12 | 143.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | R211 On 03-May-12 | | | Bond Future | 119.46 | 119.4531 | 119.4601 | 119.4531 | 480.00 |
| 16/04/2012 | R211 On 03-May-12 | 118.20 | Call | Bond Future | 1260 | 1 | 1260 | 1 | 0.00 |
| 16/04/2012 | R211 On 03-May-12 | 118.15 | Call | Bond Future | 1310 | 1 | 1310 | 1 | 0.00 |
| 16/04/2012 | R211 On 03-May-12 | 118.25 | Call | Bond Future | 1210 | 1 | 1210 | 1 | 0.00 |
| 16/04/2012 | R211 On 03-May-12 | 118.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R211 On 03-May-12 | 118.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R211 On 03-May-12 | 118.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R211 On 02-August-12 | | | Bond Future | 119.76 | 120.0000 | 119.7581 | 120.0000 | 0.00 |
| 16/04/2012 | R211 On 02-August-12 | 120.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R211 On 02-August-12 | 119.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R211 On 02-August-12 | 120.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R211 On 02-August-12 | 120.05 | Put | Bond Future | 292 | 0 | 292 | 0 | 0.00 |
| 16/04/2012 | R211 On 02-August-12 | 119.95 | Put | Bond Future | 192 | 0 | 192 | 0 | 0.00 |
| 16/04/2012 | R211 On 02-August-12 | 120.00 | Put | Bond Future | 242 | 0 | 242 | 0 | 0.00 |
| 16/04/2012 | R212 On 03-May-12 | | | Bond Future | 117.80 | 118.1983 | 117.8048 | 118.1983 | 2,902.00 |
| 16/04/2012 | R212 On 03-May-12 | 115.30 | Call | Bond Future | 2505 | 3 | 2505 | 3 | 0.00 |
| 16/04/2012 | R212 On 03-May-12 | 115.35 | Call | Bond Future | 2455 | 3 | 2455 | 3 | 0.00 |
| 16/04/2012 | R212 On 03-May-12 | 115.25 | Call | Bond Future | 2555 | 3 | 2555 | 3 | 0.00 |
| 16/04/2012 | R212 On 03-May-12 | 115.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R212 On 03-May-12 | 115.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R212 On 03-May-12 | 115.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R212 On 02-August-12 | | | Bond Future | 117.94 | 118.0000 | 117.9429 | 118.0000 | 30.00 |
| 16/04/2012 | R212 On 02-August-12 | 118.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R212 On 02-August-12 | 118.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R212 On 02-August-12 | 117.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R212 On 02-August-12 | 117.95 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 16/04/2012 | R212 On 02-August-12 | 118.05 | Put | Bond Future | 107 | 0 | 107 | 0 | 0.00 |
| 16/04/2012 | R212 On 02-August-12 | 118.00 | Put | Bond Future | 57 | 0 | 57 | 0 | 0.00 |
| 16/04/2012 | R213 On 03-May-12 | | | Bond Future | 8.79 | 84.8762 | 8.7920 | 84.8762 | 4,435.00 |
| 16/04/2012 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 3725 | 4 | 3725 | 4 | 0.00 |
| 16/04/2012 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 4057 | 4 | 4057 | 4 | 0.00 |
| 16/04/2012 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 3398 | 3 | 3398 | 3 | 0.00 |
| 16/04/2012 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 231 | 0 | 231 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 141 | 0 | 141 | 0 | 0.00 |
| 16/04/2012 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 182 | 0 | 182 | 0 | 0.00 |
| 16/04/2012 | R213 On 02-August-12 | | | Bond Future | 8.87 | 86.0853 | 8.8690 | 86.0853 | 13.00 |
| 16/04/2012 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 4834 | 5 | 4834 | 5 | 0.00 |
| 16/04/2012 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 5080 | 5 | 5080 | 5 | 0.00 |
| 16/04/2012 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 4594 | 5 | 4594 | 5 | 0.00 |
| 16/04/2012 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 2048 | 2 | 2048 | 2 | 0.00 |
| 16/04/2012 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 1788 | 2 | 1788 | 2 | 0.00 |
| 16/04/2012 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 1914 | 2 | 1914 | 2 | 0.00 |
| 16/04/2012 | R213 On 01-November-12 | | | Bond Future | 8.94 | 83.8732 | 8.9390 | 83.8732 | 0.00 |
| 16/04/2012 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 4917 | 5 | 4917 | 5 | 0.00 |
| 16/04/2012 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 5119 | 5 | 5119 | 5 | 0.00 |
| 16/04/2012 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 4724 | 5 | 4724 | 5 | 0.00 |
| 16/04/2012 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 4639 | 5 | 4639 | 5 | 0.00 |
| 16/04/2012 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 4264 | 4 | 4264 | 4 | 0.00 |
| 16/04/2012 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 4445 | 5 | 4445 | 5 | 0.00 |
| 16/04/2012 | R213 On 07-February-13 | | | Bond Future | 9.02 | 85.2942 | 9.0150 | 85.2942 | 0.00 |
| 16/04/2012 | R213 On 07-February-13 | 9.00 | Call | Bond Future | 5453 | 5 | 5453 | 5 | 0.00 |
| 16/04/2012 | R213 On 07-February-13 | 9.05 | Call | Bond Future | 5641 | 6 | 5641 | 6 | 0.00 |
| 16/04/2012 | R213 On 07-February-13 | 8.95 | Call | Bond Future | 5269 | 5 | 5269 | 5 | 0.00 |
| 16/04/2012 | R213 On 07-February-13 | 8.95 | Put | Bond Future | 5768 | 6 | 5768 | 6 | 0.00 |
| 16/04/2012 | R213 On 07-February-13 | 9.05 | Put | Bond Future | 5374 | 5 | 5374 | 5 | 0.00 |
| 16/04/2012 | R213 On 07-February-13 | 9.00 | Put | Bond Future | 5568 | 6 | 5568 | 6 | 0.00 |
| 16/04/2012 | R214 On 03-May-12 | | | Bond Future | 8.94 | 76.0680 | 8.9400 | 76.0680 | 1,530.00 |
| 16/04/2012 | R214 On 03-May-12 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R214 On 03-May-12 | 8.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R214 On 03-May-12 | 8.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R214 On 03-May-12 | 8.79 | Put | Bond Future | 1230 | 1 | 1230 | 1 | 0.00 |
| 16/04/2012 | R214 On 03-May-12 | 8.81 | Put | Bond Future | 1064 | 1 | 1064 | 1 | 0.00 |
| 16/04/2012 | R214 On 03-May-12 | 8.80 | Put | Bond Future | 1147 | 1 | 1147 | 1 | 0.00 |
| 16/04/2012 | R214 On 02-August-12 | | | Bond Future | 9.01 | 77.1458 | 9.0120 | 77.1458 | 0.00 |
| 16/04/2012 | R214 On 02-August-12 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R214 On 02-August-12 | 8.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | R214 On 02-August-12 | 8.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R214 On 02-August-12 | 8.79 | Put | Bond Future | 1806 | 2 | 1806 | 2 | 0.00 |
| 16/04/2012 | R214 On 02-August-12 | 8.81 | Put | Bond Future | 1641 | 2 | 1641 | 2 | 0.00 |
| 16/04/2012 | R214 On 02-August-12 | 8.80 | Put | Bond Future | 1723 | 2 | 1723 | 2 | 0.00 |
| 17/04/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | AL7T On 03-May-12 | | | Index Future | 428.63 | 422.6920 | 428.6270 | 422.6920 | 13.00 |
| 17/04/2012 | AL7T On 02-August-12 | | | Index Future | 434.70 | 428.6890 | 434.7030 | 428.6890 | 0.00 |
| 17/04/2012 | ALBI On 03-May-12 | | | Index Future | 389.41 | 384.2540 | 389.4050 | 384.2540 | 899.00 |
| 17/04/2012 | ALBI On 02-August-12 | | | Index Future | 394.93 | 389.7050 | 394.9250 | 389.7050 | 118.00 |
| 17/04/2012 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 17/04/2012 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | CAAW On 20-April-12 | | | Any day expiry | 7.80 | 7.9639 | 7.7983 | 7.9639 | 0.00 |
| 17/04/2012 | CAAW On 20-April-12 | 8.10 | Call | Any day expiry | 2 | 0 | 2 | 0 | 0.00 |
| 17/04/2012 | CAAW On 20-April-12 | 8.05 | Call | Any day expiry | 3 | 0 | 3 | 0 | 0.00 |
| 17/04/2012 | CAAW On 20-April-12 | 8.15 | Call | Any day expiry | 1 | 0 | 1 | 0 | 0.00 |
| 17/04/2012 | CAAW On 20-April-12 | 8.15 | Put | Any day expiry | 353 | 0 | 353 | 0 | 0.00 |
| 17/04/2012 | CAAW On 20-April-12 | 8.05 | Put | Any day expiry | 255 | 0 | 255 | 0 | 0.00 |
| 17/04/2012 | CAAW On 20-April-12 | 8.10 | Put | Any day expiry | 304 | 0 | 304 | 0 | 0.00 |
| 17/04/2012 | CAAY On 30-April-12 | | | Can-Do Future | 0.03 | 0.0855 | 0.0298 | 0.0855 | 12,500.00 |
| 17/04/2012 | CAAZ On 18-June-12 | | | Can-Do Future | 0.11 | 0.1647 | 0.1060 | 0.1647 | 5,670.00 |
| 17/04/2012 | CABA On 18-June-12 | | | Can-Do Future | 0.22 | 0.2115 | 0.2184 | 0.2115 | 8,000.00 |
| 17/04/2012 | CABB On 18-June-12 | | | Can-Do Future | 0.02 | 0.0116 | 0.0189 | 0.0116 | 8,000.00 |
| 17/04/2012 | CABC On 18-June-12 | | | Can-Do Future | 0.30 | 0.2096 | 0.3003 | 0.2096 | 0.00 |
| 17/04/2012 | CABD On 18-June-12 | | | Can-Do Future | 0.01 | 0.0055 | 0.0072 | 0.0055 | 16,000.00 |
| 17/04/2012 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | DAAE On 30-April-12 | | | Any day expiry | 6.41 | 6.5279 | 6.4116 | 6.5279 | 500.00 |
| 17/04/2012 | DAAE On 30-April-12 | 6.50 | Call | Any day expiry | 26 | 0 | 26 | 0 | 0.00 |
| 17/04/2012 | DAAE On 30-April-12 | 6.45 | Call | Any day expiry | 41 | 0 | 41 | 0 | 0.00 |
| 17/04/2012 | DAAE On 30-April-12 | 6.55 | Call | Any day expiry | 16 | 0 | 16 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | DAAE On 30-April-12 | 6.55 | Put | Any day expiry | 154 | 0 | 154 | 0 | 0.00 |
| 17/04/2012 | DAAE On 30-April-12 | 6.45 | Put | Any day expiry | 79 | 0 | 79 | 0 | 0.00 |
| 17/04/2012 | DAAE On 30-April-12 | 6.50 | Put | Any day expiry | 114 | 0 | 114 | 0 | 0.00 |
| 17/04/2012 | DAAF On 30-April-12 | | | Any day expiry | 8.11 | 8.2478 | 8.1148 | 8.2478 | 0.00 |
| 17/04/2012 | DAAF On 30-April-12 | 8.00 | Call | Any day expiry | 142 | 0 | 142 | 0 | 0.00 |
| 17/04/2012 | DAAF On 30-April-12 | 8.05 | Call | Any day expiry | 105 | 0 | 105 | 0 | 0.00 |
| 17/04/2012 | DAAF On 30-April-12 | 7.95 | Call | Any day expiry | 184 | 0 | 184 | 0 | 0.00 |
| 17/04/2012 | DAAF On 30-April-12 | 7.95 | Put | Any day expiry | 19 | 0 | 19 | 0 | 0.00 |
| 17/04/2012 | DAAF On 30-April-12 | 8.05 | Put | Any day expiry | 40 | 0 | 40 | 0 | 0.00 |
| 17/04/2012 | DAAF On 30-April-12 | 8.00 | Put | Any day expiry | 27 | 0 | 27 | 0 | 0.00 |
| 17/04/2012 | DAAG On 30-April-12 | | | Any day expiry | 7.81 | 7.9500 | 7.8098 | 7.9500 | 500.00 |
| 17/04/2012 | DAAG On 30-April-12 | 7.95 | Call | Any day expiry | 42 | 0 | 42 | 0 | 0.00 |
| 17/04/2012 | DAAG On 30-April-12 | 8.00 | Call | Any day expiry | 32 | 0 | 32 | 0 | 0.00 |
| 17/04/2012 | DAAG On 30-April-12 | 7.90 | Call | Any day expiry | 55 | 0 | 55 | 0 | 0.00 |
| 17/04/2012 | DAAG On 30-April-12 | 7.90 | Put | Any day expiry | 145 | 0 | 145 | 0 | 0.00 |
| 17/04/2012 | DAAG On 30-April-12 | 8.00 | Put | Any day expiry | 222 | 0 | 222 | 0 | 0.00 |
| 17/04/2012 | DAAG On 30-April-12 | 7.95 | Put | Any day expiry | 182 | 0 | 182 | 0 | 0.00 |
| 17/04/2012 | GOVI On 03-May-12 | | | GOVI | 390.23 | 385.2830 | 390.2250 | 385.2830 | 205.00 |
| 17/04/2012 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 82250 | 3 | 82250 | 3 | 0.00 |
| 17/04/2012 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 82150 | 3 | 82150 | 3 | 0.00 |
| 17/04/2012 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 82350 | 3 | 82350 | 3 | 0.00 |
| 17/04/2012 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | GOVI On 02-August-12 | | | GOVI | 395.76 | 390.7490 | 395.7570 | 390.7490 | 26.00 |
| 17/04/2012 | GOVI On 02-August-12 | 390.00 | Call | GOVI | 57570 | 1 | 57570 | 1 | 0.00 |
| 17/04/2012 | GOVI On 02-August-12 | 390.01 | Call | GOVI | 57470 | 1 | 57470 | 1 | 0.00 |
| 17/04/2012 | GOVI On 02-August-12 | 389.99 | Call | GOVI | 57670 | 1 | 57670 | 1 | 0.00 |
| 17/04/2012 | GOVI On 02-August-12 | 389.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | GOVI On 02-August-12 | 390.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | GOVI On 02-August-12 | 390.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 17/04/2012 | IGOV On 03-May-12 | | | Index Future | 173.75 | 172.9070 | 173.7460 | 172.9070 | 563.00 |

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

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | R157 On 03-May-12 | 6.25 | Put | Bond Future | 941 | 2 | 941 | 2 | 0.00 |
| 17/04/2012 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R157 On 02-August-12 | | | Bond Future | 6.59 | 123.7085 | 6.5870 | 123.7085 | 108.00 |
| 17/04/2012 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4292 | 4 | 4292 | 4 | 0.00 |
| 17/04/2012 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4436 | 4 | 4436 | 4 | 0.00 |
| 17/04/2012 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 4147 | 3 | 4147 | 3 | 0.00 |
| 17/04/2012 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 22 | 0 | 22 | 0 | 0.00 |
| 17/04/2012 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 17/04/2012 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 17/04/2012 | R157 On 01-November-12 | | | Bond Future | 6.63 | 118.8072 | 6.6260 | 118.8072 | 0.00 |
| 17/04/2012 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1782 | 1 | 1782 | 1 | 0.00 |
| 17/04/2012 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 1876 | 1 | 1876 | 1 | 0.00 |
| 17/04/2012 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1692 | 1 | 1692 | 1 | 0.00 |
| 17/04/2012 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 774 | 1 | 774 | 1 | 0.00 |
| 17/04/2012 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 677 | 1 | 677 | 1 | 0.00 |
| 17/04/2012 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 724 | 1 | 724 | 1 | 0.00 |
| 17/04/2012 | R157 On 07-February-13 | | | Bond Future | 6.67 | 120.8203 | 6.6650 | 120.8203 | 0.00 |
| 17/04/2012 | R157 On 07-February-13 | 6.75 | Call | Bond Future | 1473 | 1 | 1473 | 1 | 0.00 |
| 17/04/2012 | R157 On 07-February-13 | 6.80 | Call | Bond Future | 1543 | 1 | 1543 | 1 | 0.00 |
| 17/04/2012 | R157 On 07-February-13 | 6.70 | Call | Bond Future | 1405 | 1 | 1405 | 1 | 0.00 |
| 17/04/2012 | R157 On 07-February-13 | 6.70 | Put | Bond Future | 1315 | 2 | 1315 | 2 | 0.00 |
| 17/04/2012 | R157 On 07-February-13 | 6.80 | Put | Bond Future | 1196 | 2 | 1196 | 2 | 0.00 |
| 17/04/2012 | R157 On 07-February-13 | 6.75 | Put | Bond Future | 1254 | 2 | 1254 | 2 | 0.00 |
| 17/04/2012 | R186 On 03-May-12 | | | Bond Future | 8.20 | 121.0964 | 8.1960 | 121.0964 | 30,640.00 |
| 17/04/2012 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 7379 | 5 | 7379 | 5 | 0.00 |
| 17/04/2012 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 7810 | 6 | 7810 | 6 | 0.00 |
| 17/04/2012 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6948 | 5 | 6948 | 5 | 0.00 |
| 17/04/2012 | R186 On 03-May-12 | 7.90 | Call | Bond Future | 351 | 0 | 351 | 0 | 2,250.00 |
| 17/04/2012 | R186 On 03-May-12 | 8.20 | Call | Bond Future | 1345 | 1 | 1345 | 1 | 750.00 |
| 17/04/2012 | R186 On 03-May-12 | 8.50 | Call | Bond Future | 3224 | 2 | 3224 | 2 | 0.00 |
| 17/04/2012 | R186 On 03-May-12 | 8.85 | Call | Bond Future | 6088 | 4 | 6088 | 4 | 0.00 |
| 17/04/2012 | R186 On 03-May-12 | 8.85 | Put | Bond Future | 50 | 0 | 50 | 0 | 2,250.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | R186 On 03-May-12 | 8.50 | Put | Bond Future | 361 | 1 | 361 | 1 | 750.00 |
| 17/04/2012 | R186 On 03-May-12 | 8.20 | Put | Bond Future | 1307 | 3 | 1307 | 3 | 0.00 |
| 17/04/2012 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 25 | 0 | 25 | 0 | 0.00 |
| 17/04/2012 | R186 On 03-May-12 | 7.90 | Put | Bond Future | 3236 | 5 | 3236 | 5 | 0.00 |
| 17/04/2012 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 17/04/2012 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 18 | 0 | 18 | 0 | 0.00 |
| 17/04/2012 | R186 On 02-August-12 | | | Bond Future | 8.27 | 117.5336 | 8.2730 | 117.5336 | 790.00 |
| 17/04/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 6126 | 5 | 6126 | 5 | 0.00 |
| 17/04/2012 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6440 | 5 | 6440 | 5 | 0.00 |
| 17/04/2012 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 5821 | 4 | 5821 | 4 | 0.00 |
| 17/04/2012 | R186 On 02-August-12 | 8.25 | Call | Bond Future | 3408 | 2 | 3408 | 2 | 8,750.00 |
| 17/04/2012 | R186 On 02-August-12 | 8.66 | Call | Bond Future | 5582 | 4 | 5582 | 4 | 0.00 |
| 17/04/2012 | R186 On 02-August-12 | 7.76 | Call | Bond Future | 1574 | 1 | 1574 | 1 | 43.00 |
| 17/04/2012 | R186 On 02-August-12 | 8.76 | Call | Bond Future | 6188 | 5 | 6188 | 5 | 0.00 |
| 17/04/2012 | R186 On 02-August-12 | 8.00 | Call | Bond Future | 2363 | 2 | 2363 | 2 | 199.00 |
| 17/04/2012 | R186 On 02-August-12 | 9.00 | Call | Bond Future | 7751 | 6 | 7751 | 6 | 0.00 |
| 17/04/2012 | R186 On 02-August-12 | 7.66 | Call | Bond Future | 1316 | 1 | 1316 | 1 | 276.00 |
| 17/04/2012 | R186 On 02-August-12 | 7.76 | Put | Bond Future | 6540 | 8 | 6540 | 8 | 0.00 |
| 17/04/2012 | R186 On 02-August-12 | 9.00 | Put | Bond Future | 1190 | 2 | 1190 | 2 | 199.00 |
| 17/04/2012 | R186 On 02-August-12 | 8.76 | Put | Bond Future | 1734 | 3 | 1734 | 3 | 43.00 |
| 17/04/2012 | R186 On 02-August-12 | 8.00 | Put | Bond Future | 4969 | 6 | 4969 | 6 | 0.00 |
| 17/04/2012 | R186 On 02-August-12 | 8.66 | Put | Bond Future | 2023 | 3 | 2023 | 3 | 276.00 |
| 17/04/2012 | R186 On 02-August-12 | 7.66 | Put | Bond Future | 7284 | 9 | 7284 | 9 | 0.00 |
| 17/04/2012 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 1903 | 3 | 1903 | 3 | 0.00 |
| 17/04/2012 | R186 On 02-August-12 | 8.25 | Put | Bond Future | 3624 | 5 | 3624 | 5 | 0.00 |
| 17/04/2012 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 1631 | 2 | 1631 | 2 | 0.00 |
| 17/04/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 1761 | 3 | 1761 | 3 | 0.00 |
| 17/04/2012 | R186 On 01-November-12 | | | Bond Future | 8.34 | 119.3407 | 8.3370 | 119.3407 | 0.00 |
| 17/04/2012 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 7289 | 6 | 7289 | 6 | 0.00 |
| 17/04/2012 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 7023 | 6 | 7023 | 6 | 0.00 |
| 17/04/2012 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 7565 | 6 | 7565 | 6 | 0.00 |
| 17/04/2012 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 3399 | 4 | 3399 | 4 | 0.00 |
| 17/04/2012 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 3738 | 5 | 3738 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 3562 | 5 | 3562 | 5 | 0.00 |
| 17/04/2012 | R186 On 07-February-13 | | | Bond Future | 8.41 | 116.0653 | 8.4050 | 116.0653 | 0.00 |
| 17/04/2012 | R186 On 07-February-13 | 8.50 | Call | Bond Future | 6607 | 5 | 6607 | 5 | 0.00 |
| 17/04/2012 | R186 On 07-February-13 | 8.55 | Call | Bond Future | 6841 | 6 | 6841 | 6 | 0.00 |
| 17/04/2012 | R186 On 07-February-13 | 8.45 | Call | Bond Future | 6377 | 5 | 6377 | 5 | 0.00 |
| 17/04/2012 | R186 On 07-February-13 | 8.45 | Put | Bond Future | 5970 | 7 | 5970 | 7 | 0.00 |
| 17/04/2012 | R186 On 07-February-13 | 8.55 | Put | Bond Future | 5538 | 7 | 5538 | 7 | 0.00 |
| 17/04/2012 | R186 On 07-February-13 | 8.50 | Put | Bond Future | 5751 | 7 | 5751 | 7 | 0.00 |
| 17/04/2012 | R189 On 03-May-12 | | | Bond Future | 215.39 | 215.3838 | 215.3902 | 215.3838 | 0.00 |
| 17/04/2012 | R189 On 03-May-12 | 215.00 | Call | Bond Future | 390 | 0 | 390 | 0 | 0.00 |
| 17/04/2012 | R189 On 03-May-12 | 215.05 | Call | Bond Future | 340 | 0 | 340 | 0 | 0.00 |
| 17/04/2012 | R189 On 03-May-12 | 214.95 | Call | Bond Future | 440 | 0 | 440 | 0 | 0.00 |
| 17/04/2012 | R189 On 03-May-12 | 214.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R189 On 03-May-12 | 215.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R189 On 03-May-12 | 215.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R189 On 02-August-12 | | | Bond Future | 218.44 | 218.4396 | 218.4434 | 218.4396 | 44.00 |
| 17/04/2012 | R189 On 02-August-12 | 218.00 | Call | Bond Future | 443 | 0 | 443 | 0 | 0.00 |
| 17/04/2012 | R189 On 02-August-12 | 218.05 | Call | Bond Future | 393 | 0 | 393 | 0 | 0.00 |
| 17/04/2012 | R189 On 02-August-12 | 217.95 | Call | Bond Future | 493 | 0 | 493 | 0 | 0.00 |
| 17/04/2012 | R189 On 02-August-12 | 217.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R189 On 02-August-12 | 218.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R189 On 02-August-12 | 218.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R197 On 03-May-12 | | | Bond Future | 259.35 | 258.3950 | 259.3528 | 258.3950 | 1,044.00 |
| 17/04/2012 | R197 On 03-May-12 | 251.00 | Call | Bond Future | 8353 | 7 | 8353 | 7 | 0.00 |
| 17/04/2012 | R197 On 03-May-12 | 251.05 | Call | Bond Future | 8303 | 7 | 8303 | 7 | 0.00 |
| 17/04/2012 | R197 On 03-May-12 | 250.95 | Call | Bond Future | 8403 | 7 | 8403 | 7 | 0.00 |
| 17/04/2012 | R197 On 03-May-12 | 250.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R197 On 03-May-12 | 251.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R197 On 03-May-12 | 251.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R197 On 02-August-12 | | | Bond Future | 257.84 | 256.8717 | 257.8398 | 256.8717 | 257.00 |
| 17/04/2012 | R197 On 02-August-12 | 257.00 | Call | Bond Future | 840 | 0 | 840 | 0 | 0.00 |
| 17/04/2012 | R197 On 02-August-12 | 256.95 | Call | Bond Future | 890 | 0 | 890 | 0 | 0.00 |
| 17/04/2012 | R197 On 02-August-12 | 257.05 | Call | Bond Future | 790 | 0 | 790 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | R197 On 02-August-12 | 257.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R197 On 02-August-12 | 256.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R197 On 02-August-12 | 257.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R201 On 03-May-12 | | | Bond Future | 5.85 | 109.7738 | 5.8510 | 109.7738 | 1,845.00 |
| 17/04/2012 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 4622 | 4 | 4622 | 4 | 0.00 |
| 17/04/2012 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 4503 | 4 | 4503 | 4 | 0.00 |
| 17/04/2012 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 4740 | 4 | 4740 | 4 | 0.00 |
| 17/04/2012 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R201 On 02-August-12 | | | Bond Future | 5.86 | 106.9262 | 5.8640 | 106.9262 | 37.00 |
| 17/04/2012 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3639 | 3 | 3639 | 3 | 0.00 |
| 17/04/2012 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3747 | 3 | 3747 | 3 | 0.00 |
| 17/04/2012 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 3530 | 3 | 3530 | 3 | 0.00 |
| 17/04/2012 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 17/04/2012 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 17/04/2012 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 17/04/2012 | R201 On 01-November-12 | | | Bond Future | 5.82 | 108.5710 | 5.8160 | 108.5710 | 0.00 |
| 17/04/2012 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1645 | 1 | 1645 | 1 | 0.00 |
| 17/04/2012 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1724 | 1 | 1724 | 1 | 0.00 |
| 17/04/2012 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1567 | 1 | 1567 | 1 | 0.00 |
| 17/04/2012 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 281 | 0 | 281 | 0 | 0.00 |
| 17/04/2012 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 237 | 0 | 237 | 0 | 0.00 |
| 17/04/2012 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 258 | 0 | 258 | 0 | 0.00 |
| 17/04/2012 | R201 On 07-February-13 | | | Bond Future | 5.73 | 105.9983 | 5.7300 | 105.9983 | 0.00 |
| 17/04/2012 | R201 On 07-February-13 | 6.25 | Call | Bond Future | 1404 | 1 | 1404 | 1 | 0.00 |
| 17/04/2012 | R201 On 07-February-13 | 6.20 | Call | Bond Future | 1343 | 1 | 1343 | 1 | 0.00 |
| 17/04/2012 | R201 On 07-February-13 | 6.30 | Call | Bond Future | 1466 | 1 | 1466 | 1 | 0.00 |
| 17/04/2012 | R201 On 07-February-13 | 6.30 | Put | Bond Future | 448 | 1 | 448 | 1 | 0.00 |
| 17/04/2012 | R201 On 07-February-13 | 6.20 | Put | Bond Future | 503 | 1 | 503 | 1 | 0.00 |
| 17/04/2012 | R201 On 07-February-13 | 6.25 | Put | Bond Future | 475 | 1 | 475 | 1 | 0.00 |
| 17/04/2012 | R202 On 03-May-12 | | | Bond Future | 191.51 | 190.2928 | 191.5117 | 190.2928 | 37,085.00 |
| 17/04/2012 | R202 On 03-May-12 | 190.00 | Call | Bond Future | 1512 | 0 | 1512 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | R202 On 03-May-12 | 190.05 | Call | Bond Future | 1462 | 0 | 1462 | 0 | 0.00 |
| 17/04/2012 | R202 On 03-May-12 | 189.95 | Call | Bond Future | 1562 | 0 | 1562 | 0 | 0.00 |
| 17/04/2012 | R202 On 03-May-12 | 189.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R202 On 03-May-12 | 190.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R202 On 03-May-12 | 190.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R203 On 03-May-12 | | | Bond Future | 7.12 | 105.1868 | 7.1170 | 105.1868 | 3,653.00 |
| 17/04/2012 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 7076 | 6 | 7076 | 6 | 0.00 |
| 17/04/2012 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 7283 | 6 | 7283 | 6 | 0.00 |
| 17/04/2012 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 6868 | 6 | 6868 | 6 | 0.00 |
| 17/04/2012 | R203 On 03-May-12 | 7.00 | Call | Bond Future | 305 | 0 | 305 | 0 | 4,200.00 |
| 17/04/2012 | R203 On 03-May-12 | 7.80 | Call | Bond Future | 3040 | 2 | 3040 | 2 | 0.00 |
| 17/04/2012 | R203 On 03-May-12 | 7.15 | Call | Bond Future | 609 | 0 | 609 | 0 | 1,400.00 |
| 17/04/2012 | R203 On 03-May-12 | 7.45 | Call | Bond Future | 1583 | 1 | 1583 | 1 | 0.00 |
| 17/04/2012 | R203 On 03-May-12 | 7.45 | Put | Bond Future | 90 | 0 | 90 | 0 | 1,400.00 |
| 17/04/2012 | R203 On 03-May-12 | 7.80 | Put | Bond Future | 6 | 0 | 6 | 0 | 4,200.00 |
| 17/04/2012 | R203 On 03-May-12 | 7.15 | Put | Bond Future | 460 | 1 | 460 | 1 | 0.00 |
| 17/04/2012 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R203 On 03-May-12 | 7.00 | Put | Bond Future | 836 | 2 | 836 | 2 | 0.00 |
| 17/04/2012 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R203 On 02-August-12 | | | Bond Future | 7.20 | 106.6788 | 7.1970 | 106.6788 | 71.00 |
| 17/04/2012 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 5571 | 5 | 5571 | 5 | 0.00 |
| 17/04/2012 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 5382 | 4 | 5382 | 4 | 0.00 |
| 17/04/2012 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 5759 | 5 | 5759 | 5 | 0.00 |
| 17/04/2012 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 102 | 0 | 102 | 0 | 0.00 |
| 17/04/2012 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 130 | 0 | 130 | 0 | 0.00 |
| 17/04/2012 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 117 | 0 | 117 | 0 | 0.00 |
| 17/04/2012 | R203 On 01-November-12 | | | Bond Future | 7.26 | 104.1595 | 7.2590 | 104.1595 | 0.00 |
| 17/04/2012 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 3204 | 3 | 3204 | 3 | 0.00 |
| 17/04/2012 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 3070 | 2 | 3070 | 2 | 0.00 |
| 17/04/2012 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 3340 | 3 | 3340 | 3 | 0.00 |
| 17/04/2012 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 1134 | 2 | 1134 | 2 | 0.00 |
| 17/04/2012 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 1267 | 2 | 1267 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 1199 | 2 | 1199 | 2 | 0.00 |
| 17/04/2012 | R203 On 07-February-13 | | | Bond Future | 7.33 | 105.9239 | 7.3260 | 105.9239 | 0.00 |
| 17/04/2012 | R203 On 07-February-13 | 6.50 | Call | Bond Future | 1001 | 1 | 1001 | 1 | 0.00 |
| 17/04/2012 | R203 On 07-February-13 | 6.45 | Call | Bond Future | 947 | 1 | 947 | 1 | 0.00 |
| 17/04/2012 | R203 On 07-February-13 | 6.55 | Call | Bond Future | 1058 | 1 | 1058 | 1 | 0.00 |
| 17/04/2012 | R203 On 07-February-13 | 6.55 | Put | Bond Future | 4156 | 5 | 4156 | 5 | 0.00 |
| 17/04/2012 | R203 On 07-February-13 | 6.45 | Put | Bond Future | 4452 | 5 | 4452 | 5 | 0.00 |
| 17/04/2012 | R203 On 07-February-13 | 6.50 | Put | Bond Future | 4302 | 5 | 4302 | 5 | 0.00 |
| 17/04/2012 | R204 On 03-May-12 | | | Bond Future | 7.41 | 104.8630 | 7.4130 | 104.8630 | 3,658.00 |
| 17/04/2012 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 6740 | 6 | 6740 | 6 | 0.00 |
| 17/04/2012 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 6981 | 6 | 6981 | 6 | 0.00 |
| 17/04/2012 | R204 On 03-May-12 | 7.00 | Call | Bond Future | 60 | 0 | 60 | 0 | 550.00 |
| 17/04/2012 | R204 On 03-May-12 | 7.75 | Call | Bond Future | 1869 | 1 | 1869 | 1 | 0.00 |
| 17/04/2012 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 6498 | 5 | 6498 | 5 | 0.00 |
| 17/04/2012 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R204 On 03-May-12 | 7.00 | Put | Bond Future | 2259 | 3 | 2259 | 3 | 0.00 |
| 17/04/2012 | R204 On 03-May-12 | 7.75 | Put | Bond Future | 116 | 0 | 116 | 0 | 550.00 |
| 17/04/2012 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R204 On 02-August-12 | | | Bond Future | 7.50 | 102.3214 | 7.4960 | 102.3214 | 99.00 |
| 17/04/2012 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 5249 | 4 | 5249 | 4 | 0.00 |
| 17/04/2012 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 5458 | 4 | 5458 | 4 | 0.00 |
| 17/04/2012 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 5042 | 4 | 5042 | 4 | 0.00 |
| 17/04/2012 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 341 | 1 | 341 | 1 | 0.00 |
| 17/04/2012 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 280 | 0 | 280 | 0 | 0.00 |
| 17/04/2012 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 309 | 1 | 309 | 1 | 0.00 |
| 17/04/2012 | R204 On 01-November-12 | | | Bond Future | 7.56 | 103.8986 | 7.5610 | 103.8986 | 0.00 |
| 17/04/2012 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3755 | 3 | 3755 | 3 | 0.00 |
| 17/04/2012 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3911 | 3 | 3911 | 3 | 0.00 |
| 17/04/2012 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3602 | 3 | 3602 | 3 | 0.00 |
| 17/04/2012 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 1720 | 2 | 1720 | 2 | 0.00 |
| 17/04/2012 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 1552 | 2 | 1552 | 2 | 0.00 |
| 17/04/2012 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 1634 | 2 | 1634 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | R204 On 07-February-13 | | | Bond Future | 7.63 | 101.6244 | 7.6310 | 101.6244 | 0.00 |
| 17/04/2012 | R204 On 07-February-13 | 8.00 | Call | Bond Future | 3898 | 3 | 3898 | 3 | 0.00 |
| 17/04/2012 | R204 On 07-February-13 | 8.05 | Call | Bond Future | 4040 | 3 | 4040 | 3 | 0.00 |
| 17/04/2012 | R204 On 07-February-13 | 7.95 | Call | Bond Future | 3762 | 3 | 3762 | 3 | 0.00 |
| 17/04/2012 | R204 On 07-February-13 | 7.95 | Put | Bond Future | 2275 | 3 | 2275 | 3 | 0.00 |
| 17/04/2012 | R204 On 07-February-13 | 8.05 | Put | Bond Future | 2093 | 3 | 2093 | 3 | 0.00 |
| 17/04/2012 | R204 On 07-February-13 | 8.00 | Put | Bond Future | 2181 | 3 | 2181 | 3 | 0.00 |
| 17/04/2012 | R206 On 03-May-12 | | | Bond Future | 5.61 | 105.0667 | 5.6080 | 105.0667 | 1,000.00 |
| 17/04/2012 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 3009 | 3 | 3009 | 3 | 0.00 |
| 17/04/2012 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 3087 | 3 | 3087 | 3 | 0.00 |
| 17/04/2012 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2931 | 3 | 2931 | 3 | 0.00 |
| 17/04/2012 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R206 On 02-August-12 | | | Bond Future | 5.59 | 102.7935 | 5.5860 | 102.7935 | 18.00 |
| 17/04/2012 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 2275 | 2 | 2275 | 2 | 0.00 |
| 17/04/2012 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 2208 | 2 | 2208 | 2 | 0.00 |
| 17/04/2012 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 2342 | 2 | 2342 | 2 | 0.00 |
| 17/04/2012 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R206 On 01-November-12 | | | Bond Future | 5.44 | 104.3774 | 5.4370 | 104.3774 | 0.00 |
| 17/04/2012 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 788 | 1 | 788 | 1 | 0.00 |
| 17/04/2012 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 744 | 1 | 744 | 1 | 0.00 |
| 17/04/2012 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 833 | 1 | 833 | 1 | 0.00 |
| 17/04/2012 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 126 | 0 | 126 | 0 | 0.00 |
| 17/04/2012 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 152 | 0 | 152 | 0 | 0.00 |
| 17/04/2012 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 138 | 0 | 138 | 0 | 0.00 |
| 17/04/2012 | R206 On 07-February-13 | | | Bond Future | 5.15 | 102.3788 | 5.1500 | 102.3788 | 0.00 |
| 17/04/2012 | R206 On 07-February-13 | 6.00 | Call | Bond Future | 900 | 1 | 900 | 1 | 0.00 |
| 17/04/2012 | R206 On 07-February-13 | 5.95 | Call | Bond Future | 864 | 1 | 864 | 1 | 0.00 |
| 17/04/2012 | R206 On 07-February-13 | 6.05 | Call | Bond Future | 936 | 1 | 936 | 1 | 0.00 |
| 17/04/2012 | R206 On 07-February-13 | 6.05 | Put | Bond Future | 126 | 0 | 126 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | R206 On 07-February-13 | 5.95 | Put | Bond Future | 144 | 0 | 144 | 0 | 0.00 |
| 17/04/2012 | R206 On 07-February-13 | 6.00 | Put | Bond Future | 135 | 0 | 135 | 0 | 0.00 |
| 17/04/2012 | R207 On 03-May-12 | | | Bond Future | 7.62 | 98.8343 | 7.6180 | 98.8343 | 21,396.00 |
| 17/04/2012 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 6158 | 5 | 6158 | 5 | 0.00 |
| 17/04/2012 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 6419 | 5 | 6419 | 5 | 0.00 |
| 17/04/2012 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 5897 | 5 | 5897 | 5 | 0.00 |
| 17/04/2012 | R207 On 03-May-12 | 7.45 | Call | Bond Future | 332 | 0 | 332 | 0 | 2,400.00 |
| 17/04/2012 | R207 On 03-May-12 | 7.65 | Call | Bond Future | 808 | 0 | 808 | 0 | 800.00 |
| 17/04/2012 | R207 On 03-May-12 | 8.00 | Call | Bond Future | 2239 | 1 | 2239 | 1 | 0.00 |
| 17/04/2012 | R207 On 03-May-12 | 8.30 | Call | Bond Future | 3783 | 3 | 3783 | 3 | 0.00 |
| 17/04/2012 | R207 On 03-May-12 | 8.30 | Put | Bond Future | 13 | 0 | 13 | 0 | 2,400.00 |
| 17/04/2012 | R207 On 03-May-12 | 8.00 | Put | Bond Future | 105 | 0 | 105 | 0 | 800.00 |
| 17/04/2012 | R207 On 03-May-12 | 7.65 | Put | Bond Future | 627 | 1 | 627 | 1 | 0.00 |
| 17/04/2012 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R207 On 03-May-12 | 7.45 | Put | Bond Future | 1289 | 2 | 1289 | 2 | 0.00 |
| 17/04/2012 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R207 On 02-August-12 | | | Bond Future | 7.70 | 96.5982 | 7.7010 | 96.5982 | 210.00 |
| 17/04/2012 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 5889 | 5 | 5889 | 5 | 0.00 |
| 17/04/2012 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 6114 | 5 | 6114 | 5 | 0.00 |
| 17/04/2012 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 5666 | 5 | 5666 | 5 | 0.00 |
| 17/04/2012 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 363 | 1 | 363 | 1 | 0.00 |
| 17/04/2012 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 300 | 0 | 300 | 0 | 0.00 |
| 17/04/2012 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 330 | 1 | 330 | 1 | 0.00 |
| 17/04/2012 | R207 On 01-November-12 | | | Bond Future | 7.77 | 98.0880 | 7.7650 | 98.0880 | 0.00 |
| 17/04/2012 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 4299 | 3 | 4299 | 3 | 0.00 |
| 17/04/2012 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 4470 | 4 | 4470 | 4 | 0.00 |
| 17/04/2012 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 4131 | 3 | 4131 | 3 | 0.00 |
| 17/04/2012 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 1843 | 2 | 1843 | 2 | 0.00 |
| 17/04/2012 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 1665 | 2 | 1665 | 2 | 0.00 |
| 17/04/2012 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 1752 | 2 | 1752 | 2 | 0.00 |
| 17/04/2012 | R207 On 07-February-13 | | | Bond Future | 7.83 | 96.1089 | 7.8340 | 96.1089 | 0.00 |
| 17/04/2012 | R207 On 07-February-13 | 8.25 | Call | Bond Future | 4478 | 4 | 4478 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | R207 On 07-February-13 | 8.30 | Call | Bond Future | 4635 | 4 | 4635 | 4 | 0.00 |
| 17/04/2012 | R207 On 07-February-13 | 8.20 | Call | Bond Future | 4327 | 4 | 4327 | 4 | 0.00 |
| 17/04/2012 | R207 On 07-February-13 | 8.20 | Put | Bond Future | 2459 | 3 | 2459 | 3 | 0.00 |
| 17/04/2012 | R207 On 07-February-13 | 8.30 | Put | Bond Future | 2264 | 3 | 2264 | 3 | 0.00 |
| 17/04/2012 | R207 On 07-February-13 | 8.25 | Put | Bond Future | 2358 | 3 | 2358 | 3 | 0.00 |
| 17/04/2012 | R208 On 03-May-12 | | | Bond Future | 7.72 | 93.1758 | 7.7160 | 93.1758 | 10,014.00 |
| 17/04/2012 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 7442 | 6 | 7442 | 6 | 0.00 |
| 17/04/2012 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 7717 | 6 | 7717 | 6 | 0.00 |
| 17/04/2012 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 7167 | 6 | 7167 | 6 | 0.00 |
| 17/04/2012 | R208 On 03-May-12 | 7.50 | Call | Bond Future | 295 | 0 | 295 | 0 | 3,000.00 |
| 17/04/2012 | R208 On 03-May-12 | 7.70 | Call | Bond Future | 743 | 0 | 743 | 0 | 1,000.00 |
| 17/04/2012 | R208 On 03-May-12 | 8.05 | Call | Bond Future | 2176 | 1 | 2176 | 1 | 0.00 |
| 17/04/2012 | R208 On 03-May-12 | 8.35 | Call | Bond Future | 3797 | 3 | 3797 | 3 | 0.00 |
| 17/04/2012 | R208 On 03-May-12 | 8.35 | Put | Bond Future | 25 | 0 | 25 | 0 | 3,000.00 |
| 17/04/2012 | R208 On 03-May-12 | 8.05 | Put | Bond Future | 165 | 1 | 165 | 1 | 1,000.00 |
| 17/04/2012 | R208 On 03-May-12 | 7.70 | Put | Bond Future | 841 | 2 | 841 | 2 | 0.00 |
| 17/04/2012 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R208 On 03-May-12 | 7.50 | Put | Bond Future | 1625 | 3 | 1625 | 3 | 0.00 |
| 17/04/2012 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R208 On 02-August-12 | | | Bond Future | 7.79 | 94.4998 | 7.7920 | 94.4998 | 336.00 |
| 17/04/2012 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 5943 | 5 | 5943 | 5 | 0.00 |
| 17/04/2012 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5709 | 5 | 5709 | 5 | 0.00 |
| 17/04/2012 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 6179 | 5 | 6179 | 5 | 0.00 |
| 17/04/2012 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 412 | 1 | 412 | 1 | 0.00 |
| 17/04/2012 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 494 | 1 | 494 | 1 | 0.00 |
| 17/04/2012 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 451 | 1 | 451 | 1 | 0.00 |
| 17/04/2012 | R208 On 01-November-12 | | | Bond Future | 7.86 | 92.5583 | 7.8550 | 92.5583 | 0.00 |
| 17/04/2012 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 4353 | 4 | 4353 | 4 | 0.00 |
| 17/04/2012 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 4181 | 3 | 4181 | 3 | 0.00 |
| 17/04/2012 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 4531 | 4 | 4531 | 4 | 0.00 |
| 17/04/2012 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 1990 | 3 | 1990 | 3 | 0.00 |
| 17/04/2012 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 2204 | 3 | 2204 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 2094 | 3 | 2094 | 3 | 0.00 |
| 17/04/2012 | R208 On 07-February-13 | | | Bond Future | 7.92 | 94.1304 | 7.9210 | 94.1304 | 0.00 |
| 17/04/2012 | R208 On 07-February-13 | 8.00 | Call | Bond Future | 3870 | 3 | 3870 | 3 | 0.00 |
| 17/04/2012 | R208 On 07-February-13 | 7.95 | Call | Bond Future | 3725 | 3 | 3725 | 3 | 0.00 |
| 17/04/2012 | R208 On 07-February-13 | 8.05 | Call | Bond Future | 4018 | 3 | 4018 | 3 | 0.00 |
| 17/04/2012 | R208 On 07-February-13 | 8.05 | Put | Bond Future | 3292 | 4 | 3292 | 4 | 0.00 |
| 17/04/2012 | R208 On 07-February-13 | 7.95 | Put | Bond Future | 3561 | 4 | 3561 | 4 | 0.00 |
| 17/04/2012 | R208 On 07-February-13 | 8.00 | Put | Bond Future | 3425 | 4 | 3425 | 4 | 0.00 |
| 17/04/2012 | R209 On 03-May-12 | | | Bond Future | 8.64 | 74.7270 | 8.6390 | 74.7270 | 3,030.00 |
| 17/04/2012 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3096 | 2 | 3096 | 2 | 0.00 |
| 17/04/2012 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 2783 | 1 | 2783 | 1 | 0.00 |
| 17/04/2012 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 3419 | 2 | 3419 | 2 | 0.00 |
| 17/04/2012 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 200 | 1 | 200 | 1 | 0.00 |
| 17/04/2012 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 327 | 1 | 327 | 1 | 0.00 |
| 17/04/2012 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 257 | 1 | 257 | 1 | 0.00 |
| 17/04/2012 | R209 On 02-August-12 | | | Bond Future | 8.71 | 75.7876 | 8.7060 | 75.7876 | 0.00 |
| 17/04/2012 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5657 | 4 | 5657 | 4 | 0.00 |
| 17/04/2012 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 5917 | 5 | 5917 | 5 | 0.00 |
| 17/04/2012 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5401 | 4 | 5401 | 4 | 0.00 |
| 17/04/2012 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 1607 | 2 | 1607 | 2 | 0.00 |
| 17/04/2012 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 1392 | 2 | 1392 | 2 | 0.00 |
| 17/04/2012 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 1496 | 2 | 1496 | 2 | 0.00 |
| 17/04/2012 | R209 On 01-November-12 | | | Bond Future | 8.77 | 73.8118 | 8.7650 | 73.8118 | 0.00 |
| 17/04/2012 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 5621 | 5 | 5621 | 5 | 0.00 |
| 17/04/2012 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 5831 | 5 | 5831 | 5 | 0.00 |
| 17/04/2012 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 5413 | 4 | 5413 | 4 | 0.00 |
| 17/04/2012 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 3972 | 5 | 3972 | 5 | 0.00 |
| 17/04/2012 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 3630 | 4 | 3630 | 4 | 0.00 |
| 17/04/2012 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 3798 | 5 | 3798 | 5 | 0.00 |
| 17/04/2012 | R209 On 07-February-13 | | | Bond Future | 8.83 | 75.0593 | 8.8270 | 75.0593 | 0.00 |
| 17/04/2012 | R209 On 07-February-13 | 9.00 | Call | Bond Future | 6237 | 5 | 6237 | 5 | 0.00 |
| 17/04/2012 | R209 On 07-February-13 | 9.05 | Call | Bond Future | 6437 | 5 | 6437 | 5 | 0.00 |
| 17/04/2012 | R209 On 07-February-13 | 8.95 | Call | Bond Future | 6039 | 5 | 6039 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | R209 On 07-February-13 | 8.95 | Put | Bond Future | 5088 | 6 | 5088 | 6 | 0.00 |
| 17/04/2012 | R209 On 07-February-13 | 9.05 | Put | Bond Future | 4726 | 6 | 4726 | 6 | 0.00 |
| 17/04/2012 | R209 On 07-February-13 | 9.00 | Put | Bond Future | 4905 | 6 | 4905 | 6 | 0.00 |
| 17/04/2012 | R210 On 03-May-12 | | | Bond Future | 141.85 | 141.0956 | 141.8499 | 141.0956 | 925.00 |
| 17/04/2012 | R210 On 03-May-12 | 139.00 | Call | Bond Future | 2850 | 2 | 2850 | 2 | 0.00 |
| 17/04/2012 | R210 On 03-May-12 | 138.95 | Call | Bond Future | 2900 | 2 | 2900 | 2 | 0.00 |
| 17/04/2012 | R210 On 03-May-12 | 139.05 | Call | Bond Future | 2800 | 2 | 2800 | 2 | 0.00 |
| 17/04/2012 | R210 On 03-May-12 | 139.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R210 On 03-May-12 | 138.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R210 On 03-May-12 | 139.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R210 On 02-August-12 | | | Bond Future | 143.86 | 143.0974 | 143.8607 | 143.0974 | 80.00 |
| 17/04/2012 | R210 On 02-August-12 | 143.00 | Call | Bond Future | 861 | 0 | 861 | 0 | 0.00 |
| 17/04/2012 | R210 On 02-August-12 | 143.05 | Call | Bond Future | 811 | 0 | 811 | 0 | 0.00 |
| 17/04/2012 | R210 On 02-August-12 | 142.95 | Call | Bond Future | 911 | 0 | 911 | 0 | 0.00 |
| 17/04/2012 | R210 On 02-August-12 | 142.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R210 On 02-August-12 | 143.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R210 On 02-August-12 | 143.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R211 On 03-May-12 | | | Bond Future | 119.47 | 119.4601 | 119.4674 | 119.4601 | 480.00 |
| 17/04/2012 | R211 On 03-May-12 | 118.20 | Call | Bond Future | 1267 | 1 | 1267 | 1 | 0.00 |
| 17/04/2012 | R211 On 03-May-12 | 118.25 | Call | Bond Future | 1217 | 1 | 1217 | 1 | 0.00 |
| 17/04/2012 | R211 On 03-May-12 | 118.15 | Call | Bond Future | 1317 | 1 | 1317 | 1 | 0.00 |
| 17/04/2012 | R211 On 03-May-12 | 118.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R211 On 03-May-12 | 118.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R211 On 03-May-12 | 118.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R211 On 02-August-12 | | | Bond Future | 119.76 | 119.7581 | 119.7640 | 119.7581 | 0.00 |
| 17/04/2012 | R211 On 02-August-12 | 120.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R211 On 02-August-12 | 119.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R211 On 02-August-12 | 120.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R211 On 02-August-12 | 120.05 | Put | Bond Future | 286 | 0 | 286 | 0 | 0.00 |
| 17/04/2012 | R211 On 02-August-12 | 119.95 | Put | Bond Future | 186 | 0 | 186 | 0 | 0.00 |
| 17/04/2012 | R211 On 02-August-12 | 120.00 | Put | Bond Future | 236 | 0 | 236 | 0 | 0.00 |
| 17/04/2012 | R212 On 03-May-12 | | | Bond Future | 118.17 | 117.8048 | 118.1697 | 117.8048 | 2,902.00 |
| 17/04/2012 | R212 On 03-May-12 | 115.30 | Call | Bond Future | 2870 | 3 | 2870 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | R212 On 03-May-12 | 115.25 | Call | Bond Future | 2920 | 3 | 2920 | 3 | 0.00 |
| 17/04/2012 | R212 On 03-May-12 | 115.35 | Call | Bond Future | 2820 | 2 | 2820 | 2 | 0.00 |
| 17/04/2012 | R212 On 03-May-12 | 115.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R212 On 03-May-12 | 115.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R212 On 03-May-12 | 115.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R212 On 02-August-12 | | | Bond Future | 118.31 | 117.9429 | 118.3116 | 117.9429 | 30.00 |
| 17/04/2012 | R212 On 02-August-12 | 118.00 | Call | Bond Future | 312 | 0 | 312 | 0 | 0.00 |
| 17/04/2012 | R212 On 02-August-12 | 118.05 | Call | Bond Future | 262 | 0 | 262 | 0 | 0.00 |
| 17/04/2012 | R212 On 02-August-12 | 117.95 | Call | Bond Future | 362 | 0 | 362 | 0 | 0.00 |
| 17/04/2012 | R212 On 02-August-12 | 117.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R212 On 02-August-12 | 118.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R212 On 02-August-12 | 118.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R213 On 03-May-12 | | | Bond Future | 8.55 | 84.9640 | 8.5540 | 84.9640 | 4,435.00 |
| 17/04/2012 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 5516 | 4 | 5516 | 4 | 0.00 |
| 17/04/2012 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 5879 | 4 | 5879 | 4 | 0.00 |
| 17/04/2012 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 5154 | 3 | 5154 | 3 | 0.00 |
| 17/04/2012 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 52 | 0 | 52 | 0 | 0.00 |
| 17/04/2012 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 28 | 0 | 28 | 0 | 0.00 |
| 17/04/2012 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 38 | 0 | 38 | 0 | 0.00 |
| 17/04/2012 | R213 On 02-August-12 | | | Bond Future | 8.63 | 86.1718 | 8.6250 | 86.1718 | 13.00 |
| 17/04/2012 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 6196 | 5 | 6196 | 5 | 0.00 |
| 17/04/2012 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 6473 | 5 | 6473 | 5 | 0.00 |
| 17/04/2012 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 5924 | 5 | 5924 | 5 | 0.00 |
| 17/04/2012 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 1424 | 2 | 1424 | 2 | 0.00 |
| 17/04/2012 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 1227 | 2 | 1227 | 2 | 0.00 |
| 17/04/2012 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 1322 | 2 | 1322 | 2 | 0.00 |
| 17/04/2012 | R213 On 01-November-12 | | | Bond Future | 8.69 | 83.9586 | 8.6880 | 83.9586 | 0.00 |
| 17/04/2012 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 6049 | 5 | 6049 | 5 | 0.00 |
| 17/04/2012 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 6276 | 5 | 6276 | 5 | 0.00 |
| 17/04/2012 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 5830 | 5 | 5830 | 5 | 0.00 |
| 17/04/2012 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 3762 | 5 | 3762 | 5 | 0.00 |
| 17/04/2012 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 3438 | 4 | 3438 | 4 | 0.00 |
| 17/04/2012 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 3594 | 4 | 3594 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | R213 On 07-February-13 | | | Bond Future | 8.76 | 85.3858 | 8.7560 | 85.3858 | 0.00 |
| 17/04/2012 | R213 On 07-February-13 | 9.00 | Call | Bond Future | 6568 | 5 | 6568 | 5 | 0.00 |
| 17/04/2012 | R213 On 07-February-13 | 9.05 | Call | Bond Future | 6778 | 6 | 6778 | 6 | 0.00 |
| 17/04/2012 | R213 On 07-February-13 | 8.95 | Call | Bond Future | 6361 | 5 | 6361 | 5 | 0.00 |
| 17/04/2012 | R213 On 07-February-13 | 8.95 | Put | Bond Future | 4844 | 6 | 4844 | 6 | 0.00 |
| 17/04/2012 | R213 On 07-February-13 | 9.05 | Put | Bond Future | 4495 | 5 | 4495 | 5 | 0.00 |
| 17/04/2012 | R213 On 07-February-13 | 9.00 | Put | Bond Future | 4667 | 6 | 4667 | 6 | 0.00 |
| 17/04/2012 | R214 On 03-May-12 | | | Bond Future | 8.69 | 76.1165 | 8.6930 | 76.1165 | 1,530.00 |
| 17/04/2012 | R214 On 03-May-12 | 8.80 | Call | Bond Future | 897 | 0 | 897 | 0 | 0.00 |
| 17/04/2012 | R214 On 03-May-12 | 8.79 | Call | Bond Future | 814 | 0 | 814 | 0 | 0.00 |
| 17/04/2012 | R214 On 03-May-12 | 8.81 | Call | Bond Future | 979 | 0 | 979 | 0 | 0.00 |
| 17/04/2012 | R214 On 03-May-12 | 8.81 | Put | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 17/04/2012 | R214 On 03-May-12 | 8.79 | Put | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 17/04/2012 | R214 On 03-May-12 | 8.80 | Put | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 17/04/2012 | R214 On 02-August-12 | | | Bond Future | 8.76 | 77.1936 | 8.7580 | 77.1936 | 0.00 |
| 17/04/2012 | R214 On 02-August-12 | 8.80 | Call | Bond Future | 349 | 0 | 349 | 0 | 0.00 |
| 17/04/2012 | R214 On 02-August-12 | 8.81 | Call | Bond Future | 432 | 0 | 432 | 0 | 0.00 |
| 17/04/2012 | R214 On 02-August-12 | 8.79 | Call | Bond Future | 267 | 0 | 267 | 0 | 0.00 |
| 17/04/2012 | R214 On 02-August-12 | 8.79 | Put | Bond Future | 1 | 2 | 1 | 2 | 0.00 |
| 17/04/2012 | R214 On 02-August-12 | 8.81 | Put | Bond Future | 0 | 2 | 0 | 2 | 0.00 |
| 17/04/2012 | R214 On 02-August-12 | 8.80 | Put | Bond Future | 0 | 2 | 0 | 2 | 0.00 |