



Derivatives Monthly Statistics Report

For May 2012

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/05/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/05/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/05/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/05/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/05/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/05/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/05/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/05/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/05/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/05/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/05/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/05/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/05/2012 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/05/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/05/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/05/2012 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/05/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/05/2012 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/05/2012 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/05/2012 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/05/2012 | AL7T On 03-May-12 | | | Index Future | 432.14 | 430.1600 | 432.1360 | 430.1600 | 0.00 |
| 02/05/2012 | AL7T On 02-August-12 | | | Index Future | 438.19 | 436.1970 | 438.1890 | 436.1970 | 13.00 |
| 02/05/2012 | AL7T On 01-November-12 | | | Index Future | 444.84 | 442.8260 | 444.8370 | 442.8260 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/05/2012 | ALBI On 03-May-12 | | | Index Future | 391.42 | 390.1270 | 391.4220 | 390.1270 | 127.00 |
| 02/05/2012 | ALBI On 02-August-12 | | | Index Future | 396.91 | 395.6020 | 396.9050 | 395.6020 | 896.00 |
| 02/05/2012 | ALBI On 01-November-12 | | | Index Future | 402.93 | 401.6140 | 402.9270 | 401.6140 | 0.00 |
| 02/05/2012 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/05/2012 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/05/2012 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/05/2012 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/05/2012 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/05/2012 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/05/2012 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/05/2012 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/05/2012 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/05/2012 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/05/2012 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/05/2012 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 02/05/2012 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/05/2012 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/05/2012 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/05/2012 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/05/2012 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/05/2012 | CAAZ On 18-June-12 | | | Can-Do Future | 0.07 | 0.0737 | 0.0699 | 0.0737 | 5,670.00 |
| 02/05/2012 | CABA On 18-June-12 | | | Can-Do Future | 0.33 | 0.3141 | 0.3272 | 0.3141 | 8,000.00 |
| 02/05/2012 | CABB On 18-June-12 | | | Can-Do Future | 0.00 | 0.0052 | 0.0048 | 0.0052 | 8,000.00 |
| 02/05/2012 | CABC On 18-June-12 | | | Can-Do Future | 0.17 | 0.1660 | 0.1722 | 0.1660 | 0.00 |
| 02/05/2012 | CABD On 18-June-12 | | | Can-Do Future | 0.00 | 0.0012 | 0.0010 | 0.0012 | 16,000.00 |
| 02/05/2012 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/05/2012 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/05/2012 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/05/2012 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/05/2012 | GOVI On 03-May-12 | | | GOVI | 392.34 | 391.0700 | 392.3440 | 391.0700 | 59.00 |
| 02/05/2012 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 103440 | 9 | 103440 | 9 | 0.00 |
| 02/05/2012 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 103340 | 9 | 103340 | 9 | 0.00 |
| 02/05/2012 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 103540 | 9 | 103540 | 9 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/05/2012 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | GOVI On 02-August-12 | | | GOVI | 397.84 | 396.5580 | 397.8390 | 396.5580 | 231.00 |
| 02/05/2012 | GOVI On 02-August-12 | 390.00 | Call | GOVI | 78390 | 7 | 78390 | 7 | 0.00 |
| 02/05/2012 | GOVI On 02-August-12 | 389.99 | Call | GOVI | 78490 | 7 | 78490 | 7 | 0.00 |
| 02/05/2012 | GOVI On 02-August-12 | 390.01 | Call | GOVI | 78290 | 7 | 78290 | 7 | 0.00 |
| 02/05/2012 | GOVI On 02-August-12 | 390.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | GOVI On 02-August-12 | 389.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | GOVI On 02-August-12 | 390.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | GOVI On 01-November-12 | | | GOVI | 403.88 | 402.5850 | 403.8750 | 402.5850 | 0.00 |
| 02/05/2012 | GOVI On 01-November-12 | 402.00 | Call | GOVI | 18750 | 1 | 18750 | 1 | 0.00 |
| 02/05/2012 | GOVI On 01-November-12 | 401.99 | Call | GOVI | 18850 | 1 | 18850 | 1 | 0.00 |
| 02/05/2012 | GOVI On 01-November-12 | 402.01 | Call | GOVI | 18650 | 1 | 18650 | 1 | 0.00 |
| 02/05/2012 | GOVI On 01-November-12 | 402.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | GOVI On 01-November-12 | 401.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | GOVI On 01-November-12 | 402.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 02/05/2012 | IGOV On 03-May-12 | | | Index Future | 174.17 | 174.1600 | 174.1730 | 174.1600 | 0.00 |
| 02/05/2012 | IGOV On 02-August-12 | | | Index Future | 176.61 | 176.6040 | 176.6130 | 176.6040 | 563.00 |
| 02/05/2012 | IGOV On 01-November-12 | | | Index Future | 179.29 | 179.2880 | 179.2920 | 179.2880 | 0.00 |
| 02/05/2012 | ILBI On 03-May-12 | | | Index Future | 471.74 | 471.7160 | 471.7440 | 471.7160 | 0.00 |
| 02/05/2012 | ILBI On 02-August-12 | | | Index Future | 478.45 | 478.4200 | 478.4480 | 478.4200 | 169.00 |
| 02/05/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 02/05/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 02/05/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 02/05/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 02/05/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 02/05/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 02/05/2012 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.60 | 94.4000 | 5.6000 | 94.4000 | 0.00 |
| 02/05/2012 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.61 | 94.3900 | 5.6100 | 94.3900 | 2,890.00 |
| 02/05/2012 | JBAF On 18-July-12 | | | Jibar Tradeable Future | 5.62 | 94.3700 | 5.6200 | 94.3700 | 0.00 |
| 02/05/2012 | JBAF On 15-August-12 | | | Jibar Tradeable Future | 5.63 | 94.3500 | 5.6300 | 94.3500 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/05/2012 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.65 | 94.3300 | 5.6500 | 94.3300 | 44,760.00 |
| 02/05/2012 | JBAF On 17-October-12 | | | Jibar Tradeable Future | 5.67 | 94.3200 | 5.6700 | 94.3200 | 0.00 |
| 02/05/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.72 | 94.2600 | 5.7200 | 94.2600 | 840.00 |
| 02/05/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.85 | 94.1100 | 5.8500 | 94.1100 | 790.00 |
| 02/05/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.01 | 93.9500 | 6.0100 | 93.9500 | 500.00 |
| 02/05/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.19 | 93.7700 | 6.1900 | 93.7700 | 1,700.00 |
| 02/05/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 6.39 | 93.5700 | 6.3900 | 93.5700 | 1,500.00 |
| 02/05/2012 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 6.60 | 93.3600 | 6.6000 | 93.3600 | 0.00 |
| 02/05/2012 | R157 On 03-May-12 | | | Bond Future | 6.39 | 122.8728 | 6.3910 | 122.8728 | 4,103.00 |
| 02/05/2012 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 6051 | 6 | 6051 | 6 | 0.00 |
| 02/05/2012 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 6209 | 6 | 6209 | 6 | 0.00 |
| 02/05/2012 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 5894 | 6 | 5894 | 6 | 0.00 |
| 02/05/2012 | R157 On 03-May-12 | 6.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,500.00 |
| 02/05/2012 | R157 On 03-May-12 | 6.50 | Call | Bond Future | 368 | 0 | 368 | 0 | 1,500.00 |
| 02/05/2012 | R157 On 03-May-12 | 6.75 | Call | Bond Future | 1200 | 1 | 1200 | 1 | 1,500.00 |
| 02/05/2012 | R157 On 03-May-12 | 7.35 | Call | Bond Future | 3171 | 3 | 3171 | 3 | 0.00 |
| 02/05/2012 | R157 On 03-May-12 | 7.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,500.00 |
| 02/05/2012 | R157 On 03-May-12 | 6.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,500.00 |
| 02/05/2012 | R157 On 03-May-12 | 6.50 | Put | Bond Future | 2 | 0 | 2 | 0 | 1,500.00 |
| 02/05/2012 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R157 On 03-May-12 | 6.25 | Put | Bond Future | 475 | 1 | 475 | 1 | 0.00 |
| 02/05/2012 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R157 On 02-August-12 | | | Bond Future | 6.46 | 124.5941 | 6.4570 | 124.5941 | 13,345.00 |
| 02/05/2012 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4679 | 4 | 4679 | 4 | 0.00 |
| 02/05/2012 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4826 | 5 | 4826 | 5 | 0.00 |
| 02/05/2012 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 4532 | 4 | 4532 | 4 | 0.00 |
| 02/05/2012 | R157 On 02-August-12 | 6.15 | Call | Bond Future | 272 | 0 | 272 | 0 | 3,750.00 |
| 02/05/2012 | R157 On 02-August-12 | 6.35 | Call | Bond Future | 494 | 0 | 494 | 0 | 1,250.00 |
| 02/05/2012 | R157 On 02-August-12 | 6.55 | Call | Bond Future | 810 | 1 | 810 | 1 | 0.00 |
| 02/05/2012 | R157 On 02-August-12 | 6.95 | Call | Bond Future | 1693 | 2 | 1693 | 2 | 0.00 |
| 02/05/2012 | R157 On 02-August-12 | 6.95 | Put | Bond Future | 173 | 0 | 173 | 0 | 3,750.00 |
| 02/05/2012 | R157 On 02-August-12 | 6.55 | Put | Bond Future | 521 | 1 | 521 | 1 | 1,250.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/05/2012 | R157 On 02-August-12 | 6.35 | Put | Bond Future | 827 | 1 | 827 | 1 | 0.00 |
| 02/05/2012 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 02/05/2012 | R157 On 02-August-12 | 6.15 | Put | Bond Future | 1231 | 1 | 1231 | 1 | 0.00 |
| 02/05/2012 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 02/05/2012 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 02/05/2012 | R157 On 01-November-12 | | | Bond Future | 6.49 | 119.6810 | 6.4910 | 119.6810 | 0.00 |
| 02/05/2012 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1955 | 2 | 1955 | 2 | 0.00 |
| 02/05/2012 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 2058 | 2 | 2058 | 2 | 0.00 |
| 02/05/2012 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1855 | 2 | 1855 | 2 | 0.00 |
| 02/05/2012 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 552 | 1 | 552 | 1 | 0.00 |
| 02/05/2012 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 474 | 1 | 474 | 1 | 0.00 |
| 02/05/2012 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 512 | 1 | 512 | 1 | 0.00 |
| 02/05/2012 | R157 On 07-February-13 | | | Bond Future | 6.52 | 121.6929 | 6.5220 | 121.6929 | 0.00 |
| 02/05/2012 | R157 On 07-February-13 | 6.75 | Call | Bond Future | 1538 | 1 | 1538 | 1 | 0.00 |
| 02/05/2012 | R157 On 07-February-13 | 6.80 | Call | Bond Future | 1617 | 1 | 1617 | 1 | 0.00 |
| 02/05/2012 | R157 On 07-February-13 | 6.70 | Call | Bond Future | 1463 | 1 | 1463 | 1 | 0.00 |
| 02/05/2012 | R157 On 07-February-13 | 6.70 | Put | Bond Future | 1004 | 1 | 1004 | 1 | 0.00 |
| 02/05/2012 | R157 On 07-February-13 | 6.80 | Put | Bond Future | 901 | 1 | 901 | 1 | 0.00 |
| 02/05/2012 | R157 On 07-February-13 | 6.75 | Put | Bond Future | 950 | 1 | 950 | 1 | 0.00 |
| 02/05/2012 | R186 On 03-May-12 | | | Bond Future | 8.12 | 123.6520 | 8.1210 | 123.6520 | 9,852.00 |
| 02/05/2012 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 8083 | 8 | 8083 | 8 | 0.00 |
| 02/05/2012 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 8519 | 8 | 8519 | 8 | 0.00 |
| 02/05/2012 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 7644 | 7 | 7644 | 7 | 0.00 |
| 02/05/2012 | R186 On 03-May-12 | 7.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 2,250.00 |
| 02/05/2012 | R186 On 03-May-12 | 8.20 | Call | Bond Future | 823 | 1 | 823 | 1 | 750.00 |
| 02/05/2012 | R186 On 03-May-12 | 8.50 | Call | Bond Future | 3585 | 3 | 3585 | 3 | 0.00 |
| 02/05/2012 | R186 On 03-May-12 | 8.85 | Call | Bond Future | 6760 | 6 | 6760 | 6 | 0.00 |
| 02/05/2012 | R186 On 03-May-12 | 8.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 2,250.00 |
| 02/05/2012 | R186 On 03-May-12 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 750.00 |
| 02/05/2012 | R186 On 03-May-12 | 8.20 | Put | Bond Future | 63 | 0 | 63 | 0 | 0.00 |
| 02/05/2012 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R186 On 03-May-12 | 7.90 | Put | Bond Future | 2164 | 3 | 2164 | 3 | 0.00 |
| 02/05/2012 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/05/2012 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R186 On 02-August-12 | | | Bond Future | 8.20 | 120.1048 | 8.1970 | 120.1048 | 26,725.00 |
| 02/05/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 6074 | 6 | 6074 | 6 | 0.00 |
| 02/05/2012 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6421 | 6 | 6421 | 6 | 0.00 |
| 02/05/2012 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 5734 | 5 | 5734 | 5 | 0.00 |
| 02/05/2012 | R186 On 02-August-12 | 8.25 | Call | Bond Future | 3045 | 3 | 3045 | 3 | 8,750.00 |
| 02/05/2012 | R186 On 02-August-12 | 8.66 | Call | Bond Future | 5467 | 5 | 5467 | 5 | 0.00 |
| 02/05/2012 | R186 On 02-August-12 | 7.76 | Call | Bond Future | 1147 | 1 | 1147 | 1 | 43.00 |
| 02/05/2012 | R186 On 02-August-12 | 8.76 | Call | Bond Future | 6143 | 6 | 6143 | 6 | 0.00 |
| 02/05/2012 | R186 On 02-August-12 | 8.00 | Call | Bond Future | 1934 | 2 | 1934 | 2 | 1,099.00 |
| 02/05/2012 | R186 On 02-August-12 | 9.00 | Call | Bond Future | 7860 | 7 | 7860 | 7 | 0.00 |
| 02/05/2012 | R186 On 02-August-12 | 7.70 | Call | Bond Future | 991 | 1 | 991 | 1 | 2,700.00 |
| 02/05/2012 | R186 On 02-August-12 | 8.30 | Call | Bond Future | 3305 | 3 | 3305 | 3 | 0.00 |
| 02/05/2012 | R186 On 02-August-12 | 7.66 | Call | Bond Future | 896 | 1 | 896 | 1 | 276.00 |
| 02/05/2012 | R186 On 02-August-12 | 7.76 | Put | Bond Future | 5395 | 6 | 5395 | 6 | 0.00 |
| 02/05/2012 | R186 On 02-August-12 | 8.30 | Put | Bond Future | 2334 | 3 | 2334 | 3 | 900.00 |
| 02/05/2012 | R186 On 02-August-12 | 9.00 | Put | Bond Future | 582 | 1 | 582 | 1 | 199.00 |
| 02/05/2012 | R186 On 02-August-12 | 7.70 | Put | Bond Future | 5839 | 6 | 5839 | 6 | 0.00 |
| 02/05/2012 | R186 On 02-August-12 | 8.76 | Put | Bond Future | 972 | 1 | 972 | 1 | 43.00 |
| 02/05/2012 | R186 On 02-August-12 | 8.00 | Put | Bond Future | 3823 | 4 | 3823 | 4 | 0.00 |
| 02/05/2012 | R186 On 02-August-12 | 8.66 | Put | Bond Future | 1190 | 1 | 1190 | 1 | 276.00 |
| 02/05/2012 | R186 On 02-August-12 | 7.66 | Put | Bond Future | 6146 | 7 | 6146 | 7 | 0.00 |
| 02/05/2012 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 1098 | 1 | 1098 | 1 | 0.00 |
| 02/05/2012 | R186 On 02-August-12 | 8.25 | Put | Bond Future | 2544 | 3 | 2544 | 3 | 0.00 |
| 02/05/2012 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 895 | 1 | 895 | 1 | 0.00 |
| 02/05/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 992 | 1 | 992 | 1 | 2,700.00 |
| 02/05/2012 | R186 On 01-November-12 | | | Bond Future | 8.26 | 121.9289 | 8.2620 | 121.9289 | 0.00 |
| 02/05/2012 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 7197 | 7 | 7197 | 7 | 0.00 |
| 02/05/2012 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 6912 | 7 | 6912 | 7 | 0.00 |
| 02/05/2012 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 7486 | 7 | 7486 | 7 | 0.00 |
| 02/05/2012 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 2624 | 3 | 2624 | 3 | 0.00 |
| 02/05/2012 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 2932 | 3 | 2932 | 3 | 0.00 |
| 02/05/2012 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 2775 | 3 | 2775 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/05/2012 | R186 On 07-February-13 | | | Bond Future | 8.33 | 118.6834 | 8.3300 | 118.6834 | 0.00 |
| 02/05/2012 | R186 On 07-February-13 | 8.50 | Call | Bond Future | 6463 | 6 | 6463 | 6 | 0.00 |
| 02/05/2012 | R186 On 07-February-13 | 8.55 | Call | Bond Future | 6714 | 6 | 6714 | 6 | 0.00 |
| 02/05/2012 | R186 On 07-February-13 | 8.45 | Call | Bond Future | 6222 | 6 | 6222 | 6 | 0.00 |
| 02/05/2012 | R186 On 07-February-13 | 8.45 | Put | Bond Future | 5133 | 5 | 5133 | 5 | 0.00 |
| 02/05/2012 | R186 On 07-February-13 | 8.55 | Put | Bond Future | 4729 | 5 | 4729 | 5 | 0.00 |
| 02/05/2012 | R186 On 07-February-13 | 8.50 | Put | Bond Future | 4925 | 5 | 4925 | 5 | 0.00 |
| 02/05/2012 | R189 On 03-May-12 | | | Bond Future | 215.78 | 215.7666 | 215.7795 | 215.7666 | 0.00 |
| 02/05/2012 | R189 On 03-May-12 | 215.00 | Call | Bond Future | 779 | 1 | 779 | 1 | 0.00 |
| 02/05/2012 | R189 On 03-May-12 | 215.05 | Call | Bond Future | 729 | 1 | 729 | 1 | 0.00 |
| 02/05/2012 | R189 On 03-May-12 | 214.95 | Call | Bond Future | 829 | 1 | 829 | 1 | 0.00 |
| 02/05/2012 | R189 On 03-May-12 | 214.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R189 On 03-May-12 | 215.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R189 On 03-May-12 | 215.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R189 On 02-August-12 | | | Bond Future | 218.80 | 218.7939 | 218.8020 | 218.7939 | 44.00 |
| 02/05/2012 | R189 On 02-August-12 | 218.00 | Call | Bond Future | 802 | 1 | 802 | 1 | 0.00 |
| 02/05/2012 | R189 On 02-August-12 | 217.95 | Call | Bond Future | 852 | 1 | 852 | 1 | 0.00 |
| 02/05/2012 | R189 On 02-August-12 | 218.05 | Call | Bond Future | 752 | 1 | 752 | 1 | 0.00 |
| 02/05/2012 | R189 On 02-August-12 | 218.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R189 On 02-August-12 | 217.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R189 On 02-August-12 | 218.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R197 On 03-May-12 | | | Bond Future | 259.99 | 259.9251 | 259.9941 | 259.9251 | 0.00 |
| 02/05/2012 | R197 On 03-May-12 | 251.00 | Call | Bond Future | 8994 | 9 | 8994 | 9 | 0.00 |
| 02/05/2012 | R197 On 03-May-12 | 251.05 | Call | Bond Future | 8944 | 9 | 8944 | 9 | 0.00 |
| 02/05/2012 | R197 On 03-May-12 | 250.95 | Call | Bond Future | 9044 | 9 | 9044 | 9 | 0.00 |
| 02/05/2012 | R197 On 03-May-12 | 250.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R197 On 03-May-12 | 251.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R197 On 03-May-12 | 251.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R197 On 02-August-12 | | | Bond Future | 258.45 | 258.3831 | 258.4471 | 258.3831 | 1,289.00 |
| 02/05/2012 | R197 On 02-August-12 | 257.00 | Call | Bond Future | 1447 | 1 | 1447 | 1 | 0.00 |
| 02/05/2012 | R197 On 02-August-12 | 257.05 | Call | Bond Future | 1397 | 1 | 1397 | 1 | 0.00 |
| 02/05/2012 | R197 On 02-August-12 | 256.95 | Call | Bond Future | 1497 | 1 | 1497 | 1 | 0.00 |
| 02/05/2012 | R197 On 02-August-12 | 256.95 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/05/2012 | R197 On 02-August-12 | 257.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R197 On 02-August-12 | 257.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R201 On 03-May-12 | | | Bond Future | 5.74 | 110.3605 | 5.7350 | 110.3605 | 1,220.00 |
| 02/05/2012 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 4912 | 5 | 4912 | 5 | 0.00 |
| 02/05/2012 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 4794 | 5 | 4794 | 5 | 0.00 |
| 02/05/2012 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 5031 | 5 | 5031 | 5 | 0.00 |
| 02/05/2012 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R201 On 02-August-12 | | | Bond Future | 5.74 | 107.5021 | 5.7420 | 107.5021 | 2,704.00 |
| 02/05/2012 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3915 | 4 | 3915 | 4 | 0.00 |
| 02/05/2012 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 4023 | 4 | 4023 | 4 | 0.00 |
| 02/05/2012 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 3806 | 4 | 3806 | 4 | 0.00 |
| 02/05/2012 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R201 On 01-November-12 | | | Bond Future | 5.69 | 109.1360 | 5.6900 | 109.1360 | 0.00 |
| 02/05/2012 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1799 | 2 | 1799 | 2 | 0.00 |
| 02/05/2012 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1884 | 2 | 1884 | 2 | 0.00 |
| 02/05/2012 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1715 | 2 | 1715 | 2 | 0.00 |
| 02/05/2012 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 171 | 0 | 171 | 0 | 0.00 |
| 02/05/2012 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 139 | 0 | 139 | 0 | 0.00 |
| 02/05/2012 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 154 | 0 | 154 | 0 | 0.00 |
| 02/05/2012 | R201 On 07-February-13 | | | Bond Future | 5.60 | 106.5538 | 5.5960 | 106.5538 | 0.00 |
| 02/05/2012 | R201 On 07-February-13 | 6.25 | Call | Bond Future | 1483 | 1 | 1483 | 1 | 0.00 |
| 02/05/2012 | R201 On 07-February-13 | 6.20 | Call | Bond Future | 1416 | 1 | 1416 | 1 | 0.00 |
| 02/05/2012 | R201 On 07-February-13 | 6.30 | Call | Bond Future | 1550 | 1 | 1550 | 1 | 0.00 |
| 02/05/2012 | R201 On 07-February-13 | 6.30 | Put | Bond Future | 291 | 0 | 291 | 0 | 0.00 |
| 02/05/2012 | R201 On 07-February-13 | 6.20 | Put | Bond Future | 335 | 0 | 335 | 0 | 0.00 |
| 02/05/2012 | R201 On 07-February-13 | 6.25 | Put | Bond Future | 313 | 0 | 313 | 0 | 0.00 |
| 02/05/2012 | R202 On 03-May-12 | | | Bond Future | 191.85 | 191.7890 | 191.8457 | 191.7890 | 0.00 |
| 02/05/2012 | R202 On 03-May-12 | 190.00 | Call | Bond Future | 1846 | 2 | 1846 | 2 | 0.00 |
| 02/05/2012 | R202 On 03-May-12 | 190.05 | Call | Bond Future | 1796 | 2 | 1796 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/05/2012 | R202 On 03-May-12 | 189.95 | Call | Bond Future | 1896 | 2 | 1896 | 2 | 0.00 |
| 02/05/2012 | R202 On 03-May-12 | 189.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R202 On 03-May-12 | 190.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R202 On 03-May-12 | 190.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R202 On 02-August-12 | | | Bond Future | 191.78 | 191.7238 | 191.7770 | 191.7238 | 40,005.00 |
| 02/05/2012 | R202 On 02-August-12 | 191.00 | Call | Bond Future | 777 | 1 | 777 | 1 | 0.00 |
| 02/05/2012 | R202 On 02-August-12 | 191.05 | Call | Bond Future | 727 | 1 | 727 | 1 | 0.00 |
| 02/05/2012 | R202 On 02-August-12 | 190.95 | Call | Bond Future | 827 | 1 | 827 | 1 | 0.00 |
| 02/05/2012 | R202 On 02-August-12 | 190.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R202 On 02-August-12 | 191.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R202 On 02-August-12 | 191.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R203 On 03-May-12 | | | Bond Future | 6.92 | 106.7251 | 6.9160 | 106.7251 | 2,804.00 |
| 02/05/2012 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 7990 | 8 | 7990 | 8 | 0.00 |
| 02/05/2012 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 8197 | 8 | 8197 | 8 | 0.00 |
| 02/05/2012 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 7782 | 7 | 7782 | 7 | 0.00 |
| 02/05/2012 | R203 On 03-May-12 | 7.00 | Call | Bond Future | 398 | 0 | 398 | 0 | 4,200.00 |
| 02/05/2012 | R203 On 03-May-12 | 7.80 | Call | Bond Future | 3948 | 4 | 3948 | 4 | 0.00 |
| 02/05/2012 | R203 On 03-May-12 | 7.15 | Call | Bond Future | 1063 | 1 | 1063 | 1 | 1,400.00 |
| 02/05/2012 | R203 On 03-May-12 | 7.45 | Call | Bond Future | 2407 | 2 | 2407 | 2 | 0.00 |
| 02/05/2012 | R203 On 03-May-12 | 7.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,400.00 |
| 02/05/2012 | R203 On 03-May-12 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 4,200.00 |
| 02/05/2012 | R203 On 03-May-12 | 7.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R203 On 03-May-12 | 7.00 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 02/05/2012 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R203 On 02-August-12 | | | Bond Future | 6.99 | 108.2233 | 6.9880 | 108.2233 | 3,883.00 |
| 02/05/2012 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 6378 | 6 | 6378 | 6 | 0.00 |
| 02/05/2012 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 6578 | 6 | 6578 | 6 | 0.00 |
| 02/05/2012 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 6179 | 6 | 6179 | 6 | 0.00 |
| 02/05/2012 | R203 On 02-August-12 | 6.60 | Call | Bond Future | 443 | 0 | 443 | 0 | 4,200.00 |
| 02/05/2012 | R203 On 02-August-12 | 6.85 | Call | Bond Future | 827 | 1 | 827 | 1 | 1,400.00 |
| 02/05/2012 | R203 On 02-August-12 | 7.15 | Call | Bond Future | 1506 | 1 | 1506 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/05/2012 | R203 On 02-August-12 | 7.55 | Call | Bond Future | 2742 | 2 | 2742 | 2 | 0.00 |
| 02/05/2012 | R203 On 02-August-12 | 7.55 | Put | Bond Future | 320 | 0 | 320 | 0 | 4,200.00 |
| 02/05/2012 | R203 On 02-August-12 | 7.15 | Put | Bond Future | 801 | 1 | 801 | 1 | 1,400.00 |
| 02/05/2012 | R203 On 02-August-12 | 6.85 | Put | Bond Future | 1432 | 2 | 1432 | 2 | 0.00 |
| 02/05/2012 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 02/05/2012 | R203 On 02-August-12 | 6.60 | Put | Bond Future | 2156 | 2 | 2156 | 2 | 0.00 |
| 02/05/2012 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 02/05/2012 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 02/05/2012 | R203 On 01-November-12 | | | Bond Future | 7.04 | 105.7088 | 7.0410 | 105.7088 | 0.00 |
| 02/05/2012 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 3646 | 3 | 3646 | 3 | 0.00 |
| 02/05/2012 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 3495 | 3 | 3495 | 3 | 0.00 |
| 02/05/2012 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 3798 | 4 | 3798 | 4 | 0.00 |
| 02/05/2012 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 686 | 1 | 686 | 1 | 0.00 |
| 02/05/2012 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 787 | 1 | 787 | 1 | 0.00 |
| 02/05/2012 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 736 | 1 | 736 | 1 | 0.00 |
| 02/05/2012 | R203 On 07-February-13 | | | Bond Future | 7.10 | 107.4834 | 7.0990 | 107.4834 | 0.00 |
| 02/05/2012 | R203 On 07-February-13 | 6.50 | Call | Bond Future | 1105 | 1 | 1105 | 1 | 0.00 |
| 02/05/2012 | R203 On 07-February-13 | 6.45 | Call | Bond Future | 1038 | 1 | 1038 | 1 | 0.00 |
| 02/05/2012 | R203 On 07-February-13 | 6.55 | Call | Bond Future | 1174 | 1 | 1174 | 1 | 0.00 |
| 02/05/2012 | R203 On 07-February-13 | 6.55 | Put | Bond Future | 3377 | 4 | 3377 | 4 | 0.00 |
| 02/05/2012 | R203 On 07-February-13 | 6.45 | Put | Bond Future | 3648 | 4 | 3648 | 4 | 0.00 |
| 02/05/2012 | R203 On 07-February-13 | 6.50 | Put | Bond Future | 3511 | 4 | 3511 | 4 | 0.00 |
| 02/05/2012 | R204 On 03-May-12 | | | Bond Future | 7.21 | 106.6807 | 7.2110 | 106.6807 | 1,571.00 |
| 02/05/2012 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 7808 | 7 | 7808 | 7 | 0.00 |
| 02/05/2012 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 8049 | 8 | 8049 | 8 | 0.00 |
| 02/05/2012 | R204 On 03-May-12 | 7.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 550.00 |
| 02/05/2012 | R204 On 03-May-12 | 7.75 | Call | Bond Future | 2821 | 2 | 2821 | 2 | 0.00 |
| 02/05/2012 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 7566 | 7 | 7566 | 7 | 0.00 |
| 02/05/2012 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R204 On 03-May-12 | 7.00 | Put | Bond Future | 1131 | 2 | 1131 | 2 | 0.00 |
| 02/05/2012 | R204 On 03-May-12 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 550.00 |
| 02/05/2012 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R204 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/05/2012 | R204 On 02-August-12 | | | Bond Future | 7.29 | 104.1511 | 7.2880 | 104.1511 | 4,098.00 |
| 02/05/2012 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 6070 | 6 | 6070 | 6 | 0.00 |
| 02/05/2012 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 5842 | 5 | 5842 | 5 | 0.00 |
| 02/05/2012 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 6297 | 6 | 6297 | 6 | 0.00 |
| 02/05/2012 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 57 | 0 | 57 | 0 | 0.00 |
| 02/05/2012 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 79 | 0 | 79 | 0 | 0.00 |
| 02/05/2012 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 68 | 0 | 68 | 0 | 0.00 |
| 02/05/2012 | R204 On 01-November-12 | | | Bond Future | 7.35 | 105.7320 | 7.3460 | 105.7320 | 0.00 |
| 02/05/2012 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 4194 | 4 | 4194 | 4 | 0.00 |
| 02/05/2012 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 4369 | 4 | 4369 | 4 | 0.00 |
| 02/05/2012 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 4022 | 4 | 4022 | 4 | 0.00 |
| 02/05/2012 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 1081 | 1 | 1081 | 1 | 0.00 |
| 02/05/2012 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 951 | 1 | 951 | 1 | 0.00 |
| 02/05/2012 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 1014 | 1 | 1014 | 1 | 0.00 |
| 02/05/2012 | R204 On 07-February-13 | | | Bond Future | 7.41 | 103.4747 | 7.4070 | 103.4747 | 0.00 |
| 02/05/2012 | R204 On 07-February-13 | 8.00 | Call | Bond Future | 4318 | 4 | 4318 | 4 | 0.00 |
| 02/05/2012 | R204 On 07-February-13 | 8.05 | Call | Bond Future | 4476 | 4 | 4476 | 4 | 0.00 |
| 02/05/2012 | R204 On 07-February-13 | 7.95 | Call | Bond Future | 4163 | 4 | 4163 | 4 | 0.00 |
| 02/05/2012 | R204 On 07-February-13 | 7.95 | Put | Bond Future | 1616 | 2 | 1616 | 2 | 0.00 |
| 02/05/2012 | R204 On 07-February-13 | 8.05 | Put | Bond Future | 1469 | 2 | 1469 | 2 | 0.00 |
| 02/05/2012 | R204 On 07-February-13 | 8.00 | Put | Bond Future | 1541 | 2 | 1541 | 2 | 0.00 |
| 02/05/2012 | R206 On 03-May-12 | | | Bond Future | 5.51 | 105.3874 | 5.5050 | 105.3874 | 1,000.00 |
| 02/05/2012 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 3176 | 3 | 3176 | 3 | 0.00 |
| 02/05/2012 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 3254 | 3 | 3254 | 3 | 0.00 |
| 02/05/2012 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 3098 | 3 | 3098 | 3 | 0.00 |
| 02/05/2012 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R206 On 02-August-12 | | | Bond Future | 5.48 | 103.1013 | 5.4770 | 103.1013 | 1,781.00 |
| 02/05/2012 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 2427 | 2 | 2427 | 2 | 0.00 |
| 02/05/2012 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 2494 | 2 | 2494 | 2 | 0.00 |
| 02/05/2012 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 2359 | 2 | 2359 | 2 | 0.00 |
| 02/05/2012 | R206 On 02-August-12 | 7.20 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/05/2012 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R206 On 01-November-12 | | | Bond Future | 5.32 | 104.6700 | 5.3230 | 104.6700 | 0.00 |
| 02/05/2012 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 860 | 1 | 860 | 1 | 0.00 |
| 02/05/2012 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 812 | 1 | 812 | 1 | 0.00 |
| 02/05/2012 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 909 | 1 | 909 | 1 | 0.00 |
| 02/05/2012 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 70 | 0 | 70 | 0 | 0.00 |
| 02/05/2012 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 88 | 0 | 88 | 0 | 0.00 |
| 02/05/2012 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 78 | 0 | 78 | 0 | 0.00 |
| 02/05/2012 | R206 On 07-February-13 | | | Bond Future | 5.03 | 102.6598 | 5.0250 | 102.6598 | 0.00 |
| 02/05/2012 | R206 On 07-February-13 | 6.00 | Call | Bond Future | 956 | 1 | 956 | 1 | 0.00 |
| 02/05/2012 | R206 On 07-February-13 | 5.95 | Call | Bond Future | 919 | 1 | 919 | 1 | 0.00 |
| 02/05/2012 | R206 On 07-February-13 | 6.05 | Call | Bond Future | 994 | 1 | 994 | 1 | 0.00 |
| 02/05/2012 | R206 On 07-February-13 | 6.05 | Put | Bond Future | 71 | 0 | 71 | 0 | 0.00 |
| 02/05/2012 | R206 On 07-February-13 | 5.95 | Put | Bond Future | 85 | 0 | 85 | 0 | 0.00 |
| 02/05/2012 | R206 On 07-February-13 | 6.00 | Put | Bond Future | 77 | 0 | 77 | 0 | 0.00 |
| 02/05/2012 | R207 On 03-May-12 | | | Bond Future | 7.48 | 100.4780 | 7.4810 | 100.4780 | 6,296.00 |
| 02/05/2012 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 6938 | 6 | 6938 | 6 | 0.00 |
| 02/05/2012 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 7199 | 7 | 7199 | 7 | 0.00 |
| 02/05/2012 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 6676 | 6 | 6676 | 6 | 0.00 |
| 02/05/2012 | R207 On 03-May-12 | 7.45 | Call | Bond Future | 90 | 0 | 90 | 0 | 2,400.00 |
| 02/05/2012 | R207 On 03-May-12 | 7.65 | Call | Bond Future | 962 | 1 | 962 | 1 | 800.00 |
| 02/05/2012 | R207 On 03-May-12 | 8.00 | Call | Bond Future | 2914 | 2 | 2914 | 2 | 0.00 |
| 02/05/2012 | R207 On 03-May-12 | 8.30 | Call | Bond Future | 4550 | 4 | 4550 | 4 | 0.00 |
| 02/05/2012 | R207 On 03-May-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 2,400.00 |
| 02/05/2012 | R207 On 03-May-12 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 800.00 |
| 02/05/2012 | R207 On 03-May-12 | 7.65 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 02/05/2012 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R207 On 03-May-12 | 7.45 | Put | Bond Future | 268 | 1 | 268 | 1 | 0.00 |
| 02/05/2012 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R207 On 02-August-12 | | | Bond Future | 7.56 | 98.2527 | 7.5610 | 98.2527 | 27,509.00 |
| 02/05/2012 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 6426 | 6 | 6426 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/05/2012 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 6184 | 6 | 6184 | 6 | 0.00 |
| 02/05/2012 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 6667 | 6 | 6667 | 6 | 0.00 |
| 02/05/2012 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 80 | 0 | 80 | 0 | 0.00 |
| 02/05/2012 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 108 | 0 | 108 | 0 | 0.00 |
| 02/05/2012 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 94 | 0 | 94 | 0 | 0.00 |
| 02/05/2012 | R207 On 01-November-12 | | | Bond Future | 7.62 | 99.7427 | 7.6220 | 99.7427 | 0.00 |
| 02/05/2012 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 4522 | 4 | 4522 | 4 | 0.00 |
| 02/05/2012 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 4708 | 4 | 4708 | 4 | 0.00 |
| 02/05/2012 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 4339 | 4 | 4339 | 4 | 0.00 |
| 02/05/2012 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 1283 | 1 | 1283 | 1 | 0.00 |
| 02/05/2012 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 1136 | 1 | 1136 | 1 | 0.00 |
| 02/05/2012 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 1208 | 1 | 1208 | 1 | 0.00 |
| 02/05/2012 | R207 On 07-February-13 | | | Bond Future | 7.69 | 97.7765 | 7.6880 | 97.7765 | 0.00 |
| 02/05/2012 | R207 On 07-February-13 | 8.25 | Call | Bond Future | 4688 | 4 | 4688 | 4 | 0.00 |
| 02/05/2012 | R207 On 07-February-13 | 8.30 | Call | Bond Future | 4857 | 5 | 4857 | 5 | 0.00 |
| 02/05/2012 | R207 On 07-February-13 | 8.20 | Call | Bond Future | 4522 | 4 | 4522 | 4 | 0.00 |
| 02/05/2012 | R207 On 07-February-13 | 8.20 | Put | Bond Future | 1896 | 2 | 1896 | 2 | 0.00 |
| 02/05/2012 | R207 On 07-February-13 | 8.30 | Put | Bond Future | 1728 | 2 | 1728 | 2 | 0.00 |
| 02/05/2012 | R207 On 07-February-13 | 8.25 | Put | Bond Future | 1810 | 2 | 1810 | 2 | 0.00 |
| 02/05/2012 | R208 On 03-May-12 | | | Bond Future | 7.57 | 94.9096 | 7.5710 | 94.9096 | 7,596.00 |
| 02/05/2012 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 8333 | 8 | 8333 | 8 | 0.00 |
| 02/05/2012 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 8607 | 8 | 8607 | 8 | 0.00 |
| 02/05/2012 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 8057 | 8 | 8057 | 8 | 0.00 |
| 02/05/2012 | R208 On 03-May-12 | 7.50 | Call | Bond Future | 39 | 0 | 39 | 0 | 3,000.00 |
| 02/05/2012 | R208 On 03-May-12 | 7.70 | Call | Bond Future | 800 | 0 | 800 | 0 | 1,000.00 |
| 02/05/2012 | R208 On 03-May-12 | 8.05 | Call | Bond Future | 2902 | 2 | 2902 | 2 | 0.00 |
| 02/05/2012 | R208 On 03-May-12 | 8.35 | Call | Bond Future | 4662 | 4 | 4662 | 4 | 0.00 |
| 02/05/2012 | R208 On 03-May-12 | 8.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 3,000.00 |
| 02/05/2012 | R208 On 03-May-12 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,000.00 |
| 02/05/2012 | R208 On 03-May-12 | 7.70 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 02/05/2012 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R208 On 03-May-12 | 7.50 | Put | Bond Future | 479 | 1 | 479 | 1 | 0.00 |
| 02/05/2012 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/05/2012 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R208 On 02-August-12 | | | Bond Future | 7.64 | 96.2377 | 7.6440 | 96.2377 | 7,450.00 |
| 02/05/2012 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 6517 | 6 | 6517 | 6 | 0.00 |
| 02/05/2012 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 6773 | 6 | 6773 | 6 | 0.00 |
| 02/05/2012 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 6261 | 6 | 6261 | 6 | 0.00 |
| 02/05/2012 | R208 On 02-August-12 | 7.20 | Call | Bond Future | 624 | 1 | 624 | 1 | 3,450.00 |
| 02/05/2012 | R208 On 02-August-12 | 8.25 | Call | Bond Future | 4046 | 4 | 4046 | 4 | 0.00 |
| 02/05/2012 | R208 On 02-August-12 | 7.50 | Call | Bond Future | 1251 | 1 | 1251 | 1 | 1,150.00 |
| 02/05/2012 | R208 On 02-August-12 | 7.80 | Call | Bond Future | 2176 | 2 | 2176 | 2 | 0.00 |
| 02/05/2012 | R208 On 02-August-12 | 7.80 | Put | Bond Future | 1242 | 1 | 1242 | 1 | 1,150.00 |
| 02/05/2012 | R208 On 02-August-12 | 8.25 | Put | Bond Future | 482 | 1 | 482 | 1 | 3,450.00 |
| 02/05/2012 | R208 On 02-August-12 | 7.50 | Put | Bond Future | 2124 | 2 | 2124 | 2 | 0.00 |
| 02/05/2012 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 160 | 0 | 160 | 0 | 0.00 |
| 02/05/2012 | R208 On 02-August-12 | 7.20 | Put | Bond Future | 3347 | 4 | 3347 | 4 | 0.00 |
| 02/05/2012 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 120 | 0 | 120 | 0 | 0.00 |
| 02/05/2012 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 139 | 0 | 139 | 0 | 0.00 |
| 02/05/2012 | R208 On 01-November-12 | | | Bond Future | 7.70 | 94.3054 | 7.7040 | 94.3054 | 0.00 |
| 02/05/2012 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 4626 | 4 | 4626 | 4 | 0.00 |
| 02/05/2012 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 4435 | 4 | 4435 | 4 | 0.00 |
| 02/05/2012 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 4820 | 4 | 4820 | 4 | 0.00 |
| 02/05/2012 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 1397 | 2 | 1397 | 2 | 0.00 |
| 02/05/2012 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 1575 | 2 | 1575 | 2 | 0.00 |
| 02/05/2012 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 1484 | 2 | 1484 | 2 | 0.00 |
| 02/05/2012 | R208 On 07-February-13 | | | Bond Future | 7.77 | 95.8922 | 7.7670 | 95.8922 | 0.00 |
| 02/05/2012 | R208 On 07-February-13 | 8.00 | Call | Bond Future | 4011 | 4 | 4011 | 4 | 0.00 |
| 02/05/2012 | R208 On 07-February-13 | 7.95 | Call | Bond Future | 3852 | 4 | 3852 | 4 | 0.00 |
| 02/05/2012 | R208 On 07-February-13 | 8.05 | Call | Bond Future | 4175 | 4 | 4175 | 4 | 0.00 |
| 02/05/2012 | R208 On 07-February-13 | 8.05 | Put | Bond Future | 2574 | 3 | 2574 | 3 | 0.00 |
| 02/05/2012 | R208 On 07-February-13 | 7.95 | Put | Bond Future | 2813 | 3 | 2813 | 3 | 0.00 |
| 02/05/2012 | R208 On 07-February-13 | 8.00 | Put | Bond Future | 2690 | 3 | 2690 | 3 | 0.00 |
| 02/05/2012 | R209 On 03-May-12 | | | Bond Future | 8.69 | 75.9330 | 8.6910 | 75.9330 | 1,235.00 |
| 02/05/2012 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 2419 | 2 | 2419 | 2 | 0.00 |
| 02/05/2012 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 2036 | 2 | 2036 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/05/2012 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 2799 | 3 | 2799 | 3 | 0.00 |
| 02/05/2012 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R209 On 02-August-12 | | | Bond Future | 8.76 | 77.0005 | 8.7610 | 77.0005 | 3,099.00 |
| 02/05/2012 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 4804 | 5 | 4804 | 5 | 0.00 |
| 02/05/2012 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 5072 | 5 | 5072 | 5 | 0.00 |
| 02/05/2012 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 4540 | 4 | 4540 | 4 | 0.00 |
| 02/05/2012 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 1184 | 1 | 1184 | 1 | 0.00 |
| 02/05/2012 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 985 | 1 | 985 | 1 | 0.00 |
| 02/05/2012 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 1081 | 1 | 1081 | 1 | 0.00 |
| 02/05/2012 | R209 On 01-November-12 | | | Bond Future | 8.82 | 75.0253 | 8.8230 | 75.0253 | 0.00 |
| 02/05/2012 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 4878 | 5 | 4878 | 5 | 0.00 |
| 02/05/2012 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 5088 | 5 | 5088 | 5 | 0.00 |
| 02/05/2012 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 4671 | 5 | 4671 | 5 | 0.00 |
| 02/05/2012 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 3687 | 4 | 3687 | 4 | 0.00 |
| 02/05/2012 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 3343 | 3 | 3343 | 3 | 0.00 |
| 02/05/2012 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 3512 | 4 | 3512 | 4 | 0.00 |
| 02/05/2012 | R209 On 07-February-13 | | | Bond Future | 8.89 | 76.2799 | 8.8890 | 76.2799 | 0.00 |
| 02/05/2012 | R209 On 07-February-13 | 9.00 | Call | Bond Future | 5544 | 5 | 5544 | 5 | 0.00 |
| 02/05/2012 | R209 On 07-February-13 | 9.05 | Call | Bond Future | 5746 | 6 | 5746 | 6 | 0.00 |
| 02/05/2012 | R209 On 07-February-13 | 8.95 | Call | Bond Future | 5349 | 5 | 5349 | 5 | 0.00 |
| 02/05/2012 | R209 On 07-February-13 | 8.95 | Put | Bond Future | 4880 | 5 | 4880 | 5 | 0.00 |
| 02/05/2012 | R209 On 07-February-13 | 9.05 | Put | Bond Future | 4517 | 5 | 4517 | 5 | 0.00 |
| 02/05/2012 | R209 On 07-February-13 | 9.00 | Put | Bond Future | 4693 | 5 | 4693 | 5 | 0.00 |
| 02/05/2012 | R210 On 03-May-12 | | | Bond Future | 142.65 | 142.6118 | 142.6536 | 142.6118 | 0.00 |
| 02/05/2012 | R210 On 03-May-12 | 139.00 | Call | Bond Future | 3654 | 4 | 3654 | 4 | 0.00 |
| 02/05/2012 | R210 On 03-May-12 | 138.95 | Call | Bond Future | 3704 | 4 | 3704 | 4 | 0.00 |
| 02/05/2012 | R210 On 03-May-12 | 139.05 | Call | Bond Future | 3604 | 4 | 3604 | 4 | 0.00 |
| 02/05/2012 | R210 On 03-May-12 | 139.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R210 On 03-May-12 | 138.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R210 On 03-May-12 | 139.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R210 On 02-August-12 | | | Bond Future | 144.65 | 144.6126 | 144.6519 | 144.6126 | 925.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/05/2012 | R210 On 02-August-12 | 143.00 | Call | Bond Future | 1652 | 2 | 1652 | 2 | 0.00 |
| 02/05/2012 | R210 On 02-August-12 | 142.95 | Call | Bond Future | 1702 | 2 | 1702 | 2 | 0.00 |
| 02/05/2012 | R210 On 02-August-12 | 143.05 | Call | Bond Future | 1602 | 2 | 1602 | 2 | 0.00 |
| 02/05/2012 | R210 On 02-August-12 | 143.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R210 On 02-August-12 | 142.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R210 On 02-August-12 | 143.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R211 On 03-May-12 | | | Bond Future | 119.64 | 119.6209 | 119.6405 | 119.6209 | 0.00 |
| 02/05/2012 | R211 On 03-May-12 | 118.20 | Call | Bond Future | 1441 | 1 | 1441 | 1 | 0.00 |
| 02/05/2012 | R211 On 03-May-12 | 118.25 | Call | Bond Future | 1391 | 1 | 1391 | 1 | 0.00 |
| 02/05/2012 | R211 On 03-May-12 | 118.15 | Call | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 02/05/2012 | R211 On 03-May-12 | 118.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R211 On 03-May-12 | 118.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R211 On 03-May-12 | 118.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R211 On 02-August-12 | | | Bond Future | 119.92 | 119.9023 | 119.9195 | 119.9023 | 480.00 |
| 02/05/2012 | R211 On 02-August-12 | 120.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R211 On 02-August-12 | 120.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R211 On 02-August-12 | 119.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R211 On 02-August-12 | 119.95 | Put | Bond Future | 31 | 0 | 31 | 0 | 0.00 |
| 02/05/2012 | R211 On 02-August-12 | 120.05 | Put | Bond Future | 131 | 0 | 131 | 0 | 0.00 |
| 02/05/2012 | R211 On 02-August-12 | 120.00 | Put | Bond Future | 81 | 0 | 81 | 0 | 0.00 |
| 02/05/2012 | R212 On 03-May-12 | | | Bond Future | 118.81 | 118.5775 | 118.8113 | 118.5775 | 0.00 |
| 02/05/2012 | R212 On 03-May-12 | 115.30 | Call | Bond Future | 3511 | 3 | 3511 | 3 | 0.00 |
| 02/05/2012 | R212 On 03-May-12 | 115.25 | Call | Bond Future | 3561 | 3 | 3561 | 3 | 0.00 |
| 02/05/2012 | R212 On 03-May-12 | 115.35 | Call | Bond Future | 3461 | 3 | 3461 | 3 | 0.00 |
| 02/05/2012 | R212 On 03-May-12 | 115.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R212 On 03-May-12 | 115.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R212 On 03-May-12 | 115.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R212 On 02-August-12 | | | Bond Future | 118.94 | 118.7081 | 118.9423 | 118.7081 | 2,902.00 |
| 02/05/2012 | R212 On 02-August-12 | 118.00 | Call | Bond Future | 942 | 1 | 942 | 1 | 0.00 |
| 02/05/2012 | R212 On 02-August-12 | 118.05 | Call | Bond Future | 892 | 1 | 892 | 1 | 0.00 |
| 02/05/2012 | R212 On 02-August-12 | 117.95 | Call | Bond Future | 992 | 1 | 992 | 1 | 0.00 |
| 02/05/2012 | R212 On 02-August-12 | 117.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R212 On 02-August-12 | 118.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/05/2012 | R212 On 02-August-12 | 118.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R213 On 03-May-12 | | | Bond Future | 8.54 | 86.7005 | 8.5360 | 86.7005 | 1,283.00 |
| 02/05/2012 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 5627 | 5 | 5627 | 5 | 0.00 |
| 02/05/2012 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 6000 | 6 | 6000 | 6 | 0.00 |
| 02/05/2012 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 5251 | 5 | 5251 | 5 | 0.00 |
| 02/05/2012 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R213 On 02-August-12 | | | Bond Future | 8.61 | 87.9144 | 8.6080 | 87.9144 | 4,725.00 |
| 02/05/2012 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 5793 | 6 | 5793 | 6 | 0.00 |
| 02/05/2012 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 6090 | 6 | 6090 | 6 | 0.00 |
| 02/05/2012 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 5501 | 5 | 5501 | 5 | 0.00 |
| 02/05/2012 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 863 | 1 | 863 | 1 | 0.00 |
| 02/05/2012 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 706 | 1 | 706 | 1 | 0.00 |
| 02/05/2012 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 780 | 1 | 780 | 1 | 0.00 |
| 02/05/2012 | R213 On 01-November-12 | | | Bond Future | 8.67 | 85.7090 | 8.6720 | 85.7090 | 0.00 |
| 02/05/2012 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 5604 | 5 | 5604 | 5 | 0.00 |
| 02/05/2012 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 5835 | 6 | 5835 | 6 | 0.00 |
| 02/05/2012 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 5376 | 5 | 5376 | 5 | 0.00 |
| 02/05/2012 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 3179 | 3 | 3179 | 3 | 0.00 |
| 02/05/2012 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 2868 | 3 | 2868 | 3 | 0.00 |
| 02/05/2012 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 3021 | 3 | 3021 | 3 | 0.00 |
| 02/05/2012 | R213 On 07-February-13 | | | Bond Future | 8.74 | 87.1489 | 8.7420 | 87.1489 | 0.00 |
| 02/05/2012 | R213 On 07-February-13 | 9.00 | Call | Bond Future | 6268 | 6 | 6268 | 6 | 0.00 |
| 02/05/2012 | R213 On 07-February-13 | 9.05 | Call | Bond Future | 6487 | 6 | 6487 | 6 | 0.00 |
| 02/05/2012 | R213 On 07-February-13 | 8.95 | Call | Bond Future | 6052 | 6 | 6052 | 6 | 0.00 |
| 02/05/2012 | R213 On 07-February-13 | 8.95 | Put | Bond Future | 4424 | 5 | 4424 | 5 | 0.00 |
| 02/05/2012 | R213 On 07-February-13 | 9.05 | Put | Bond Future | 4093 | 4 | 4093 | 4 | 0.00 |
| 02/05/2012 | R213 On 07-February-13 | 9.00 | Put | Bond Future | 4256 | 4 | 4256 | 4 | 0.00 |
| 02/05/2012 | R214 On 03-May-12 | | | Bond Future | 8.74 | 77.4460 | 8.7360 | 77.4460 | 1,530.00 |
| 02/05/2012 | R214 On 03-May-12 | 8.80 | Call | Bond Future | 534 | 0 | 534 | 0 | 0.00 |
| 02/05/2012 | R214 On 03-May-12 | 8.81 | Call | Bond Future | 617 | 0 | 617 | 0 | 0.00 |
| 02/05/2012 | R214 On 03-May-12 | 8.79 | Call | Bond Future | 451 | 0 | 451 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/05/2012 | R214 On 03-May-12 | 8.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R214 On 03-May-12 | 8.81 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R214 On 03-May-12 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R214 On 02-August-12 | | | Bond Future | 8.80 | 78.5292 | 8.8030 | 78.5292 | 1,530.00 |
| 02/05/2012 | R214 On 02-August-12 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R214 On 02-August-12 | 8.81 | Call | Bond Future | 58 | 0 | 58 | 0 | 0.00 |
| 02/05/2012 | R214 On 02-August-12 | 8.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R214 On 02-August-12 | 8.79 | Put | Bond Future | 108 | 0 | 108 | 0 | 0.00 |
| 02/05/2012 | R214 On 02-August-12 | 8.81 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/05/2012 | R214 On 02-August-12 | 8.80 | Put | Bond Future | 25 | 0 | 25 | 0 | 0.00 |
| 03/05/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/05/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/05/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/05/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/05/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/05/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/05/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/05/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/05/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/05/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/05/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/05/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/05/2012 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/05/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/05/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/05/2012 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/05/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/05/2012 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/05/2012 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/05/2012 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/05/2012 | AL7T On 03-May-12 | | | Index Future | 433.38 | 432.1360 | 433.3820 | 432.1360 | 0.00 |
| 03/05/2012 | AL7T On 02-August-12 | | | Index Future | 440.24 | 438.1890 | 440.2370 | 438.1890 | 13.00 |
| 03/05/2012 | AL7T On 01-November-12 | | | Index Future | 446.90 | 444.8370 | 446.9000 | 444.8370 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2012 | ALBI On 03-May-12 | | | Index Future | 392.18 | 391.4220 | 392.1760 | 391.4220 | 0.00 |
| 03/05/2012 | ALBI On 02-August-12 | | | Index Future | 398.32 | 396.9050 | 398.3170 | 396.9050 | 1,008.00 |
| 03/05/2012 | ALBI On 01-November-12 | | | Index Future | 404.35 | 402.9270 | 404.3450 | 402.9270 | 0.00 |
| 03/05/2012 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/05/2012 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/05/2012 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/05/2012 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/05/2012 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/05/2012 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/05/2012 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/05/2012 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/05/2012 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/05/2012 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/05/2012 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/05/2012 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 03/05/2012 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/05/2012 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/05/2012 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/05/2012 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/05/2012 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/05/2012 | CAAZ On 18-June-12 | | | Can-Do Future | 0.06 | 0.0699 | 0.0649 | 0.0699 | 5,670.00 |
| 03/05/2012 | CABA On 18-June-12 | | | Can-Do Future | 0.34 | 0.3272 | 0.3417 | 0.3272 | 8,000.00 |
| 03/05/2012 | CABB On 18-June-12 | | | Can-Do Future | 0.01 | 0.0048 | 0.0052 | 0.0048 | 8,000.00 |
| 03/05/2012 | CABC On 18-June-12 | | | Can-Do Future | 0.19 | 0.1722 | 0.1850 | 0.1722 | 0.00 |
| 03/05/2012 | CABD On 18-June-12 | | | Can-Do Future | 0.00 | 0.0010 | 0.0011 | 0.0010 | 16,000.00 |
| 03/05/2012 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/05/2012 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/05/2012 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/05/2012 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/05/2012 | GOVI On 03-May-12 | | | GOVI | 393.07 | 392.3440 | 393.0740 | 392.3440 | 0.00 |
| 03/05/2012 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 110740 | 10 | 110740 | 10 | 0.00 |
| 03/05/2012 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 110640 | 10 | 110640 | 10 | 0.00 |
| 03/05/2012 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 110840 | 10 | 110840 | 10 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2012 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | GOVI On 02-August-12 | | | GOVI | 399.17 | 397.8390 | 399.1700 | 397.8390 | 231.00 |
| 03/05/2012 | GOVI On 02-August-12 | 390.00 | Call | GOVI | 91700 | 8 | 91700 | 8 | 0.00 |
| 03/05/2012 | GOVI On 02-August-12 | 389.99 | Call | GOVI | 91800 | 8 | 91800 | 8 | 0.00 |
| 03/05/2012 | GOVI On 02-August-12 | 390.01 | Call | GOVI | 91600 | 8 | 91600 | 8 | 0.00 |
| 03/05/2012 | GOVI On 02-August-12 | 390.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | GOVI On 02-August-12 | 389.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | GOVI On 02-August-12 | 390.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | GOVI On 01-November-12 | | | GOVI | 405.21 | 403.8750 | 405.2110 | 403.8750 | 0.00 |
| 03/05/2012 | GOVI On 01-November-12 | 402.00 | Call | GOVI | 32110 | 2 | 32110 | 2 | 0.00 |
| 03/05/2012 | GOVI On 01-November-12 | 401.99 | Call | GOVI | 32210 | 2 | 32210 | 2 | 0.00 |
| 03/05/2012 | GOVI On 01-November-12 | 402.01 | Call | GOVI | 32010 | 2 | 32010 | 2 | 0.00 |
| 03/05/2012 | GOVI On 01-November-12 | 402.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | GOVI On 01-November-12 | 401.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | GOVI On 01-November-12 | 402.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 03/05/2012 | IGOV On 03-May-12 | | | Index Future | 174.32 | 174.1730 | 174.3150 | 174.1730 | 0.00 |
| 03/05/2012 | IGOV On 02-August-12 | | | Index Future | 176.54 | 176.6130 | 176.5380 | 176.6130 | 563.00 |
| 03/05/2012 | IGOV On 01-November-12 | | | Index Future | 179.21 | 179.2920 | 179.2100 | 179.2920 | 0.00 |
| 03/05/2012 | ILBI On 03-May-12 | | | Index Future | 471.74 | 471.7440 | 471.7440 | 471.7440 | 0.00 |
| 03/05/2012 | ILBI On 02-August-12 | | | Index Future | 478.45 | 478.4480 | 478.4480 | 478.4480 | 169.00 |
| 03/05/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 03/05/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 03/05/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 03/05/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 03/05/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 03/05/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 03/05/2012 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.60 | 94.4000 | 5.6000 | 94.4000 | 0.00 |
| 03/05/2012 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.61 | 94.3900 | 5.6100 | 94.3900 | 2,890.00 |
| 03/05/2012 | JBAF On 18-July-12 | | | Jibar Tradeable Future | 5.61 | 94.3800 | 5.6100 | 94.3800 | 0.00 |
| 03/05/2012 | JBAF On 15-August-12 | | | Jibar Tradeable Future | 5.62 | 94.3700 | 5.6200 | 94.3700 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2012 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.63 | 94.3500 | 5.6300 | 94.3500 | 44,760.00 |
| 03/05/2012 | JBAF On 17-October-12 | | | Jibar Tradeable Future | 5.64 | 94.3300 | 5.6400 | 94.3300 | 0.00 |
| 03/05/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.70 | 94.2800 | 5.7000 | 94.2800 | 840.00 |
| 03/05/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.81 | 94.1500 | 5.8100 | 94.1500 | 790.00 |
| 03/05/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 5.95 | 93.9900 | 5.9500 | 93.9900 | 500.00 |
| 03/05/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.11 | 93.8100 | 6.1100 | 93.8100 | 1,700.00 |
| 03/05/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 6.30 | 93.6100 | 6.3000 | 93.6100 | 1,500.00 |
| 03/05/2012 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 6.50 | 93.4000 | 6.5000 | 93.4000 | 0.00 |
| 03/05/2012 | R157 On 03-May-12 | | | Bond Future | 6.35 | 123.1146 | 6.3500 | 123.1146 | 0.00 |
| 03/05/2012 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 6189 | 6 | 6189 | 6 | 0.00 |
| 03/05/2012 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 6347 | 6 | 6347 | 6 | 0.00 |
| 03/05/2012 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 6031 | 6 | 6031 | 6 | 0.00 |
| 03/05/2012 | R157 On 03-May-12 | 6.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R157 On 03-May-12 | 6.50 | Call | Bond Future | 504 | 0 | 504 | 0 | 0.00 |
| 03/05/2012 | R157 On 03-May-12 | 6.75 | Call | Bond Future | 1337 | 1 | 1337 | 1 | 0.00 |
| 03/05/2012 | R157 On 03-May-12 | 7.35 | Call | Bond Future | 3309 | 3 | 3309 | 3 | 0.00 |
| 03/05/2012 | R157 On 03-May-12 | 7.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R157 On 03-May-12 | 6.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R157 On 03-May-12 | 6.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R157 On 03-May-12 | 6.25 | Put | Bond Future | 337 | 0 | 337 | 0 | 0.00 |
| 03/05/2012 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R157 On 02-August-12 | | | Bond Future | 6.40 | 124.8394 | 6.3960 | 124.8394 | 14,845.00 |
| 03/05/2012 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4868 | 5 | 4868 | 5 | 0.00 |
| 03/05/2012 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 5015 | 5 | 5015 | 5 | 0.00 |
| 03/05/2012 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 4721 | 5 | 4721 | 5 | 0.00 |
| 03/05/2012 | R157 On 02-August-12 | 6.15 | Call | Bond Future | 326 | 0 | 326 | 0 | 3,750.00 |
| 03/05/2012 | R157 On 02-August-12 | 6.35 | Call | Bond Future | 575 | 0 | 575 | 0 | 1,250.00 |
| 03/05/2012 | R157 On 02-August-12 | 6.55 | Call | Bond Future | 919 | 1 | 919 | 1 | 0.00 |
| 03/05/2012 | R157 On 02-August-12 | 6.95 | Call | Bond Future | 1848 | 2 | 1848 | 2 | 0.00 |
| 03/05/2012 | R157 On 02-August-12 | 6.95 | Put | Bond Future | 138 | 0 | 138 | 0 | 3,750.00 |
| 03/05/2012 | R157 On 02-August-12 | 6.55 | Put | Bond Future | 441 | 1 | 441 | 1 | 1,250.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2012 | R157 On 02-August-12 | 6.35 | Put | Bond Future | 718 | 1 | 718 | 1 | 0.00 |
| 03/05/2012 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 03/05/2012 | R157 On 02-August-12 | 6.15 | Put | Bond Future | 1095 | 1 | 1095 | 1 | 0.00 |
| 03/05/2012 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 03/05/2012 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 03/05/2012 | R157 On 01-November-12 | | | Bond Future | 6.43 | 119.9265 | 6.4250 | 119.9265 | 0.00 |
| 03/05/2012 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 2088 | 2 | 2088 | 2 | 0.00 |
| 03/05/2012 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1985 | 2 | 1985 | 2 | 0.00 |
| 03/05/2012 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 2194 | 2 | 2194 | 2 | 0.00 |
| 03/05/2012 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 421 | 0 | 421 | 0 | 0.00 |
| 03/05/2012 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 494 | 1 | 494 | 1 | 0.00 |
| 03/05/2012 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 456 | 1 | 456 | 1 | 0.00 |
| 03/05/2012 | R157 On 07-February-13 | | | Bond Future | 6.45 | 121.9382 | 6.4520 | 121.9382 | 0.00 |
| 03/05/2012 | R157 On 07-February-13 | 6.75 | Call | Bond Future | 1643 | 2 | 1643 | 2 | 0.00 |
| 03/05/2012 | R157 On 07-February-13 | 6.80 | Call | Bond Future | 1725 | 2 | 1725 | 2 | 0.00 |
| 03/05/2012 | R157 On 07-February-13 | 6.70 | Call | Bond Future | 1566 | 1 | 1566 | 1 | 0.00 |
| 03/05/2012 | R157 On 07-February-13 | 6.70 | Put | Bond Future | 926 | 1 | 926 | 1 | 0.00 |
| 03/05/2012 | R157 On 07-February-13 | 6.80 | Put | Bond Future | 828 | 1 | 828 | 1 | 0.00 |
| 03/05/2012 | R157 On 07-February-13 | 6.75 | Put | Bond Future | 874 | 1 | 874 | 1 | 0.00 |
| 03/05/2012 | R186 On 03-May-12 | | | Bond Future | 8.09 | 124.1147 | 8.0900 | 124.1147 | 0.00 |
| 03/05/2012 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 8383 | 8 | 8383 | 8 | 0.00 |
| 03/05/2012 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 8819 | 9 | 8819 | 9 | 0.00 |
| 03/05/2012 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 7945 | 8 | 7945 | 8 | 0.00 |
| 03/05/2012 | R186 On 03-May-12 | 7.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R186 On 03-May-12 | 8.20 | Call | Bond Future | 1060 | 1 | 1060 | 1 | 0.00 |
| 03/05/2012 | R186 On 03-May-12 | 8.50 | Call | Bond Future | 3885 | 4 | 3885 | 4 | 0.00 |
| 03/05/2012 | R186 On 03-May-12 | 8.85 | Call | Bond Future | 7060 | 7 | 7060 | 7 | 0.00 |
| 03/05/2012 | R186 On 03-May-12 | 8.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R186 On 03-May-12 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R186 On 03-May-12 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R186 On 03-May-12 | 7.90 | Put | Bond Future | 1863 | 2 | 1863 | 2 | 0.00 |
| 03/05/2012 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2012 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R186 On 02-August-12 | | | Bond Future | 8.12 | 120.5681 | 8.1240 | 120.5681 | 34,771.00 |
| 03/05/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 6609 | 6 | 6609 | 6 | 0.00 |
| 03/05/2012 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6968 | 6 | 6968 | 6 | 0.00 |
| 03/05/2012 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 6256 | 6 | 6256 | 6 | 0.00 |
| 03/05/2012 | R186 On 02-August-12 | 8.25 | Call | Bond Future | 3419 | 3 | 3419 | 3 | 8,750.00 |
| 03/05/2012 | R186 On 02-August-12 | 8.66 | Call | Bond Future | 5978 | 5 | 5978 | 5 | 0.00 |
| 03/05/2012 | R186 On 02-August-12 | 7.76 | Call | Bond Future | 1340 | 1 | 1340 | 1 | 43.00 |
| 03/05/2012 | R186 On 02-August-12 | 8.76 | Call | Bond Future | 6681 | 6 | 6681 | 6 | 0.00 |
| 03/05/2012 | R186 On 02-August-12 | 8.00 | Call | Bond Future | 2213 | 2 | 2213 | 2 | 1,099.00 |
| 03/05/2012 | R186 On 02-August-12 | 9.00 | Call | Bond Future | 8451 | 8 | 8451 | 8 | 0.00 |
| 03/05/2012 | R186 On 02-August-12 | 7.70 | Call | Bond Future | 1165 | 1 | 1165 | 1 | 2,700.00 |
| 03/05/2012 | R186 On 02-August-12 | 8.30 | Call | Bond Future | 3698 | 3 | 3698 | 3 | 0.00 |
| 03/05/2012 | R186 On 02-August-12 | 7.66 | Call | Bond Future | 1057 | 1 | 1057 | 1 | 276.00 |
| 03/05/2012 | R186 On 02-August-12 | 7.76 | Put | Bond Future | 4893 | 5 | 4893 | 5 | 0.00 |
| 03/05/2012 | R186 On 02-August-12 | 8.30 | Put | Bond Future | 2032 | 2 | 2032 | 2 | 900.00 |
| 03/05/2012 | R186 On 02-August-12 | 9.00 | Put | Bond Future | 478 | 1 | 478 | 1 | 199.00 |
| 03/05/2012 | R186 On 02-August-12 | 7.70 | Put | Bond Future | 5318 | 6 | 5318 | 6 | 0.00 |
| 03/05/2012 | R186 On 02-August-12 | 8.76 | Put | Bond Future | 815 | 1 | 815 | 1 | 43.00 |
| 03/05/2012 | R186 On 02-August-12 | 8.00 | Put | Bond Future | 3407 | 4 | 3407 | 4 | 0.00 |
| 03/05/2012 | R186 On 02-August-12 | 8.66 | Put | Bond Future | 1006 | 1 | 1006 | 1 | 276.00 |
| 03/05/2012 | R186 On 02-August-12 | 7.66 | Put | Bond Future | 5612 | 6 | 5612 | 6 | 0.00 |
| 03/05/2012 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 925 | 1 | 925 | 1 | 0.00 |
| 03/05/2012 | R186 On 02-August-12 | 8.25 | Put | Bond Future | 2223 | 3 | 2223 | 3 | 0.00 |
| 03/05/2012 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 746 | 1 | 746 | 1 | 0.00 |
| 03/05/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 832 | 1 | 832 | 1 | 2,700.00 |
| 03/05/2012 | R186 On 01-November-12 | | | Bond Future | 8.19 | 122.3931 | 8.1860 | 122.3931 | 0.00 |
| 03/05/2012 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 7666 | 7 | 7666 | 7 | 0.00 |
| 03/05/2012 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 7965 | 7 | 7965 | 7 | 0.00 |
| 03/05/2012 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 7371 | 7 | 7371 | 7 | 0.00 |
| 03/05/2012 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 2680 | 3 | 2680 | 3 | 0.00 |
| 03/05/2012 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 2393 | 3 | 2393 | 3 | 0.00 |
| 03/05/2012 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 2533 | 3 | 2533 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2012 | R186 On 07-February-13 | | | Bond Future | 8.25 | 119.1478 | 8.2530 | 119.1478 | 0.00 |
| 03/05/2012 | R186 On 07-February-13 | 8.50 | Call | Bond Future | 6860 | 6 | 6860 | 6 | 0.00 |
| 03/05/2012 | R186 On 07-February-13 | 8.55 | Call | Bond Future | 7120 | 7 | 7120 | 7 | 0.00 |
| 03/05/2012 | R186 On 07-February-13 | 8.45 | Call | Bond Future | 6610 | 6 | 6610 | 6 | 0.00 |
| 03/05/2012 | R186 On 07-February-13 | 8.45 | Put | Bond Future | 4815 | 5 | 4815 | 5 | 0.00 |
| 03/05/2012 | R186 On 07-February-13 | 8.55 | Put | Bond Future | 4429 | 5 | 4429 | 5 | 0.00 |
| 03/05/2012 | R186 On 07-February-13 | 8.50 | Put | Bond Future | 4616 | 5 | 4616 | 5 | 0.00 |
| 03/05/2012 | R189 On 03-May-12 | | | Bond Future | 215.78 | 215.7795 | 215.7838 | 215.7795 | 0.00 |
| 03/05/2012 | R189 On 03-May-12 | 215.00 | Call | Bond Future | 784 | 1 | 784 | 1 | 0.00 |
| 03/05/2012 | R189 On 03-May-12 | 215.05 | Call | Bond Future | 734 | 1 | 734 | 1 | 0.00 |
| 03/05/2012 | R189 On 03-May-12 | 214.95 | Call | Bond Future | 834 | 1 | 834 | 1 | 0.00 |
| 03/05/2012 | R189 On 03-May-12 | 214.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R189 On 03-May-12 | 215.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R189 On 03-May-12 | 215.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R189 On 02-August-12 | | | Bond Future | 218.80 | 218.8020 | 218.8043 | 218.8020 | 44.00 |
| 03/05/2012 | R189 On 02-August-12 | 218.00 | Call | Bond Future | 804 | 1 | 804 | 1 | 0.00 |
| 03/05/2012 | R189 On 02-August-12 | 217.95 | Call | Bond Future | 854 | 1 | 854 | 1 | 0.00 |
| 03/05/2012 | R189 On 02-August-12 | 218.05 | Call | Bond Future | 754 | 1 | 754 | 1 | 0.00 |
| 03/05/2012 | R189 On 02-August-12 | 218.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R189 On 02-August-12 | 217.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R189 On 02-August-12 | 218.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R197 On 03-May-12 | | | Bond Future | 260.37 | 259.9941 | 260.3670 | 259.9941 | 0.00 |
| 03/05/2012 | R197 On 03-May-12 | 251.00 | Call | Bond Future | 9367 | 9 | 9367 | 9 | 0.00 |
| 03/05/2012 | R197 On 03-May-12 | 251.05 | Call | Bond Future | 9317 | 9 | 9317 | 9 | 0.00 |
| 03/05/2012 | R197 On 03-May-12 | 250.95 | Call | Bond Future | 9417 | 9 | 9417 | 9 | 0.00 |
| 03/05/2012 | R197 On 03-May-12 | 250.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R197 On 03-May-12 | 251.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R197 On 03-May-12 | 251.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R197 On 02-August-12 | | | Bond Future | 258.00 | 258.4471 | 257.9954 | 258.4471 | 1,389.00 |
| 03/05/2012 | R197 On 02-August-12 | 257.00 | Call | Bond Future | 995 | 1 | 995 | 1 | 0.00 |
| 03/05/2012 | R197 On 02-August-12 | 257.05 | Call | Bond Future | 945 | 1 | 945 | 1 | 0.00 |
| 03/05/2012 | R197 On 02-August-12 | 256.95 | Call | Bond Future | 1045 | 1 | 1045 | 1 | 0.00 |
| 03/05/2012 | R197 On 02-August-12 | 256.95 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2012 | R197 On 02-August-12 | 257.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R197 On 02-August-12 | 257.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R201 On 03-May-12 | | | Bond Future | 5.72 | 110.5511 | 5.7150 | 110.5511 | 0.00 |
| 03/05/2012 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 4963 | 5 | 4963 | 5 | 0.00 |
| 03/05/2012 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 4844 | 5 | 4844 | 5 | 0.00 |
| 03/05/2012 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 5081 | 5 | 5081 | 5 | 0.00 |
| 03/05/2012 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R201 On 02-August-12 | | | Bond Future | 5.70 | 107.6934 | 5.7040 | 107.6934 | 2,704.00 |
| 03/05/2012 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 4002 | 4 | 4002 | 4 | 0.00 |
| 03/05/2012 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 4110 | 4 | 4110 | 4 | 0.00 |
| 03/05/2012 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 3893 | 4 | 3893 | 4 | 0.00 |
| 03/05/2012 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 03/05/2012 | R201 On 01-November-12 | | | Bond Future | 5.65 | 109.3265 | 5.6480 | 109.3265 | 0.00 |
| 03/05/2012 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1870 | 2 | 1870 | 2 | 0.00 |
| 03/05/2012 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1785 | 2 | 1785 | 2 | 0.00 |
| 03/05/2012 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1957 | 2 | 1957 | 2 | 0.00 |
| 03/05/2012 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 125 | 0 | 125 | 0 | 0.00 |
| 03/05/2012 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 154 | 0 | 154 | 0 | 0.00 |
| 03/05/2012 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 139 | 0 | 139 | 0 | 0.00 |
| 03/05/2012 | R201 On 07-February-13 | | | Bond Future | 5.55 | 106.7447 | 5.5520 | 106.7447 | 0.00 |
| 03/05/2012 | R201 On 07-February-13 | 6.25 | Call | Bond Future | 1540 | 1 | 1540 | 1 | 0.00 |
| 03/05/2012 | R201 On 07-February-13 | 6.20 | Call | Bond Future | 1473 | 1 | 1473 | 1 | 0.00 |
| 03/05/2012 | R201 On 07-February-13 | 6.30 | Call | Bond Future | 1609 | 2 | 1609 | 2 | 0.00 |
| 03/05/2012 | R201 On 07-February-13 | 6.30 | Put | Bond Future | 271 | 0 | 271 | 0 | 0.00 |
| 03/05/2012 | R201 On 07-February-13 | 6.20 | Put | Bond Future | 312 | 0 | 312 | 0 | 0.00 |
| 03/05/2012 | R201 On 07-February-13 | 6.25 | Put | Bond Future | 290 | 0 | 290 | 0 | 0.00 |
| 03/05/2012 | R202 On 03-May-12 | | | Bond Future | 192.01 | 191.8457 | 192.0150 | 191.8457 | 0.00 |
| 03/05/2012 | R202 On 03-May-12 | 190.00 | Call | Bond Future | 2015 | 2 | 2015 | 2 | 0.00 |
| 03/05/2012 | R202 On 03-May-12 | 190.05 | Call | Bond Future | 1965 | 2 | 1965 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2012 | R202 On 03-May-12 | 189.95 | Call | Bond Future | 2065 | 2 | 2065 | 2 | 0.00 |
| 03/05/2012 | R202 On 03-May-12 | 189.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R202 On 03-May-12 | 190.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R202 On 03-May-12 | 190.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R202 On 02-August-12 | | | Bond Future | 191.95 | 191.7770 | 191.9466 | 191.7770 | 40,005.00 |
| 03/05/2012 | R202 On 02-August-12 | 191.00 | Call | Bond Future | 947 | 1 | 947 | 1 | 0.00 |
| 03/05/2012 | R202 On 02-August-12 | 191.05 | Call | Bond Future | 897 | 1 | 897 | 1 | 0.00 |
| 03/05/2012 | R202 On 02-August-12 | 190.95 | Call | Bond Future | 997 | 1 | 997 | 1 | 0.00 |
| 03/05/2012 | R202 On 02-August-12 | 190.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R202 On 02-August-12 | 191.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R202 On 02-August-12 | 191.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R203 On 03-May-12 | | | Bond Future | 6.89 | 107.0809 | 6.8900 | 107.0809 | 0.00 |
| 03/05/2012 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 8109 | 8 | 8109 | 8 | 0.00 |
| 03/05/2012 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 8316 | 8 | 8316 | 8 | 0.00 |
| 03/05/2012 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 7901 | 8 | 7901 | 8 | 0.00 |
| 03/05/2012 | R203 On 03-May-12 | 7.00 | Call | Bond Future | 502 | 0 | 502 | 0 | 0.00 |
| 03/05/2012 | R203 On 03-May-12 | 7.80 | Call | Bond Future | 4066 | 4 | 4066 | 4 | 0.00 |
| 03/05/2012 | R203 On 03-May-12 | 7.15 | Call | Bond Future | 1182 | 1 | 1182 | 1 | 0.00 |
| 03/05/2012 | R203 On 03-May-12 | 7.45 | Call | Bond Future | 2526 | 2 | 2526 | 2 | 0.00 |
| 03/05/2012 | R203 On 03-May-12 | 7.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R203 On 03-May-12 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R203 On 03-May-12 | 7.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R203 On 03-May-12 | 7.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R203 On 02-August-12 | | | Bond Future | 6.95 | 108.5811 | 6.9500 | 108.5811 | 3,883.00 |
| 03/05/2012 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 6542 | 6 | 6542 | 6 | 0.00 |
| 03/05/2012 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 6742 | 7 | 6742 | 7 | 0.00 |
| 03/05/2012 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 6342 | 6 | 6342 | 6 | 0.00 |
| 03/05/2012 | R203 On 02-August-12 | 6.60 | Call | Bond Future | 484 | 0 | 484 | 0 | 4,200.00 |
| 03/05/2012 | R203 On 02-August-12 | 6.85 | Call | Bond Future | 892 | 1 | 892 | 1 | 1,400.00 |
| 03/05/2012 | R203 On 02-August-12 | 7.15 | Call | Bond Future | 1603 | 2 | 1603 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2012 | R203 On 02-August-12 | 7.55 | Call | Bond Future | 2873 | 3 | 2873 | 3 | 0.00 |
| 03/05/2012 | R203 On 02-August-12 | 7.55 | Put | Bond Future | 284 | 0 | 284 | 0 | 4,200.00 |
| 03/05/2012 | R203 On 02-August-12 | 7.15 | Put | Bond Future | 731 | 1 | 731 | 1 | 1,400.00 |
| 03/05/2012 | R203 On 02-August-12 | 6.85 | Put | Bond Future | 1331 | 1 | 1331 | 1 | 0.00 |
| 03/05/2012 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 03/05/2012 | R203 On 02-August-12 | 6.60 | Put | Bond Future | 2031 | 2 | 2031 | 2 | 0.00 |
| 03/05/2012 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 03/05/2012 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 03/05/2012 | R203 On 01-November-12 | | | Bond Future | 7.00 | 106.0713 | 7.0020 | 106.0713 | 0.00 |
| 03/05/2012 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 3764 | 4 | 3764 | 4 | 0.00 |
| 03/05/2012 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 3919 | 4 | 3919 | 4 | 0.00 |
| 03/05/2012 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 3611 | 3 | 3611 | 3 | 0.00 |
| 03/05/2012 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 740 | 1 | 740 | 1 | 0.00 |
| 03/05/2012 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 644 | 1 | 644 | 1 | 0.00 |
| 03/05/2012 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 691 | 1 | 691 | 1 | 0.00 |
| 03/05/2012 | R203 On 07-February-13 | | | Bond Future | 7.06 | 107.8471 | 7.0590 | 107.8471 | 0.00 |
| 03/05/2012 | R203 On 07-February-13 | 6.50 | Call | Bond Future | 1155 | 1 | 1155 | 1 | 0.00 |
| 03/05/2012 | R203 On 07-February-13 | 6.45 | Call | Bond Future | 1086 | 1 | 1086 | 1 | 0.00 |
| 03/05/2012 | R203 On 07-February-13 | 6.55 | Call | Bond Future | 1227 | 1 | 1227 | 1 | 0.00 |
| 03/05/2012 | R203 On 07-February-13 | 6.55 | Put | Bond Future | 3271 | 3 | 3271 | 3 | 0.00 |
| 03/05/2012 | R203 On 07-February-13 | 6.45 | Put | Bond Future | 3538 | 4 | 3538 | 4 | 0.00 |
| 03/05/2012 | R203 On 07-February-13 | 6.50 | Put | Bond Future | 3403 | 4 | 3403 | 4 | 0.00 |
| 03/05/2012 | R204 On 03-May-12 | | | Bond Future | 7.18 | 107.1214 | 7.1800 | 107.1214 | 0.00 |
| 03/05/2012 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 7973 | 8 | 7973 | 8 | 0.00 |
| 03/05/2012 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 8215 | 8 | 8215 | 8 | 0.00 |
| 03/05/2012 | R204 On 03-May-12 | 7.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R204 On 03-May-12 | 7.75 | Call | Bond Future | 2986 | 3 | 2986 | 3 | 0.00 |
| 03/05/2012 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 7731 | 8 | 7731 | 8 | 0.00 |
| 03/05/2012 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R204 On 03-May-12 | 7.00 | Put | Bond Future | 966 | 1 | 966 | 1 | 0.00 |
| 03/05/2012 | R204 On 03-May-12 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R204 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2012 | R204 On 02-August-12 | | | Bond Future | 7.24 | 104.5918 | 7.2400 | 104.5918 | 4,098.00 |
| 03/05/2012 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 6305 | 6 | 6305 | 6 | 0.00 |
| 03/05/2012 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 6075 | 6 | 6075 | 6 | 0.00 |
| 03/05/2012 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 6534 | 6 | 6534 | 6 | 0.00 |
| 03/05/2012 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 47 | 0 | 47 | 0 | 0.00 |
| 03/05/2012 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 65 | 0 | 65 | 0 | 0.00 |
| 03/05/2012 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 56 | 0 | 56 | 0 | 0.00 |
| 03/05/2012 | R204 On 01-November-12 | | | Bond Future | 7.30 | 106.1819 | 7.2960 | 106.1819 | 0.00 |
| 03/05/2012 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 4370 | 4 | 4370 | 4 | 0.00 |
| 03/05/2012 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 4194 | 4 | 4194 | 4 | 0.00 |
| 03/05/2012 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 4548 | 4 | 4548 | 4 | 0.00 |
| 03/05/2012 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 882 | 1 | 882 | 1 | 0.00 |
| 03/05/2012 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 1004 | 1 | 1004 | 1 | 0.00 |
| 03/05/2012 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 942 | 1 | 942 | 1 | 0.00 |
| 03/05/2012 | R204 On 07-February-13 | | | Bond Future | 7.36 | 103.9259 | 7.3560 | 103.9259 | 0.00 |
| 03/05/2012 | R204 On 07-February-13 | 8.00 | Call | Bond Future | 4478 | 4 | 4478 | 4 | 0.00 |
| 03/05/2012 | R204 On 07-February-13 | 8.05 | Call | Bond Future | 4639 | 4 | 4639 | 4 | 0.00 |
| 03/05/2012 | R204 On 07-February-13 | 7.95 | Call | Bond Future | 4320 | 4 | 4320 | 4 | 0.00 |
| 03/05/2012 | R204 On 07-February-13 | 7.95 | Put | Bond Future | 1530 | 2 | 1530 | 2 | 0.00 |
| 03/05/2012 | R204 On 07-February-13 | 8.05 | Put | Bond Future | 1389 | 1 | 1389 | 1 | 0.00 |
| 03/05/2012 | R204 On 07-February-13 | 8.00 | Put | Bond Future | 1457 | 2 | 1457 | 2 | 0.00 |
| 03/05/2012 | R206 On 03-May-12 | | | Bond Future | 5.48 | 105.5092 | 5.4800 | 105.5092 | 0.00 |
| 03/05/2012 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 3217 | 3 | 3217 | 3 | 0.00 |
| 03/05/2012 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 3295 | 3 | 3295 | 3 | 0.00 |
| 03/05/2012 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 3139 | 3 | 3139 | 3 | 0.00 |
| 03/05/2012 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R206 On 02-August-12 | | | Bond Future | 5.46 | 103.2236 | 5.4600 | 103.2236 | 1,781.00 |
| 03/05/2012 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 2450 | 2 | 2450 | 2 | 0.00 |
| 03/05/2012 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 2518 | 2 | 2518 | 2 | 0.00 |
| 03/05/2012 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 2383 | 2 | 2383 | 2 | 0.00 |
| 03/05/2012 | R206 On 02-August-12 | 7.20 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2012 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R206 On 01-November-12 | | | Bond Future | 5.31 | 104.7907 | 5.3050 | 104.7907 | 0.00 |
| 03/05/2012 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 877 | 1 | 877 | 1 | 0.00 |
| 03/05/2012 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 926 | 1 | 926 | 1 | 0.00 |
| 03/05/2012 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 829 | 1 | 829 | 1 | 0.00 |
| 03/05/2012 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 84 | 0 | 84 | 0 | 0.00 |
| 03/05/2012 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 66 | 0 | 66 | 0 | 0.00 |
| 03/05/2012 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 74 | 0 | 74 | 0 | 0.00 |
| 03/05/2012 | R206 On 07-February-13 | | | Bond Future | 5.01 | 102.7785 | 5.0110 | 102.7785 | 0.00 |
| 03/05/2012 | R206 On 07-February-13 | 6.00 | Call | Bond Future | 967 | 1 | 967 | 1 | 0.00 |
| 03/05/2012 | R206 On 07-February-13 | 5.95 | Call | Bond Future | 929 | 1 | 929 | 1 | 0.00 |
| 03/05/2012 | R206 On 07-February-13 | 6.05 | Call | Bond Future | 1005 | 1 | 1005 | 1 | 0.00 |
| 03/05/2012 | R206 On 07-February-13 | 6.05 | Put | Bond Future | 69 | 0 | 69 | 0 | 0.00 |
| 03/05/2012 | R206 On 07-February-13 | 5.95 | Put | Bond Future | 83 | 0 | 83 | 0 | 0.00 |
| 03/05/2012 | R206 On 07-February-13 | 6.00 | Put | Bond Future | 76 | 0 | 76 | 0 | 0.00 |
| 03/05/2012 | R207 On 03-May-12 | | | Bond Future | 7.43 | 100.9230 | 7.4300 | 100.9230 | 0.00 |
| 03/05/2012 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 7230 | 7 | 7230 | 7 | 0.00 |
| 03/05/2012 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 7491 | 7 | 7491 | 7 | 0.00 |
| 03/05/2012 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 6969 | 7 | 6969 | 7 | 0.00 |
| 03/05/2012 | R207 On 03-May-12 | 7.45 | Call | Bond Future | 115 | 0 | 115 | 0 | 0.00 |
| 03/05/2012 | R207 On 03-May-12 | 7.65 | Call | Bond Future | 1253 | 1 | 1253 | 1 | 0.00 |
| 03/05/2012 | R207 On 03-May-12 | 8.00 | Call | Bond Future | 3206 | 3 | 3206 | 3 | 0.00 |
| 03/05/2012 | R207 On 03-May-12 | 8.30 | Call | Bond Future | 4842 | 5 | 4842 | 5 | 0.00 |
| 03/05/2012 | R207 On 03-May-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R207 On 03-May-12 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R207 On 03-May-12 | 7.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R207 On 03-May-12 | 7.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R207 On 02-August-12 | | | Bond Future | 7.48 | 98.7010 | 7.4770 | 98.7010 | 27,509.00 |
| 03/05/2012 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 6870 | 6 | 6870 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2012 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 6625 | 6 | 6625 | 6 | 0.00 |
| 03/05/2012 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 7114 | 7 | 7114 | 7 | 0.00 |
| 03/05/2012 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 59 | 0 | 59 | 0 | 0.00 |
| 03/05/2012 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 81 | 0 | 81 | 0 | 0.00 |
| 03/05/2012 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 70 | 0 | 70 | 0 | 0.00 |
| 03/05/2012 | R207 On 01-November-12 | | | Bond Future | 7.54 | 100.1996 | 7.5350 | 100.1996 | 0.00 |
| 03/05/2012 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 4857 | 5 | 4857 | 5 | 0.00 |
| 03/05/2012 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 4667 | 4 | 4667 | 4 | 0.00 |
| 03/05/2012 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 5048 | 5 | 5048 | 5 | 0.00 |
| 03/05/2012 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 1006 | 1 | 1006 | 1 | 0.00 |
| 03/05/2012 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 1141 | 1 | 1141 | 1 | 0.00 |
| 03/05/2012 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 1072 | 1 | 1072 | 1 | 0.00 |
| 03/05/2012 | R207 On 07-February-13 | | | Bond Future | 7.60 | 98.2342 | 7.5970 | 98.2342 | 0.00 |
| 03/05/2012 | R207 On 07-February-13 | 8.25 | Call | Bond Future | 5004 | 5 | 5004 | 5 | 0.00 |
| 03/05/2012 | R207 On 07-February-13 | 8.30 | Call | Bond Future | 5178 | 5 | 5178 | 5 | 0.00 |
| 03/05/2012 | R207 On 07-February-13 | 8.20 | Call | Bond Future | 4832 | 5 | 4832 | 5 | 0.00 |
| 03/05/2012 | R207 On 07-February-13 | 8.20 | Put | Bond Future | 1730 | 2 | 1730 | 2 | 0.00 |
| 03/05/2012 | R207 On 07-February-13 | 8.30 | Put | Bond Future | 1573 | 2 | 1573 | 2 | 0.00 |
| 03/05/2012 | R207 On 07-February-13 | 8.25 | Put | Bond Future | 1650 | 2 | 1650 | 2 | 0.00 |
| 03/05/2012 | R208 On 03-May-12 | | | Bond Future | 7.53 | 95.4451 | 7.5250 | 95.4451 | 0.00 |
| 03/05/2012 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 8617 | 8 | 8617 | 8 | 0.00 |
| 03/05/2012 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 8892 | 9 | 8892 | 9 | 0.00 |
| 03/05/2012 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 8342 | 8 | 8342 | 8 | 0.00 |
| 03/05/2012 | R208 On 03-May-12 | 7.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R208 On 03-May-12 | 7.70 | Call | Bond Future | 1077 | 1 | 1077 | 1 | 0.00 |
| 03/05/2012 | R208 On 03-May-12 | 8.05 | Call | Bond Future | 3186 | 3 | 3186 | 3 | 0.00 |
| 03/05/2012 | R208 On 03-May-12 | 8.35 | Call | Bond Future | 4947 | 5 | 4947 | 5 | 0.00 |
| 03/05/2012 | R208 On 03-May-12 | 8.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R208 On 03-May-12 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R208 On 03-May-12 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R208 On 03-May-12 | 7.50 | Put | Bond Future | 155 | 0 | 155 | 0 | 0.00 |
| 03/05/2012 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2012 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R208 On 02-August-12 | | | Bond Future | 7.57 | 96.7840 | 7.5710 | 96.7840 | 7,882.00 |
| 03/05/2012 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 6928 | 7 | 6928 | 7 | 0.00 |
| 03/05/2012 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 7187 | 7 | 7187 | 7 | 0.00 |
| 03/05/2012 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 6668 | 6 | 6668 | 6 | 0.00 |
| 03/05/2012 | R208 On 02-August-12 | 7.20 | Call | Bond Future | 740 | 1 | 740 | 1 | 3,450.00 |
| 03/05/2012 | R208 On 02-August-12 | 8.25 | Call | Bond Future | 4401 | 4 | 4401 | 4 | 0.00 |
| 03/05/2012 | R208 On 02-August-12 | 7.50 | Call | Bond Future | 1439 | 1 | 1439 | 1 | 1,150.00 |
| 03/05/2012 | R208 On 02-August-12 | 7.80 | Call | Bond Future | 2439 | 2 | 2439 | 2 | 0.00 |
| 03/05/2012 | R208 On 02-August-12 | 7.80 | Put | Bond Future | 1064 | 1 | 1064 | 1 | 1,150.00 |
| 03/05/2012 | R208 On 02-August-12 | 8.25 | Put | Bond Future | 396 | 0 | 396 | 0 | 3,450.00 |
| 03/05/2012 | R208 On 02-August-12 | 7.50 | Put | Bond Future | 1870 | 2 | 1870 | 2 | 0.00 |
| 03/05/2012 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 125 | 0 | 125 | 0 | 0.00 |
| 03/05/2012 | R208 On 02-August-12 | 7.20 | Put | Bond Future | 3022 | 3 | 3022 | 3 | 0.00 |
| 03/05/2012 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 93 | 0 | 93 | 0 | 0.00 |
| 03/05/2012 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 109 | 0 | 109 | 0 | 0.00 |
| 03/05/2012 | R208 On 01-November-12 | | | Bond Future | 7.63 | 94.8559 | 7.6280 | 94.8559 | 0.00 |
| 03/05/2012 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 4932 | 5 | 4932 | 5 | 0.00 |
| 03/05/2012 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 5132 | 5 | 5132 | 5 | 0.00 |
| 03/05/2012 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 4734 | 4 | 4734 | 4 | 0.00 |
| 03/05/2012 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 1426 | 2 | 1426 | 2 | 0.00 |
| 03/05/2012 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 1261 | 1 | 1261 | 1 | 0.00 |
| 03/05/2012 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 1342 | 1 | 1342 | 1 | 0.00 |
| 03/05/2012 | R208 On 07-February-13 | | | Bond Future | 7.69 | 96.4450 | 7.6890 | 96.4450 | 0.00 |
| 03/05/2012 | R208 On 07-February-13 | 8.00 | Call | Bond Future | 4269 | 4 | 4269 | 4 | 0.00 |
| 03/05/2012 | R208 On 07-February-13 | 7.95 | Call | Bond Future | 4105 | 4 | 4105 | 4 | 0.00 |
| 03/05/2012 | R208 On 07-February-13 | 8.05 | Call | Bond Future | 4440 | 4 | 4440 | 4 | 0.00 |
| 03/05/2012 | R208 On 07-February-13 | 8.05 | Put | Bond Future | 2391 | 3 | 2391 | 3 | 0.00 |
| 03/05/2012 | R208 On 07-February-13 | 7.95 | Put | Bond Future | 2618 | 3 | 2618 | 3 | 0.00 |
| 03/05/2012 | R208 On 07-February-13 | 8.00 | Put | Bond Future | 2501 | 3 | 2501 | 3 | 0.00 |
| 03/05/2012 | R209 On 03-May-12 | | | Bond Future | 8.67 | 76.2294 | 8.6700 | 76.2294 | 0.00 |
| 03/05/2012 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 2588 | 2 | 2588 | 2 | 0.00 |
| 03/05/2012 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 2205 | 2 | 2205 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2012 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 2968 | 3 | 2968 | 3 | 0.00 |
| 03/05/2012 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R209 On 02-August-12 | | | Bond Future | 8.70 | 77.3008 | 8.7040 | 77.3008 | 3,099.00 |
| 03/05/2012 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5132 | 5 | 5132 | 5 | 0.00 |
| 03/05/2012 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 5409 | 5 | 5409 | 5 | 0.00 |
| 03/05/2012 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 4859 | 5 | 4859 | 5 | 0.00 |
| 03/05/2012 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 1049 | 1 | 1049 | 1 | 0.00 |
| 03/05/2012 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 868 | 1 | 868 | 1 | 0.00 |
| 03/05/2012 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 955 | 1 | 955 | 1 | 0.00 |
| 03/05/2012 | R209 On 01-November-12 | | | Bond Future | 8.77 | 75.3298 | 8.7650 | 75.3298 | 0.00 |
| 03/05/2012 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 5135 | 5 | 5135 | 5 | 0.00 |
| 03/05/2012 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 4922 | 5 | 4922 | 5 | 0.00 |
| 03/05/2012 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 5352 | 5 | 5352 | 5 | 0.00 |
| 03/05/2012 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 3151 | 3 | 3151 | 3 | 0.00 |
| 03/05/2012 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 3481 | 4 | 3481 | 4 | 0.00 |
| 03/05/2012 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 3312 | 4 | 3312 | 4 | 0.00 |
| 03/05/2012 | R209 On 07-February-13 | | | Bond Future | 8.83 | 76.5882 | 8.8290 | 76.5882 | 0.00 |
| 03/05/2012 | R209 On 07-February-13 | 9.00 | Call | Bond Future | 5799 | 6 | 5799 | 6 | 0.00 |
| 03/05/2012 | R209 On 07-February-13 | 9.05 | Call | Bond Future | 6006 | 6 | 6006 | 6 | 0.00 |
| 03/05/2012 | R209 On 07-February-13 | 8.95 | Call | Bond Future | 5598 | 5 | 5598 | 5 | 0.00 |
| 03/05/2012 | R209 On 07-February-13 | 8.95 | Put | Bond Future | 4662 | 5 | 4662 | 5 | 0.00 |
| 03/05/2012 | R209 On 07-February-13 | 9.05 | Put | Bond Future | 4311 | 5 | 4311 | 5 | 0.00 |
| 03/05/2012 | R209 On 07-February-13 | 9.00 | Put | Bond Future | 4482 | 5 | 4482 | 5 | 0.00 |
| 03/05/2012 | R210 On 03-May-12 | | | Bond Future | 142.67 | 142.6536 | 142.6675 | 142.6536 | 0.00 |
| 03/05/2012 | R210 On 03-May-12 | 139.00 | Call | Bond Future | 3668 | 4 | 3668 | 4 | 0.00 |
| 03/05/2012 | R210 On 03-May-12 | 138.95 | Call | Bond Future | 3718 | 4 | 3718 | 4 | 0.00 |
| 03/05/2012 | R210 On 03-May-12 | 139.05 | Call | Bond Future | 3618 | 4 | 3618 | 4 | 0.00 |
| 03/05/2012 | R210 On 03-May-12 | 139.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R210 On 03-May-12 | 138.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R210 On 03-May-12 | 139.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R210 On 02-August-12 | | | Bond Future | 144.66 | 144.6519 | 144.6647 | 144.6519 | 925.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2012 | R210 On 02-August-12 | 143.00 | Call | Bond Future | 1665 | 2 | 1665 | 2 | 0.00 |
| 03/05/2012 | R210 On 02-August-12 | 142.95 | Call | Bond Future | 1715 | 2 | 1715 | 2 | 0.00 |
| 03/05/2012 | R210 On 02-August-12 | 143.05 | Call | Bond Future | 1615 | 2 | 1615 | 2 | 0.00 |
| 03/05/2012 | R210 On 02-August-12 | 143.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R210 On 02-August-12 | 142.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R210 On 02-August-12 | 143.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R211 On 03-May-12 | | | Bond Future | 119.65 | 119.6405 | 119.6470 | 119.6405 | 0.00 |
| 03/05/2012 | R211 On 03-May-12 | 118.20 | Call | Bond Future | 1447 | 1 | 1447 | 1 | 0.00 |
| 03/05/2012 | R211 On 03-May-12 | 118.25 | Call | Bond Future | 1397 | 1 | 1397 | 1 | 0.00 |
| 03/05/2012 | R211 On 03-May-12 | 118.15 | Call | Bond Future | 1497 | 1 | 1497 | 1 | 0.00 |
| 03/05/2012 | R211 On 03-May-12 | 118.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R211 On 03-May-12 | 118.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R211 On 03-May-12 | 118.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R211 On 02-August-12 | | | Bond Future | 119.93 | 119.9195 | 119.9250 | 119.9195 | 480.00 |
| 03/05/2012 | R211 On 02-August-12 | 120.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R211 On 02-August-12 | 120.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R211 On 02-August-12 | 119.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R211 On 02-August-12 | 119.95 | Put | Bond Future | 25 | 0 | 25 | 0 | 0.00 |
| 03/05/2012 | R211 On 02-August-12 | 120.05 | Put | Bond Future | 125 | 0 | 125 | 0 | 0.00 |
| 03/05/2012 | R211 On 02-August-12 | 120.00 | Put | Bond Future | 75 | 0 | 75 | 0 | 0.00 |
| 03/05/2012 | R212 On 03-May-12 | | | Bond Future | 118.82 | 118.8113 | 118.8217 | 118.8113 | 0.00 |
| 03/05/2012 | R212 On 03-May-12 | 115.30 | Call | Bond Future | 3522 | 4 | 3522 | 4 | 0.00 |
| 03/05/2012 | R212 On 03-May-12 | 115.25 | Call | Bond Future | 3572 | 4 | 3572 | 4 | 0.00 |
| 03/05/2012 | R212 On 03-May-12 | 115.35 | Call | Bond Future | 3472 | 3 | 3472 | 3 | 0.00 |
| 03/05/2012 | R212 On 03-May-12 | 115.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R212 On 03-May-12 | 115.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R212 On 03-May-12 | 115.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R212 On 02-August-12 | | | Bond Future | 118.85 | 118.9423 | 118.8491 | 118.9423 | 2,962.00 |
| 03/05/2012 | R212 On 02-August-12 | 118.00 | Call | Bond Future | 849 | 1 | 849 | 1 | 0.00 |
| 03/05/2012 | R212 On 02-August-12 | 118.05 | Call | Bond Future | 799 | 1 | 799 | 1 | 0.00 |
| 03/05/2012 | R212 On 02-August-12 | 117.95 | Call | Bond Future | 899 | 1 | 899 | 1 | 0.00 |
| 03/05/2012 | R212 On 02-August-12 | 117.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R212 On 02-August-12 | 118.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2012 | R212 On 02-August-12 | 118.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R213 On 03-May-12 | | | Bond Future | 8.52 | 87.0476 | 8.5150 | 87.0476 | 0.00 |
| 03/05/2012 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 5801 | 6 | 5801 | 6 | 0.00 |
| 03/05/2012 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 6174 | 6 | 6174 | 6 | 0.00 |
| 03/05/2012 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 5425 | 5 | 5425 | 5 | 0.00 |
| 03/05/2012 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R213 On 02-August-12 | | | Bond Future | 8.56 | 88.2645 | 8.5600 | 88.2645 | 4,725.00 |
| 03/05/2012 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 6100 | 6 | 6100 | 6 | 0.00 |
| 03/05/2012 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 6404 | 6 | 6404 | 6 | 0.00 |
| 03/05/2012 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 5800 | 6 | 5800 | 6 | 0.00 |
| 03/05/2012 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 768 | 1 | 768 | 1 | 0.00 |
| 03/05/2012 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 626 | 1 | 626 | 1 | 0.00 |
| 03/05/2012 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 694 | 1 | 694 | 1 | 0.00 |
| 03/05/2012 | R213 On 01-November-12 | | | Bond Future | 8.62 | 86.0705 | 8.6240 | 86.0705 | 0.00 |
| 03/05/2012 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 5836 | 6 | 5836 | 6 | 0.00 |
| 03/05/2012 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 6073 | 6 | 6073 | 6 | 0.00 |
| 03/05/2012 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 5603 | 5 | 5603 | 5 | 0.00 |
| 03/05/2012 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 3018 | 3 | 3018 | 3 | 0.00 |
| 03/05/2012 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 2718 | 3 | 2718 | 3 | 0.00 |
| 03/05/2012 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 2864 | 3 | 2864 | 3 | 0.00 |
| 03/05/2012 | R213 On 07-February-13 | | | Bond Future | 8.69 | 87.5130 | 8.6930 | 87.5130 | 0.00 |
| 03/05/2012 | R213 On 07-February-13 | 9.00 | Call | Bond Future | 6492 | 6 | 6492 | 6 | 0.00 |
| 03/05/2012 | R213 On 07-February-13 | 9.05 | Call | Bond Future | 6716 | 6 | 6716 | 6 | 0.00 |
| 03/05/2012 | R213 On 07-February-13 | 8.95 | Call | Bond Future | 6272 | 6 | 6272 | 6 | 0.00 |
| 03/05/2012 | R213 On 07-February-13 | 8.95 | Put | Bond Future | 4254 | 4 | 4254 | 4 | 0.00 |
| 03/05/2012 | R213 On 07-February-13 | 9.05 | Put | Bond Future | 3932 | 4 | 3932 | 4 | 0.00 |
| 03/05/2012 | R213 On 07-February-13 | 9.00 | Put | Bond Future | 4089 | 4 | 4089 | 4 | 0.00 |
| 03/05/2012 | R214 On 03-May-12 | | | Bond Future | 8.71 | 77.7973 | 8.7100 | 77.7973 | 0.00 |
| 03/05/2012 | R214 On 03-May-12 | 8.80 | Call | Bond Future | 753 | 1 | 753 | 1 | 0.00 |
| 03/05/2012 | R214 On 03-May-12 | 8.81 | Call | Bond Future | 836 | 1 | 836 | 1 | 0.00 |
| 03/05/2012 | R214 On 03-May-12 | 8.79 | Call | Bond Future | 670 | 0 | 670 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2012 | R214 On 03-May-12 | 8.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R214 On 03-May-12 | 8.81 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R214 On 03-May-12 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R214 On 02-August-12 | | | Bond Future | 8.74 | 78.8922 | 8.7410 | 78.8922 | 1,530.00 |
| 03/05/2012 | R214 On 02-August-12 | 8.80 | Call | Bond Future | 492 | 0 | 492 | 0 | 0.00 |
| 03/05/2012 | R214 On 02-August-12 | 8.81 | Call | Bond Future | 574 | 0 | 574 | 0 | 0.00 |
| 03/05/2012 | R214 On 02-August-12 | 8.79 | Call | Bond Future | 409 | 0 | 409 | 0 | 0.00 |
| 03/05/2012 | R214 On 02-August-12 | 8.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R214 On 02-August-12 | 8.81 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/05/2012 | R214 On 02-August-12 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/05/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/05/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/05/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/05/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/05/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/05/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/05/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/05/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/05/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/05/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/05/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/05/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/05/2012 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/05/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/05/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/05/2012 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/05/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/05/2012 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/05/2012 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/05/2012 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/05/2012 | AL7T On 02-August-12 | | | Index Future | 439.52 | 440.2370 | 439.5190 | 440.2370 | 13.00 |
| 04/05/2012 | AL7T On 01-November-12 | | | Index Future | 446.18 | 446.9000 | 446.1770 | 446.9000 | 0.00 |
| 04/05/2012 | ALBI On 02-August-12 | | | Index Future | 397.69 | 398.3170 | 397.6890 | 398.3170 | 1,008.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2012 | ALBI On 01-November-12 | | | Index Future | 403.71 | 404.3450 | 403.7130 | 404.3450 | 0.00 |
| 04/05/2012 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/05/2012 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/05/2012 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/05/2012 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/05/2012 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/05/2012 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/05/2012 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/05/2012 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/05/2012 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/05/2012 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/05/2012 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/05/2012 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 04/05/2012 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/05/2012 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/05/2012 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/05/2012 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/05/2012 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/05/2012 | CAAZ On 18-June-12 | | | Can-Do Future | 0.09 | 0.0649 | 0.0862 | 0.0649 | 5,670.00 |
| 04/05/2012 | CABA On 18-June-12 | | | Can-Do Future | 0.33 | 0.3417 | 0.3325 | 0.3417 | 8,000.00 |
| 04/05/2012 | CABB On 18-June-12 | | | Can-Do Future | 0.00 | 0.0052 | 0.0032 | 0.0052 | 8,000.00 |
| 04/05/2012 | CABC On 18-June-12 | | | Can-Do Future | 0.14 | 0.1850 | 0.1375 | 0.1850 | 0.00 |
| 04/05/2012 | CABD On 18-June-12 | | | Can-Do Future | 0.00 | 0.0011 | 0.0007 | 0.0011 | 16,000.00 |
| 04/05/2012 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/05/2012 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/05/2012 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/05/2012 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/05/2012 | DAUS On 31-May-12 | | | Any day expiry | 7.85 | 7.7440 | 7.8456 | 7.7440 | 0.00 |
| 04/05/2012 | DAUS On 31-May-12 | 7.75 | Call | Any day expiry | 166 | 0 | 166 | 0 | 0.00 |
| 04/05/2012 | DAUS On 31-May-12 | 7.76 | Call | Any day expiry | 160 | 0 | 160 | 0 | 0.00 |
| 04/05/2012 | DAUS On 31-May-12 | 7.74 | Call | Any day expiry | 172 | 0 | 172 | 0 | 0.00 |
| 04/05/2012 | DAUS On 31-May-12 | 7.40 | Call | Any day expiry | 452 | 0 | 452 | 0 | 0.00 |
| 04/05/2012 | DAUS On 31-May-12 | 8.25 | Call | Any day expiry | 23 | 0 | 23 | 0 | 4,110.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2012 | DAUS On 31-May-12 | 7.40 | Put | Any day expiry | 6 | 0 | 6 | 0 | 4,110.00 |
| 04/05/2012 | DAUS On 31-May-12 | 8.25 | Put | Any day expiry | 427 | 0 | 427 | 0 | 0.00 |
| 04/05/2012 | DAUS On 31-May-12 | 7.74 | Put | Any day expiry | 66 | 0 | 66 | 0 | 0.00 |
| 04/05/2012 | DAUS On 31-May-12 | 7.76 | Put | Any day expiry | 74 | 0 | 74 | 0 | 0.00 |
| 04/05/2012 | DAUS On 31-May-12 | 7.75 | Put | Any day expiry | 70 | 0 | 70 | 0 | 0.00 |
| 04/05/2012 | DAUS On 29-June-12 | | | Any day expiry | 7.88 | 7.7770 | 7.8789 | 7.7770 | 0.00 |
| 04/05/2012 | DAUS On 29-June-12 | 7.75 | Call | Any day expiry | 234 | 0 | 234 | 0 | 0.00 |
| 04/05/2012 | DAUS On 29-June-12 | 7.76 | Call | Any day expiry | 228 | 0 | 228 | 0 | 0.00 |
| 04/05/2012 | DAUS On 29-June-12 | 7.74 | Call | Any day expiry | 240 | 0 | 240 | 0 | 0.00 |
| 04/05/2012 | DAUS On 29-June-12 | 8.25 | Call | Any day expiry | 66 | 0 | 66 | 0 | 5,480.00 |
| 04/05/2012 | DAUS On 29-June-12 | 7.40 | Call | Any day expiry | 499 | 0 | 499 | 0 | 0.00 |
| 04/05/2012 | DAUS On 29-June-12 | 7.40 | Put | Any day expiry | 20 | 0 | 20 | 0 | 5,480.00 |
| 04/05/2012 | DAUS On 29-June-12 | 8.25 | Put | Any day expiry | 437 | 0 | 437 | 0 | 0.00 |
| 04/05/2012 | DAUS On 29-June-12 | 7.74 | Put | Any day expiry | 101 | 0 | 101 | 0 | 0.00 |
| 04/05/2012 | DAUS On 29-June-12 | 7.76 | Put | Any day expiry | 109 | 0 | 109 | 0 | 0.00 |
| 04/05/2012 | DAUS On 29-June-12 | 7.75 | Put | Any day expiry | 105 | 0 | 105 | 0 | 0.00 |
| 04/05/2012 | DAUS On 31-July-12 | | | Any day expiry | 7.92 | 7.8130 | 7.9155 | 7.8130 | 0.00 |
| 04/05/2012 | DAUS On 31-July-12 | 7.80 | Call | Any day expiry | 272 | 0 | 272 | 0 | 0.00 |
| 04/05/2012 | DAUS On 31-July-12 | 7.81 | Call | Any day expiry | 267 | 0 | 267 | 0 | 0.00 |
| 04/05/2012 | DAUS On 31-July-12 | 7.79 | Call | Any day expiry | 278 | 0 | 278 | 0 | 0.00 |
| 04/05/2012 | DAUS On 31-July-12 | 7.40 | Call | Any day expiry | 552 | 0 | 552 | 0 | 0.00 |
| 04/05/2012 | DAUS On 31-July-12 | 8.25 | Call | Any day expiry | 118 | 0 | 118 | 0 | 4,800.00 |
| 04/05/2012 | DAUS On 31-July-12 | 7.40 | Put | Any day expiry | 37 | 0 | 37 | 0 | 4,800.00 |
| 04/05/2012 | DAUS On 31-July-12 | 8.25 | Put | Any day expiry | 453 | 0 | 453 | 0 | 0.00 |
| 04/05/2012 | DAUS On 31-July-12 | 7.79 | Put | Any day expiry | 153 | 0 | 153 | 0 | 0.00 |
| 04/05/2012 | DAUS On 31-July-12 | 7.81 | Put | Any day expiry | 162 | 0 | 162 | 0 | 0.00 |
| 04/05/2012 | DAUS On 31-July-12 | 7.80 | Put | Any day expiry | 157 | 0 | 157 | 0 | 0.00 |
| 04/05/2012 | DAUS On 31-August-12 | | | Any day expiry | 7.95 | 7.8490 | 7.9514 | 7.8490 | 0.00 |
| 04/05/2012 | DAUS On 31-August-12 | 7.85 | Call | Any day expiry | 312 | 0 | 312 | 0 | 0.00 |
| 04/05/2012 | DAUS On 31-August-12 | 7.86 | Call | Any day expiry | 308 | 0 | 308 | 0 | 0.00 |
| 04/05/2012 | DAUS On 31-August-12 | 7.84 | Call | Any day expiry | 317 | 0 | 317 | 0 | 0.00 |
| 04/05/2012 | DAUS On 31-August-12 | 8.25 | Call | Any day expiry | 172 | 0 | 172 | 0 | 6,170.00 |
| 04/05/2012 | DAUS On 31-August-12 | 7.40 | Call | Any day expiry | 608 | 0 | 608 | 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 |
|------------|-------------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2012 | DAUS On 31-August-12 | 7.40 | Put | Any day expiry | 57 | 0 | 57 | 0 | 6,170.00 |
| 04/05/2012 | DAUS On 31-August-12 | 8.25 | Put | Any day expiry | 471 | 0 | 471 | 0 | 0.00 |
| 04/05/2012 | DAUS On 31-August-12 | 7.84 | Put | Any day expiry | 206 | 0 | 206 | 0 | 0.00 |
| 04/05/2012 | DAUS On 31-August-12 | 7.86 | Put | Any day expiry | 217 | 0 | 217 | 0 | 0.00 |
| 04/05/2012 | DAUS On 31-August-12 | 7.85 | Put | Any day expiry | 211 | 0 | 211 | 0 | 0.00 |
| 04/05/2012 | DAUS On 28-September-12 | | | Any day expiry | 7.98 | 7.8810 | 7.9838 | 7.8810 | 0.00 |
| 04/05/2012 | DAUS On 28-September-12 | 7.90 | Call | Any day expiry | 342 | 0 | 342 | 0 | 0.00 |
| 04/05/2012 | DAUS On 28-September-12 | 7.91 | Call | Any day expiry | 337 | 0 | 337 | 0 | 0.00 |
| 04/05/2012 | DAUS On 28-September-12 | 7.89 | Call | Any day expiry | 347 | 0 | 347 | 0 | 0.00 |
| 04/05/2012 | DAUS On 28-September-12 | 7.40 | Call | Any day expiry | 655 | 0 | 655 | 0 | 0.00 |
| 04/05/2012 | DAUS On 28-September-12 | 8.25 | Call | Any day expiry | 218 | 0 | 218 | 0 | 7,540.00 |
| 04/05/2012 | DAUS On 28-September-12 | 7.40 | Put | Any day expiry | 71 | 0 | 71 | 0 | 7,540.00 |
| 04/05/2012 | DAUS On 28-September-12 | 8.25 | Put | Any day expiry | 484 | 0 | 484 | 0 | 0.00 |
| 04/05/2012 | DAUS On 28-September-12 | 7.89 | Put | Any day expiry | 253 | 0 | 253 | 0 | 0.00 |
| 04/05/2012 | DAUS On 28-September-12 | 7.91 | Put | Any day expiry | 263 | 0 | 263 | 0 | 0.00 |
| 04/05/2012 | DAUS On 28-September-12 | 7.90 | Put | Any day expiry | 258 | 0 | 258 | 0 | 0.00 |
| 04/05/2012 | DAUS On 31-October-12 | | | Any day expiry | 8.02 | 7.9190 | 8.0220 | 7.9190 | 0.00 |
| 04/05/2012 | DAUS On 31-October-12 | 7.90 | Call | Any day expiry | 400 | 0 | 400 | 0 | 0.00 |
| 04/05/2012 | DAUS On 31-October-12 | 7.91 | Call | Any day expiry | 395 | 0 | 395 | 0 | 0.00 |
| 04/05/2012 | DAUS On 31-October-12 | 7.89 | Call | Any day expiry | 405 | 0 | 405 | 0 | 0.00 |
| 04/05/2012 | DAUS On 31-October-12 | 7.40 | Call | Any day expiry | 709 | 0 | 709 | 0 | 0.00 |
| 04/05/2012 | DAUS On 31-October-12 | 8.25 | Call | Any day expiry | 271 | 0 | 271 | 0 | 8,220.00 |
| 04/05/2012 | DAUS On 31-October-12 | 7.40 | Put | Any day expiry | 87 | 0 | 87 | 0 | 8,220.00 |
| 04/05/2012 | DAUS On 31-October-12 | 8.25 | Put | Any day expiry | 499 | 0 | 499 | 0 | 0.00 |
| 04/05/2012 | DAUS On 31-October-12 | 7.89 | Put | Any day expiry | 273 | 0 | 273 | 0 | 0.00 |
| 04/05/2012 | DAUS On 31-October-12 | 7.91 | Put | Any day expiry | 283 | 0 | 283 | 0 | 0.00 |
| 04/05/2012 | DAUS On 31-October-12 | 7.90 | Put | Any day expiry | 278 | 0 | 278 | 0 | 0.00 |
| 04/05/2012 | GOVI On 02-August-12 | | | GOVI | 398.57 | 399.1700 | 398.5680 | 399.1700 | 231.00 |
| 04/05/2012 | GOVI On 02-August-12 | 390.00 | Call | GOVI | 85680 | 9 | 85680 | 9 | 0.00 |
| 04/05/2012 | GOVI On 02-August-12 | 389.99 | Call | GOVI | 85780 | 9 | 85780 | 9 | 0.00 |
| 04/05/2012 | GOVI On 02-August-12 | 390.01 | Call | GOVI | 85580 | 9 | 85580 | 9 | 0.00 |
| 04/05/2012 | GOVI On 02-August-12 | 390.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/05/2012 | GOVI On 02-August-12 | 389.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2012 | GOVI On 02-August-12 | 390.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/05/2012 | GOVI On 01-November-12 | | | GOVI | 404.61 | 405.2110 | 404.6050 | 405.2110 | 0.00 |
| 04/05/2012 | GOVI On 01-November-12 | 402.00 | Call | GOVI | 26050 | 3 | 26050 | 3 | 0.00 |
| 04/05/2012 | GOVI On 01-November-12 | 402.01 | Call | GOVI | 25950 | 3 | 25950 | 3 | 0.00 |
| 04/05/2012 | GOVI On 01-November-12 | 401.99 | Call | GOVI | 26150 | 3 | 26150 | 3 | 0.00 |
| 04/05/2012 | GOVI On 01-November-12 | 401.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/05/2012 | GOVI On 01-November-12 | 402.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/05/2012 | GOVI On 01-November-12 | 402.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/05/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 04/05/2012 | IGOV On 02-August-12 | | | Index Future | 176.70 | 176.5380 | 176.7030 | 176.5380 | 563.00 |
| 04/05/2012 | IGOV On 01-November-12 | | | Index Future | 179.38 | 179.2100 | 179.3790 | 179.2100 | 0.00 |
| 04/05/2012 | ILBI On 02-August-12 | | | Index Future | 478.45 | 478.4480 | 478.4480 | 478.4480 | 169.00 |
| 04/05/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 04/05/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 04/05/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 04/05/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 04/05/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 04/05/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 04/05/2012 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.60 | 94.4000 | 5.6000 | 94.4000 | 0.00 |
| 04/05/2012 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.61 | 94.3900 | 5.6100 | 94.3900 | 2,890.00 |
| 04/05/2012 | JBAF On 18-July-12 | | | Jibar Tradeable Future | 5.62 | 94.3900 | 5.6200 | 94.3900 | 0.00 |
| 04/05/2012 | JBAF On 15-August-12 | | | Jibar Tradeable Future | 5.63 | 94.3800 | 5.6300 | 94.3800 | 0.00 |
| 04/05/2012 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.64 | 94.3700 | 5.6400 | 94.3700 | 44,760.00 |
| 04/05/2012 | JBAF On 17-October-12 | | | Jibar Tradeable Future | 5.65 | 94.3600 | 5.6500 | 94.3600 | 0.00 |
| 04/05/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.73 | 94.3000 | 5.7300 | 94.3000 | 840.00 |
| 04/05/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.85 | 94.1900 | 5.8500 | 94.1900 | 790.00 |
| 04/05/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 5.99 | 94.0500 | 5.9900 | 94.0500 | 500.00 |
| 04/05/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.15 | 93.8900 | 6.1500 | 93.8900 | 1,700.00 |
| 04/05/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 6.34 | 93.7000 | 6.3400 | 93.7000 | 1,500.00 |
| 04/05/2012 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 6.51 | 93.5000 | 6.5100 | 93.5000 | 0.00 |
| 04/05/2012 | R157 On 03-May-12 | | | Bond Future | 6.35 | 123.1146 | 6.3500 | 123.1146 | 0.00 |
| 04/05/2012 | R157 On 02-August-12 | | | Bond Future | 6.43 | 125.0292 | 6.4290 | 125.0292 | 14,845.00 |
| 04/05/2012 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4765 | 5 | 4765 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2012 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4913 | 5 | 4913 | 5 | 0.00 |
| 04/05/2012 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 4618 | 5 | 4618 | 5 | 0.00 |
| 04/05/2012 | R157 On 02-August-12 | 6.15 | Call | Bond Future | 291 | 0 | 291 | 0 | 3,750.00 |
| 04/05/2012 | R157 On 02-August-12 | 6.35 | Call | Bond Future | 525 | 1 | 525 | 1 | 1,250.00 |
| 04/05/2012 | R157 On 02-August-12 | 6.55 | Call | Bond Future | 854 | 1 | 854 | 1 | 0.00 |
| 04/05/2012 | R157 On 02-August-12 | 6.95 | Call | Bond Future | 1759 | 2 | 1759 | 2 | 0.00 |
| 04/05/2012 | R157 On 02-August-12 | 6.95 | Put | Bond Future | 152 | 0 | 152 | 0 | 3,750.00 |
| 04/05/2012 | R157 On 02-August-12 | 6.55 | Put | Bond Future | 478 | 0 | 478 | 0 | 1,250.00 |
| 04/05/2012 | R157 On 02-August-12 | 6.35 | Put | Bond Future | 771 | 1 | 771 | 1 | 0.00 |
| 04/05/2012 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 04/05/2012 | R157 On 02-August-12 | 6.15 | Put | Bond Future | 1163 | 1 | 1163 | 1 | 0.00 |
| 04/05/2012 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 04/05/2012 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 04/05/2012 | R157 On 01-November-12 | | | Bond Future | 6.46 | 120.1153 | 6.4610 | 120.1153 | 0.00 |
| 04/05/2012 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 2011 | 2 | 2011 | 2 | 0.00 |
| 04/05/2012 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1910 | 2 | 1910 | 2 | 0.00 |
| 04/05/2012 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 2115 | 2 | 2115 | 2 | 0.00 |
| 04/05/2012 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 445 | 0 | 445 | 0 | 0.00 |
| 04/05/2012 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 522 | 0 | 522 | 0 | 0.00 |
| 04/05/2012 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 482 | 0 | 482 | 0 | 0.00 |
| 04/05/2012 | R157 On 07-February-13 | | | Bond Future | 6.50 | 122.1194 | 6.5020 | 122.1194 | 0.00 |
| 04/05/2012 | R157 On 07-February-13 | 6.75 | Call | Bond Future | 1564 | 2 | 1564 | 2 | 0.00 |
| 04/05/2012 | R157 On 07-February-13 | 6.80 | Call | Bond Future | 1644 | 2 | 1644 | 2 | 0.00 |
| 04/05/2012 | R157 On 07-February-13 | 6.70 | Call | Bond Future | 1488 | 2 | 1488 | 2 | 0.00 |
| 04/05/2012 | R157 On 07-February-13 | 6.70 | Put | Bond Future | 977 | 1 | 977 | 1 | 0.00 |
| 04/05/2012 | R157 On 07-February-13 | 6.80 | Put | Bond Future | 876 | 1 | 876 | 1 | 0.00 |
| 04/05/2012 | R157 On 07-February-13 | 6.75 | Put | Bond Future | 925 | 1 | 925 | 1 | 0.00 |
| 04/05/2012 | R186 On 03-May-12 | | | Bond Future | 8.09 | 124.1147 | 8.0900 | 124.1147 | 0.00 |
| 04/05/2012 | R186 On 02-August-12 | | | Bond Future | 8.15 | 121.2631 | 8.1540 | 121.2631 | 34,771.00 |
| 04/05/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 6370 | 7 | 6370 | 7 | 0.00 |
| 04/05/2012 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6725 | 7 | 6725 | 7 | 0.00 |
| 04/05/2012 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 6021 | 6 | 6021 | 6 | 0.00 |
| 04/05/2012 | R186 On 02-August-12 | 8.25 | Call | Bond Future | 3241 | 3 | 3241 | 3 | 8,750.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2012 | R186 On 02-August-12 | 8.66 | Call | Bond Future | 5747 | 6 | 5747 | 6 | 0.00 |
| 04/05/2012 | R186 On 02-August-12 | 7.76 | Call | Bond Future | 1240 | 1 | 1240 | 1 | 43.00 |
| 04/05/2012 | R186 On 02-August-12 | 8.76 | Call | Bond Future | 6441 | 7 | 6441 | 7 | 0.00 |
| 04/05/2012 | R186 On 02-August-12 | 8.00 | Call | Bond Future | 2074 | 2 | 2074 | 2 | 1,099.00 |
| 04/05/2012 | R186 On 02-August-12 | 9.00 | Call | Bond Future | 8193 | 8 | 8193 | 8 | 0.00 |
| 04/05/2012 | R186 On 02-August-12 | 7.70 | Call | Bond Future | 1073 | 1 | 1073 | 1 | 2,700.00 |
| 04/05/2012 | R186 On 02-August-12 | 8.30 | Call | Bond Future | 3511 | 4 | 3511 | 4 | 0.00 |
| 04/05/2012 | R186 On 02-August-12 | 7.66 | Call | Bond Future | 971 | 1 | 971 | 1 | 276.00 |
| 04/05/2012 | R186 On 02-August-12 | 7.76 | Put | Bond Future | 5079 | 5 | 5079 | 5 | 0.00 |
| 04/05/2012 | R186 On 02-August-12 | 8.30 | Put | Bond Future | 2131 | 2 | 2131 | 2 | 900.00 |
| 04/05/2012 | R186 On 02-August-12 | 9.00 | Put | Bond Future | 506 | 0 | 506 | 0 | 199.00 |
| 04/05/2012 | R186 On 02-August-12 | 7.70 | Put | Bond Future | 5512 | 5 | 5512 | 5 | 0.00 |
| 04/05/2012 | R186 On 02-August-12 | 8.76 | Put | Bond Future | 861 | 1 | 861 | 1 | 43.00 |
| 04/05/2012 | R186 On 02-August-12 | 8.00 | Put | Bond Future | 3554 | 3 | 3554 | 3 | 0.00 |
| 04/05/2012 | R186 On 02-August-12 | 8.66 | Put | Bond Future | 1062 | 1 | 1062 | 1 | 276.00 |
| 04/05/2012 | R186 On 02-August-12 | 7.66 | Put | Bond Future | 5813 | 6 | 5813 | 6 | 0.00 |
| 04/05/2012 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 977 | 1 | 977 | 1 | 0.00 |
| 04/05/2012 | R186 On 02-August-12 | 8.25 | Put | Bond Future | 2331 | 2 | 2331 | 2 | 0.00 |
| 04/05/2012 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 790 | 1 | 790 | 1 | 0.00 |
| 04/05/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 879 | 1 | 879 | 1 | 2,700.00 |
| 04/05/2012 | R186 On 01-November-12 | | | Bond Future | 8.22 | 123.1038 | 8.2180 | 123.1038 | 0.00 |
| 04/05/2012 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 7449 | 8 | 7449 | 8 | 0.00 |
| 04/05/2012 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 7744 | 8 | 7744 | 8 | 0.00 |
| 04/05/2012 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 7159 | 7 | 7159 | 7 | 0.00 |
| 04/05/2012 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 2768 | 3 | 2768 | 3 | 0.00 |
| 04/05/2012 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 2472 | 2 | 2472 | 2 | 0.00 |
| 04/05/2012 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 2616 | 3 | 2616 | 3 | 0.00 |
| 04/05/2012 | R186 On 07-February-13 | | | Bond Future | 8.29 | 119.8539 | 8.2880 | 119.8539 | 0.00 |
| 04/05/2012 | R186 On 07-February-13 | 8.50 | Call | Bond Future | 6663 | 7 | 6663 | 7 | 0.00 |
| 04/05/2012 | R186 On 07-February-13 | 8.55 | Call | Bond Future | 6919 | 7 | 6919 | 7 | 0.00 |
| 04/05/2012 | R186 On 07-February-13 | 8.45 | Call | Bond Future | 6417 | 7 | 6417 | 7 | 0.00 |
| 04/05/2012 | R186 On 07-February-13 | 8.45 | Put | Bond Future | 4944 | 5 | 4944 | 5 | 0.00 |
| 04/05/2012 | R186 On 07-February-13 | 8.55 | Put | Bond Future | 4550 | 4 | 4550 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2012 | R186 On 07-February-13 | 8.50 | Put | Bond Future | 4741 | 5 | 4741 | 5 | 0.00 |
| 04/05/2012 | R189 On 03-May-12 | | | Bond Future | 215.78 | 215.7795 | 215.7838 | 215.7795 | 0.00 |
| 04/05/2012 | R189 On 02-August-12 | | | Bond Future | 218.80 | 218.8043 | 218.8039 | 218.8043 | 44.00 |
| 04/05/2012 | R189 On 02-August-12 | 218.00 | Call | Bond Future | 804 | 1 | 804 | 1 | 0.00 |
| 04/05/2012 | R189 On 02-August-12 | 218.05 | Call | Bond Future | 754 | 1 | 754 | 1 | 0.00 |
| 04/05/2012 | R189 On 02-August-12 | 217.95 | Call | Bond Future | 854 | 1 | 854 | 1 | 0.00 |
| 04/05/2012 | R189 On 02-August-12 | 217.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/05/2012 | R189 On 02-August-12 | 218.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/05/2012 | R189 On 02-August-12 | 218.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/05/2012 | R197 On 03-May-12 | | | Bond Future | 260.37 | 259.9941 | 260.3670 | 259.9941 | 0.00 |
| 04/05/2012 | R197 On 02-August-12 | | | Bond Future | 258.84 | 257.9954 | 258.8404 | 257.9954 | 1,389.00 |
| 04/05/2012 | R197 On 02-August-12 | 257.00 | Call | Bond Future | 1840 | 1 | 1840 | 1 | 0.00 |
| 04/05/2012 | R197 On 02-August-12 | 256.95 | Call | Bond Future | 1890 | 1 | 1890 | 1 | 0.00 |
| 04/05/2012 | R197 On 02-August-12 | 257.05 | Call | Bond Future | 1790 | 1 | 1790 | 1 | 0.00 |
| 04/05/2012 | R197 On 02-August-12 | 257.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/05/2012 | R197 On 02-August-12 | 256.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/05/2012 | R197 On 02-August-12 | 257.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/05/2012 | R201 On 03-May-12 | | | Bond Future | 5.72 | 110.5511 | 5.7150 | 110.5511 | 0.00 |
| 04/05/2012 | R201 On 02-August-12 | | | Bond Future | 5.74 | 107.7801 | 5.7380 | 107.7801 | 2,704.00 |
| 04/05/2012 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3924 | 4 | 3924 | 4 | 0.00 |
| 04/05/2012 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 4033 | 4 | 4033 | 4 | 0.00 |
| 04/05/2012 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 3815 | 4 | 3815 | 4 | 0.00 |
| 04/05/2012 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/05/2012 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/05/2012 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/05/2012 | R201 On 01-November-12 | | | Bond Future | 5.69 | 109.4127 | 5.6860 | 109.4127 | 0.00 |
| 04/05/2012 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1803 | 2 | 1803 | 2 | 0.00 |
| 04/05/2012 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1719 | 2 | 1719 | 2 | 0.00 |
| 04/05/2012 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1889 | 2 | 1889 | 2 | 0.00 |
| 04/05/2012 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 135 | 0 | 135 | 0 | 0.00 |
| 04/05/2012 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 166 | 0 | 166 | 0 | 0.00 |
| 04/05/2012 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 150 | 0 | 150 | 0 | 0.00 |
| 04/05/2012 | R201 On 07-February-13 | | | Bond Future | 5.61 | 106.8240 | 5.6080 | 106.8240 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2012 | R201 On 07-February-13 | 6.25 | Call | Bond Future | 1465 | 2 | 1465 | 2 | 0.00 |
| 04/05/2012 | R201 On 07-February-13 | 6.30 | Call | Bond Future | 1531 | 2 | 1531 | 2 | 0.00 |
| 04/05/2012 | R201 On 07-February-13 | 6.20 | Call | Bond Future | 1398 | 1 | 1398 | 1 | 0.00 |
| 04/05/2012 | R201 On 07-February-13 | 6.20 | Put | Bond Future | 338 | 0 | 338 | 0 | 0.00 |
| 04/05/2012 | R201 On 07-February-13 | 6.30 | Put | Bond Future | 294 | 0 | 294 | 0 | 0.00 |
| 04/05/2012 | R201 On 07-February-13 | 6.25 | Put | Bond Future | 316 | 0 | 316 | 0 | 0.00 |
| 04/05/2012 | R202 On 03-May-12 | | | Bond Future | 192.01 | 191.8457 | 192.0150 | 191.8457 | 0.00 |
| 04/05/2012 | R202 On 02-August-12 | | | Bond Future | 191.96 | 191.9466 | 191.9616 | 191.9466 | 40,005.00 |
| 04/05/2012 | R202 On 02-August-12 | 191.00 | Call | Bond Future | 962 | 1 | 962 | 1 | 0.00 |
| 04/05/2012 | R202 On 02-August-12 | 191.05 | Call | Bond Future | 912 | 1 | 912 | 1 | 0.00 |
| 04/05/2012 | R202 On 02-August-12 | 190.95 | Call | Bond Future | 1012 | 1 | 1012 | 1 | 0.00 |
| 04/05/2012 | R202 On 02-August-12 | 190.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/05/2012 | R202 On 02-August-12 | 191.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/05/2012 | R202 On 02-August-12 | 191.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/05/2012 | R203 On 03-May-12 | | | Bond Future | 6.89 | 107.0809 | 6.8900 | 107.0809 | 0.00 |
| 04/05/2012 | R203 On 02-August-12 | | | Bond Future | 6.97 | 108.7474 | 6.9710 | 108.7474 | 3,883.00 |
| 04/05/2012 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 6451 | 7 | 6451 | 7 | 0.00 |
| 04/05/2012 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 6650 | 7 | 6650 | 7 | 0.00 |
| 04/05/2012 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 6251 | 6 | 6251 | 6 | 0.00 |
| 04/05/2012 | R203 On 02-August-12 | 6.60 | Call | Bond Future | 453 | 0 | 453 | 0 | 4,200.00 |
| 04/05/2012 | R203 On 02-August-12 | 6.85 | Call | Bond Future | 846 | 1 | 846 | 1 | 1,400.00 |
| 04/05/2012 | R203 On 02-August-12 | 7.15 | Call | Bond Future | 1540 | 2 | 1540 | 2 | 0.00 |
| 04/05/2012 | R203 On 02-August-12 | 7.55 | Call | Bond Future | 2794 | 3 | 2794 | 3 | 0.00 |
| 04/05/2012 | R203 On 02-August-12 | 7.55 | Put | Bond Future | 297 | 0 | 297 | 0 | 4,200.00 |
| 04/05/2012 | R203 On 02-August-12 | 7.15 | Put | Bond Future | 760 | 1 | 760 | 1 | 1,400.00 |
| 04/05/2012 | R203 On 02-August-12 | 6.85 | Put | Bond Future | 1377 | 1 | 1377 | 1 | 0.00 |
| 04/05/2012 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 04/05/2012 | R203 On 02-August-12 | 6.60 | Put | Bond Future | 2092 | 2 | 2092 | 2 | 0.00 |
| 04/05/2012 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 04/05/2012 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 04/05/2012 | R203 On 01-November-12 | | | Bond Future | 7.02 | 106.2344 | 7.0240 | 106.2344 | 0.00 |
| 04/05/2012 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 3690 | 4 | 3690 | 4 | 0.00 |
| 04/05/2012 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 3844 | 4 | 3844 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2012 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 3539 | 4 | 3539 | 4 | 0.00 |
| 04/05/2012 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 760 | 1 | 760 | 1 | 0.00 |
| 04/05/2012 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 661 | 1 | 661 | 1 | 0.00 |
| 04/05/2012 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 709 | 1 | 709 | 1 | 0.00 |
| 04/05/2012 | R203 On 07-February-13 | | | Bond Future | 7.09 | 108.0057 | 7.0880 | 108.0057 | 0.00 |
| 04/05/2012 | R203 On 07-February-13 | 6.50 | Call | Bond Future | 1113 | 1 | 1113 | 1 | 0.00 |
| 04/05/2012 | R203 On 07-February-13 | 6.45 | Call | Bond Future | 1045 | 1 | 1045 | 1 | 0.00 |
| 04/05/2012 | R203 On 07-February-13 | 6.55 | Call | Bond Future | 1183 | 1 | 1183 | 1 | 0.00 |
| 04/05/2012 | R203 On 07-February-13 | 6.55 | Put | Bond Future | 3342 | 3 | 3342 | 3 | 0.00 |
| 04/05/2012 | R203 On 07-February-13 | 6.45 | Put | Bond Future | 3612 | 4 | 3612 | 4 | 0.00 |
| 04/05/2012 | R203 On 07-February-13 | 6.50 | Put | Bond Future | 3476 | 3 | 3476 | 3 | 0.00 |
| 04/05/2012 | R204 On 03-May-12 | | | Bond Future | 7.18 | 107.1214 | 7.1800 | 107.1214 | 0.00 |
| 04/05/2012 | R204 On 02-August-12 | | | Bond Future | 7.27 | 104.8387 | 7.2650 | 104.8387 | 4,098.00 |
| 04/05/2012 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 6179 | 6 | 6179 | 6 | 0.00 |
| 04/05/2012 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 5950 | 6 | 5950 | 6 | 0.00 |
| 04/05/2012 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 6408 | 7 | 6408 | 7 | 0.00 |
| 04/05/2012 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 50 | 0 | 50 | 0 | 0.00 |
| 04/05/2012 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 69 | 0 | 69 | 0 | 0.00 |
| 04/05/2012 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 59 | 0 | 59 | 0 | 0.00 |
| 04/05/2012 | R204 On 01-November-12 | | | Bond Future | 7.32 | 106.4302 | 7.3230 | 106.4302 | 0.00 |
| 04/05/2012 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 4267 | 4 | 4267 | 4 | 0.00 |
| 04/05/2012 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 4092 | 4 | 4092 | 4 | 0.00 |
| 04/05/2012 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 4443 | 5 | 4443 | 5 | 0.00 |
| 04/05/2012 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 911 | 1 | 911 | 1 | 0.00 |
| 04/05/2012 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 1037 | 1 | 1037 | 1 | 0.00 |
| 04/05/2012 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 973 | 1 | 973 | 1 | 0.00 |
| 04/05/2012 | R204 On 07-February-13 | | | Bond Future | 7.39 | 104.1692 | 7.3890 | 104.1692 | 0.00 |
| 04/05/2012 | R204 On 07-February-13 | 8.00 | Call | Bond Future | 4367 | 4 | 4367 | 4 | 0.00 |
| 04/05/2012 | R204 On 07-February-13 | 8.05 | Call | Bond Future | 4526 | 5 | 4526 | 5 | 0.00 |
| 04/05/2012 | R204 On 07-February-13 | 7.95 | Call | Bond Future | 4211 | 4 | 4211 | 4 | 0.00 |
| 04/05/2012 | R204 On 07-February-13 | 7.95 | Put | Bond Future | 1579 | 2 | 1579 | 2 | 0.00 |
| 04/05/2012 | R204 On 07-February-13 | 8.05 | Put | Bond Future | 1433 | 1 | 1433 | 1 | 0.00 |
| 04/05/2012 | R204 On 07-February-13 | 8.00 | Put | Bond Future | 1504 | 1 | 1504 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2012 | R206 On 03-May-12 | | | Bond Future | 5.48 | 105.5092 | 5.4800 | 105.5092 | 0.00 |
| 04/05/2012 | R206 On 02-August-12 | | | Bond Future | 5.49 | 103.2473 | 5.4910 | 103.2473 | 1,781.00 |
| 04/05/2012 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 2407 | 2 | 2407 | 2 | 0.00 |
| 04/05/2012 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 2474 | 3 | 2474 | 3 | 0.00 |
| 04/05/2012 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 2340 | 2 | 2340 | 2 | 0.00 |
| 04/05/2012 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/05/2012 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/05/2012 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/05/2012 | R206 On 01-November-12 | | | Bond Future | 5.34 | 104.8116 | 5.3420 | 104.8116 | 0.00 |
| 04/05/2012 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 841 | 1 | 841 | 1 | 0.00 |
| 04/05/2012 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 889 | 1 | 889 | 1 | 0.00 |
| 04/05/2012 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 793 | 1 | 793 | 1 | 0.00 |
| 04/05/2012 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 91 | 0 | 91 | 0 | 0.00 |
| 04/05/2012 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 72 | 0 | 72 | 0 | 0.00 |
| 04/05/2012 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 81 | 0 | 81 | 0 | 0.00 |
| 04/05/2012 | R206 On 07-February-13 | | | Bond Future | 5.08 | 102.7912 | 5.0820 | 102.7912 | 0.00 |
| 04/05/2012 | R206 On 07-February-13 | 6.00 | Call | Bond Future | 913 | 1 | 913 | 1 | 0.00 |
| 04/05/2012 | R206 On 07-February-13 | 5.95 | Call | Bond Future | 876 | 1 | 876 | 1 | 0.00 |
| 04/05/2012 | R206 On 07-February-13 | 6.05 | Call | Bond Future | 950 | 1 | 950 | 1 | 0.00 |
| 04/05/2012 | R206 On 07-February-13 | 6.05 | Put | Bond Future | 78 | 0 | 78 | 0 | 0.00 |
| 04/05/2012 | R206 On 07-February-13 | 5.95 | Put | Bond Future | 94 | 0 | 94 | 0 | 0.00 |
| 04/05/2012 | R206 On 07-February-13 | 6.00 | Put | Bond Future | 86 | 0 | 86 | 0 | 0.00 |
| 04/05/2012 | R207 On 03-May-12 | | | Bond Future | 7.43 | 100.9230 | 7.4300 | 100.9230 | 0.00 |
| 04/05/2012 | R207 On 02-August-12 | | | Bond Future | 7.51 | 99.1686 | 7.5130 | 99.1686 | 27,509.00 |
| 04/05/2012 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 6675 | 7 | 6675 | 7 | 0.00 |
| 04/05/2012 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 6431 | 7 | 6431 | 7 | 0.00 |
| 04/05/2012 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 6919 | 7 | 6919 | 7 | 0.00 |
| 04/05/2012 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 65 | 0 | 65 | 0 | 0.00 |
| 04/05/2012 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 88 | 0 | 88 | 0 | 0.00 |
| 04/05/2012 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 76 | 0 | 76 | 0 | 0.00 |
| 04/05/2012 | R207 On 01-November-12 | | | Bond Future | 7.57 | 100.6700 | 7.5720 | 100.6700 | 0.00 |
| 04/05/2012 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 4704 | 5 | 4704 | 5 | 0.00 |
| 04/05/2012 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 4517 | 5 | 4517 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2012 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 4894 | 5 | 4894 | 5 | 0.00 |
| 04/05/2012 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 1052 | 1 | 1052 | 1 | 0.00 |
| 04/05/2012 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 1191 | 1 | 1191 | 1 | 0.00 |
| 04/05/2012 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 1120 | 1 | 1120 | 1 | 0.00 |
| 04/05/2012 | R207 On 07-February-13 | | | Bond Future | 7.64 | 98.7103 | 7.6410 | 98.7103 | 0.00 |
| 04/05/2012 | R207 On 07-February-13 | 8.25 | Call | Bond Future | 4842 | 5 | 4842 | 5 | 0.00 |
| 04/05/2012 | R207 On 07-February-13 | 8.30 | Call | Bond Future | 5014 | 5 | 5014 | 5 | 0.00 |
| 04/05/2012 | R207 On 07-February-13 | 8.20 | Call | Bond Future | 4673 | 5 | 4673 | 5 | 0.00 |
| 04/05/2012 | R207 On 07-February-13 | 8.20 | Put | Bond Future | 1801 | 2 | 1801 | 2 | 0.00 |
| 04/05/2012 | R207 On 07-February-13 | 8.30 | Put | Bond Future | 1639 | 2 | 1639 | 2 | 0.00 |
| 04/05/2012 | R207 On 07-February-13 | 8.25 | Put | Bond Future | 1718 | 2 | 1718 | 2 | 0.00 |
| 04/05/2012 | R208 On 03-May-12 | | | Bond Future | 7.53 | 95.4451 | 7.5250 | 95.4451 | 0.00 |
| 04/05/2012 | R208 On 02-August-12 | | | Bond Future | 7.59 | 97.2250 | 7.5910 | 97.2250 | 7,882.00 |
| 04/05/2012 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 6811 | 7 | 6811 | 7 | 0.00 |
| 04/05/2012 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 7070 | 7 | 7070 | 7 | 0.00 |
| 04/05/2012 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 6551 | 7 | 6551 | 7 | 0.00 |
| 04/05/2012 | R208 On 02-August-12 | 7.20 | Call | Bond Future | 697 | 1 | 697 | 1 | 3,450.00 |
| 04/05/2012 | R208 On 02-August-12 | 8.25 | Call | Bond Future | 4294 | 4 | 4294 | 4 | 0.00 |
| 04/05/2012 | R208 On 02-August-12 | 7.50 | Call | Bond Future | 1374 | 1 | 1374 | 1 | 1,150.00 |
| 04/05/2012 | R208 On 02-August-12 | 7.80 | Call | Bond Future | 2354 | 2 | 2354 | 2 | 0.00 |
| 04/05/2012 | R208 On 02-August-12 | 7.80 | Put | Bond Future | 1100 | 1 | 1100 | 1 | 1,150.00 |
| 04/05/2012 | R208 On 02-August-12 | 8.25 | Put | Bond Future | 410 | 0 | 410 | 0 | 3,450.00 |
| 04/05/2012 | R208 On 02-August-12 | 7.50 | Put | Bond Future | 1927 | 2 | 1927 | 2 | 0.00 |
| 04/05/2012 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 130 | 0 | 130 | 0 | 0.00 |
| 04/05/2012 | R208 On 02-August-12 | 7.20 | Put | Bond Future | 3100 | 3 | 3100 | 3 | 0.00 |
| 04/05/2012 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 97 | 0 | 97 | 0 | 0.00 |
| 04/05/2012 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 113 | 0 | 113 | 0 | 0.00 |
| 04/05/2012 | R208 On 01-November-12 | | | Bond Future | 7.65 | 95.3039 | 7.6490 | 95.3039 | 0.00 |
| 04/05/2012 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 4837 | 5 | 4837 | 5 | 0.00 |
| 04/05/2012 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 5036 | 5 | 5036 | 5 | 0.00 |
| 04/05/2012 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 4642 | 5 | 4642 | 5 | 0.00 |
| 04/05/2012 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 1459 | 1 | 1459 | 1 | 0.00 |
| 04/05/2012 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 1289 | 1 | 1289 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2012 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 1371 | 1 | 1371 | 1 | 0.00 |
| 04/05/2012 | R208 On 07-February-13 | | | Bond Future | 7.71 | 96.8924 | 7.7140 | 96.8924 | 0.00 |
| 04/05/2012 | R208 On 07-February-13 | 8.00 | Call | Bond Future | 4177 | 4 | 4177 | 4 | 0.00 |
| 04/05/2012 | R208 On 07-February-13 | 7.95 | Call | Bond Future | 4015 | 4 | 4015 | 4 | 0.00 |
| 04/05/2012 | R208 On 07-February-13 | 8.05 | Call | Bond Future | 4346 | 4 | 4346 | 4 | 0.00 |
| 04/05/2012 | R208 On 07-February-13 | 8.05 | Put | Bond Future | 2441 | 2 | 2441 | 2 | 0.00 |
| 04/05/2012 | R208 On 07-February-13 | 7.95 | Put | Bond Future | 2672 | 3 | 2672 | 3 | 0.00 |
| 04/05/2012 | R208 On 07-February-13 | 8.00 | Put | Bond Future | 2552 | 3 | 2552 | 3 | 0.00 |
| 04/05/2012 | R209 On 03-May-12 | | | Bond Future | 8.67 | 76.2294 | 8.6700 | 76.2294 | 0.00 |
| 04/05/2012 | R209 On 02-August-12 | | | Bond Future | 8.73 | 77.7548 | 8.7290 | 77.7548 | 3,099.00 |
| 04/05/2012 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 4970 | 5 | 4970 | 5 | 0.00 |
| 04/05/2012 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 5244 | 5 | 5244 | 5 | 0.00 |
| 04/05/2012 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 4701 | 5 | 4701 | 5 | 0.00 |
| 04/05/2012 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 1091 | 1 | 1091 | 1 | 0.00 |
| 04/05/2012 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 903 | 1 | 903 | 1 | 0.00 |
| 04/05/2012 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 993 | 1 | 993 | 1 | 0.00 |
| 04/05/2012 | R209 On 01-November-12 | | | Bond Future | 8.79 | 75.7862 | 8.7900 | 75.7862 | 0.00 |
| 04/05/2012 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 5007 | 5 | 5007 | 5 | 0.00 |
| 04/05/2012 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 4796 | 5 | 4796 | 5 | 0.00 |
| 04/05/2012 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 5221 | 5 | 5221 | 5 | 0.00 |
| 04/05/2012 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 3217 | 3 | 3217 | 3 | 0.00 |
| 04/05/2012 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 3553 | 3 | 3553 | 3 | 0.00 |
| 04/05/2012 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 3382 | 3 | 3382 | 3 | 0.00 |
| 04/05/2012 | R209 On 07-February-13 | | | Bond Future | 8.86 | 77.0545 | 8.8580 | 77.0545 | 0.00 |
| 04/05/2012 | R209 On 07-February-13 | 9.00 | Call | Bond Future | 5661 | 6 | 5661 | 6 | 0.00 |
| 04/05/2012 | R209 On 07-February-13 | 8.95 | Call | Bond Future | 5463 | 6 | 5463 | 6 | 0.00 |
| 04/05/2012 | R209 On 07-February-13 | 9.05 | Call | Bond Future | 5866 | 6 | 5866 | 6 | 0.00 |
| 04/05/2012 | R209 On 07-February-13 | 9.05 | Put | Bond Future | 4397 | 4 | 4397 | 4 | 0.00 |
| 04/05/2012 | R209 On 07-February-13 | 8.95 | Put | Bond Future | 4753 | 5 | 4753 | 5 | 0.00 |
| 04/05/2012 | R209 On 07-February-13 | 9.00 | Put | Bond Future | 4570 | 4 | 4570 | 4 | 0.00 |
| 04/05/2012 | R210 On 03-May-12 | | | Bond Future | 142.67 | 142.6536 | 142.6675 | 142.6536 | 0.00 |
| 04/05/2012 | R210 On 02-August-12 | | | Bond Future | 144.49 | 144.6647 | 144.4873 | 144.6647 | 925.00 |
| 04/05/2012 | R210 On 02-August-12 | 143.00 | Call | Bond Future | 1487 | 2 | 1487 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2012 | R210 On 02-August-12 | 143.05 | Call | Bond Future | 1437 | 2 | 1437 | 2 | 0.00 |
| 04/05/2012 | R210 On 02-August-12 | 142.95 | Call | Bond Future | 1537 | 2 | 1537 | 2 | 0.00 |
| 04/05/2012 | R210 On 02-August-12 | 142.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/05/2012 | R210 On 02-August-12 | 143.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/05/2012 | R210 On 02-August-12 | 143.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/05/2012 | R211 On 03-May-12 | | | Bond Future | 119.65 | 119.6405 | 119.6470 | 119.6405 | 0.00 |
| 04/05/2012 | R211 On 02-August-12 | | | Bond Future | 119.82 | 119.9250 | 119.8208 | 119.9250 | 480.00 |
| 04/05/2012 | R211 On 02-August-12 | 120.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/05/2012 | R211 On 02-August-12 | 119.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/05/2012 | R211 On 02-August-12 | 120.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/05/2012 | R211 On 02-August-12 | 120.05 | Put | Bond Future | 229 | 0 | 229 | 0 | 0.00 |
| 04/05/2012 | R211 On 02-August-12 | 119.95 | Put | Bond Future | 129 | 0 | 129 | 0 | 0.00 |
| 04/05/2012 | R211 On 02-August-12 | 120.00 | Put | Bond Future | 179 | 0 | 179 | 0 | 0.00 |
| 04/05/2012 | R212 On 03-May-12 | | | Bond Future | 118.82 | 118.8113 | 118.8217 | 118.8113 | 0.00 |
| 04/05/2012 | R212 On 02-August-12 | | | Bond Future | 118.86 | 118.8491 | 118.8571 | 118.8491 | 2,962.00 |
| 04/05/2012 | R212 On 02-August-12 | 118.00 | Call | Bond Future | 857 | 1 | 857 | 1 | 0.00 |
| 04/05/2012 | R212 On 02-August-12 | 118.05 | Call | Bond Future | 807 | 1 | 807 | 1 | 0.00 |
| 04/05/2012 | R212 On 02-August-12 | 117.95 | Call | Bond Future | 907 | 1 | 907 | 1 | 0.00 |
| 04/05/2012 | R212 On 02-August-12 | 117.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/05/2012 | R212 On 02-August-12 | 118.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/05/2012 | R212 On 02-August-12 | 118.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/05/2012 | R213 On 03-May-12 | | | Bond Future | 8.52 | 87.0476 | 8.5150 | 87.0476 | 0.00 |
| 04/05/2012 | R213 On 02-August-12 | | | Bond Future | 8.60 | 88.6579 | 8.5960 | 88.6579 | 4,725.00 |
| 04/05/2012 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 5852 | 6 | 5852 | 6 | 0.00 |
| 04/05/2012 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 6151 | 6 | 6151 | 6 | 0.00 |
| 04/05/2012 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 5556 | 6 | 5556 | 6 | 0.00 |
| 04/05/2012 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 820 | 1 | 820 | 1 | 0.00 |
| 04/05/2012 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 668 | 1 | 668 | 1 | 0.00 |
| 04/05/2012 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 741 | 1 | 741 | 1 | 0.00 |
| 04/05/2012 | R213 On 01-November-12 | | | Bond Future | 8.66 | 86.4586 | 8.6600 | 86.4586 | 0.00 |
| 04/05/2012 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 5642 | 6 | 5642 | 6 | 0.00 |
| 04/05/2012 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 5874 | 6 | 5874 | 6 | 0.00 |
| 04/05/2012 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 5413 | 6 | 5413 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2012 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 3119 | 3 | 3119 | 3 | 0.00 |
| 04/05/2012 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 2810 | 3 | 2810 | 3 | 0.00 |
| 04/05/2012 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 2962 | 3 | 2962 | 3 | 0.00 |
| 04/05/2012 | R213 On 07-February-13 | | | Bond Future | 8.73 | 87.9033 | 8.7330 | 87.9033 | 0.00 |
| 04/05/2012 | R213 On 07-February-13 | 9.00 | Call | Bond Future | 6292 | 6 | 6292 | 6 | 0.00 |
| 04/05/2012 | R213 On 07-February-13 | 9.05 | Call | Bond Future | 6512 | 7 | 6512 | 7 | 0.00 |
| 04/05/2012 | R213 On 07-February-13 | 8.95 | Call | Bond Future | 6075 | 6 | 6075 | 6 | 0.00 |
| 04/05/2012 | R213 On 07-February-13 | 8.95 | Put | Bond Future | 4376 | 4 | 4376 | 4 | 0.00 |
| 04/05/2012 | R213 On 07-February-13 | 9.05 | Put | Bond Future | 4046 | 4 | 4046 | 4 | 0.00 |
| 04/05/2012 | R213 On 07-February-13 | 9.00 | Put | Bond Future | 4208 | 4 | 4208 | 4 | 0.00 |
| 04/05/2012 | R214 On 03-May-12 | | | Bond Future | 8.71 | 77.7973 | 8.7100 | 77.7973 | 0.00 |
| 04/05/2012 | R214 On 02-August-12 | | | Bond Future | 8.77 | 79.4088 | 8.7710 | 79.4088 | 1,530.00 |
| 04/05/2012 | R214 On 02-August-12 | 8.80 | Call | Bond Future | 241 | 0 | 241 | 0 | 0.00 |
| 04/05/2012 | R214 On 02-August-12 | 8.81 | Call | Bond Future | 324 | 1 | 324 | 1 | 0.00 |
| 04/05/2012 | R214 On 02-August-12 | 8.79 | Call | Bond Future | 158 | 0 | 158 | 0 | 0.00 |
| 04/05/2012 | R214 On 02-August-12 | 8.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/05/2012 | R214 On 02-August-12 | 8.81 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/05/2012 | R214 On 02-August-12 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/05/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/05/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/05/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/05/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/05/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/05/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/05/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/05/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/05/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/05/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/05/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/05/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/05/2012 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/05/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/05/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/05/2012 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/05/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/05/2012 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/05/2012 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/05/2012 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/05/2012 | AL7T On 02-August-12 | | | Index Future | 438.01 | 439.5190 | 438.0140 | 439.5190 | 13.00 |
| 07/05/2012 | AL7T On 01-November-12 | | | Index Future | 444.64 | 446.1770 | 444.6350 | 446.1770 | 0.00 |
| 07/05/2012 | ALBI On 02-August-12 | | | Index Future | 396.45 | 397.6890 | 396.4520 | 397.6890 | 1,008.00 |
| 07/05/2012 | ALBI On 01-November-12 | | | Index Future | 402.44 | 403.7130 | 402.4440 | 403.7130 | 0.00 |
| 07/05/2012 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/05/2012 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/05/2012 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/05/2012 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/05/2012 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/05/2012 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/05/2012 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/05/2012 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/05/2012 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/05/2012 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/05/2012 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/05/2012 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 07/05/2012 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/05/2012 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/05/2012 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/05/2012 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/05/2012 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/05/2012 | CAAZ On 18-June-12 | | | Can-Do Future | 0.06 | 0.0862 | 0.0598 | 0.0862 | 5,670.00 |
| 07/05/2012 | CABA On 18-June-12 | | | Can-Do Future | 0.35 | 0.3325 | 0.3524 | 0.3325 | 8,000.00 |
| 07/05/2012 | CABB On 18-June-12 | | | Can-Do Future | 0.00 | 0.0032 | 0.0044 | 0.0032 | 8,000.00 |
| 07/05/2012 | CABC On 18-June-12 | | | Can-Do Future | 0.18 | 0.1375 | 0.1816 | 0.1375 | 0.00 |
| 07/05/2012 | CABD On 18-June-12 | | | Can-Do Future | 0.00 | 0.0007 | 0.0009 | 0.0007 | 16,000.00 |
| 07/05/2012 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/05/2012 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/05/2012 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/05/2012 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/05/2012 | DAUS On 31-May-12 | | | Any day expiry | 7.85 | 7.8456 | 7.8533 | 7.8456 | 0.00 |
| 07/05/2012 | DAUS On 31-May-12 | 7.75 | Call | Any day expiry | 167 | 0 | 167 | 0 | 0.00 |
| 07/05/2012 | DAUS On 31-May-12 | 7.76 | Call | Any day expiry | 161 | 0 | 161 | 0 | 0.00 |
| 07/05/2012 | DAUS On 31-May-12 | 7.74 | Call | Any day expiry | 174 | 0 | 174 | 0 | 0.00 |
| 07/05/2012 | DAUS On 31-May-12 | 8.25 | Call | Any day expiry | 21 | 0 | 21 | 0 | 4,110.00 |
| 07/05/2012 | DAUS On 31-May-12 | 7.40 | Call | Any day expiry | 458 | 0 | 458 | 0 | 0.00 |
| 07/05/2012 | DAUS On 31-May-12 | 7.40 | Put | Any day expiry | 5 | 0 | 5 | 0 | 4,110.00 |
| 07/05/2012 | DAUS On 31-May-12 | 8.25 | Put | Any day expiry | 418 | 0 | 418 | 0 | 0.00 |
| 07/05/2012 | DAUS On 31-May-12 | 7.74 | Put | Any day expiry | 61 | 0 | 61 | 0 | 0.00 |
| 07/05/2012 | DAUS On 31-May-12 | 7.76 | Put | Any day expiry | 68 | 0 | 68 | 0 | 0.00 |
| 07/05/2012 | DAUS On 31-May-12 | 7.75 | Put | Any day expiry | 64 | 0 | 64 | 0 | 0.00 |
| 07/05/2012 | DAUS On 29-June-12 | | | Any day expiry | 7.89 | 7.8789 | 7.8866 | 7.8789 | 0.00 |
| 07/05/2012 | DAUS On 29-June-12 | 7.75 | Call | Any day expiry | 237 | 0 | 237 | 0 | 0.00 |
| 07/05/2012 | DAUS On 29-June-12 | 7.76 | Call | Any day expiry | 231 | 0 | 231 | 0 | 0.00 |
| 07/05/2012 | DAUS On 29-June-12 | 7.74 | Call | Any day expiry | 243 | 0 | 243 | 0 | 0.00 |
| 07/05/2012 | DAUS On 29-June-12 | 7.40 | Call | Any day expiry | 505 | 0 | 505 | 0 | 0.00 |
| 07/05/2012 | DAUS On 29-June-12 | 8.25 | Call | Any day expiry | 66 | 0 | 66 | 0 | 5,480.00 |
| 07/05/2012 | DAUS On 29-June-12 | 7.40 | Put | Any day expiry | 18 | 0 | 18 | 0 | 5,480.00 |
| 07/05/2012 | DAUS On 29-June-12 | 8.25 | Put | Any day expiry | 429 | 0 | 429 | 0 | 0.00 |
| 07/05/2012 | DAUS On 29-June-12 | 7.74 | Put | Any day expiry | 96 | 0 | 96 | 0 | 0.00 |
| 07/05/2012 | DAUS On 29-June-12 | 7.76 | Put | Any day expiry | 104 | 0 | 104 | 0 | 0.00 |
| 07/05/2012 | DAUS On 29-June-12 | 7.75 | Put | Any day expiry | 100 | 0 | 100 | 0 | 0.00 |
| 07/05/2012 | DAUS On 31-July-12 | | | Any day expiry | 7.92 | 7.9155 | 7.9233 | 7.9155 | 0.00 |
| 07/05/2012 | DAUS On 31-July-12 | 7.80 | Call | Any day expiry | 278 | 0 | 278 | 0 | 0.00 |
| 07/05/2012 | DAUS On 31-July-12 | 7.81 | Call | Any day expiry | 272 | 0 | 272 | 0 | 0.00 |
| 07/05/2012 | DAUS On 31-July-12 | 7.79 | Call | Any day expiry | 283 | 0 | 283 | 0 | 0.00 |
| 07/05/2012 | DAUS On 31-July-12 | 8.25 | Call | Any day expiry | 119 | 0 | 119 | 0 | 4,800.00 |
| 07/05/2012 | DAUS On 31-July-12 | 7.40 | Call | Any day expiry | 559 | 1 | 559 | 1 | 0.00 |
| 07/05/2012 | DAUS On 31-July-12 | 7.40 | Put | Any day expiry | 36 | 0 | 36 | 0 | 4,800.00 |
| 07/05/2012 | DAUS On 31-July-12 | 8.25 | Put | Any day expiry | 446 | 0 | 446 | 0 | 0.00 |
| 07/05/2012 | DAUS On 31-July-12 | 7.79 | Put | Any day expiry | 150 | 0 | 150 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/05/2012 | DAUS On 31-July-12 | 7.81 | Put | Any day expiry | 159 | 0 | 159 | 0 | 0.00 |
| 07/05/2012 | DAUS On 31-July-12 | 7.80 | Put | Any day expiry | 155 | 0 | 155 | 0 | 0.00 |
| 07/05/2012 | DAUS On 31-August-12 | | | Any day expiry | 7.96 | 7.9514 | 7.9590 | 7.9514 | 0.00 |
| 07/05/2012 | DAUS On 31-August-12 | 7.85 | Call | Any day expiry | 315 | 0 | 315 | 0 | 0.00 |
| 07/05/2012 | DAUS On 31-August-12 | 7.86 | Call | Any day expiry | 310 | 0 | 310 | 0 | 0.00 |
| 07/05/2012 | DAUS On 31-August-12 | 7.84 | Call | Any day expiry | 320 | 0 | 320 | 0 | 0.00 |
| 07/05/2012 | DAUS On 31-August-12 | 7.40 | Call | Any day expiry | 613 | 1 | 613 | 1 | 0.00 |
| 07/05/2012 | DAUS On 31-August-12 | 8.25 | Call | Any day expiry | 172 | 0 | 172 | 0 | 6,170.00 |
| 07/05/2012 | DAUS On 31-August-12 | 7.40 | Put | Any day expiry | 54 | 0 | 54 | 0 | 6,170.00 |
| 07/05/2012 | DAUS On 31-August-12 | 8.25 | Put | Any day expiry | 463 | 0 | 463 | 0 | 0.00 |
| 07/05/2012 | DAUS On 31-August-12 | 7.84 | Put | Any day expiry | 201 | 0 | 201 | 0 | 0.00 |
| 07/05/2012 | DAUS On 31-August-12 | 7.86 | Put | Any day expiry | 211 | 0 | 211 | 0 | 0.00 |
| 07/05/2012 | DAUS On 31-August-12 | 7.85 | Put | Any day expiry | 206 | 0 | 206 | 0 | 0.00 |
| 07/05/2012 | DAUS On 28-September-12 | | | Any day expiry | 7.99 | 7.9838 | 7.9913 | 7.9838 | 0.00 |
| 07/05/2012 | DAUS On 28-September-12 | 7.90 | Call | Any day expiry | 343 | 0 | 343 | 0 | 0.00 |
| 07/05/2012 | DAUS On 28-September-12 | 7.91 | Call | Any day expiry | 338 | 0 | 338 | 0 | 0.00 |
| 07/05/2012 | DAUS On 28-September-12 | 7.89 | Call | Any day expiry | 348 | 0 | 348 | 0 | 0.00 |
| 07/05/2012 | DAUS On 28-September-12 | 8.25 | Call | Any day expiry | 218 | 0 | 218 | 0 | 7,540.00 |
| 07/05/2012 | DAUS On 28-September-12 | 7.40 | Call | Any day expiry | 659 | 1 | 659 | 1 | 0.00 |
| 07/05/2012 | DAUS On 28-September-12 | 7.40 | Put | Any day expiry | 68 | 0 | 68 | 0 | 7,540.00 |
| 07/05/2012 | DAUS On 28-September-12 | 8.25 | Put | Any day expiry | 477 | 0 | 477 | 0 | 0.00 |
| 07/05/2012 | DAUS On 28-September-12 | 7.89 | Put | Any day expiry | 247 | 0 | 247 | 0 | 0.00 |
| 07/05/2012 | DAUS On 28-September-12 | 7.91 | Put | Any day expiry | 257 | 0 | 257 | 0 | 0.00 |
| 07/05/2012 | DAUS On 28-September-12 | 7.90 | Put | Any day expiry | 252 | 0 | 252 | 0 | 0.00 |
| 07/05/2012 | DAUS On 31-October-12 | | | Any day expiry | 8.03 | 8.0220 | 8.0294 | 8.0220 | 0.00 |
| 07/05/2012 | DAUS On 31-October-12 | 7.90 | Call | Any day expiry | 398 | 0 | 398 | 0 | 0.00 |
| 07/05/2012 | DAUS On 31-October-12 | 7.91 | Call | Any day expiry | 394 | 0 | 394 | 0 | 0.00 |
| 07/05/2012 | DAUS On 31-October-12 | 7.89 | Call | Any day expiry | 403 | 0 | 403 | 0 | 0.00 |
| 07/05/2012 | DAUS On 31-October-12 | 7.40 | Call | Any day expiry | 712 | 1 | 712 | 1 | 0.00 |
| 07/05/2012 | DAUS On 31-October-12 | 8.25 | Call | Any day expiry | 269 | 0 | 269 | 0 | 8,220.00 |
| 07/05/2012 | DAUS On 31-October-12 | 7.40 | Put | Any day expiry | 83 | 0 | 83 | 0 | 8,220.00 |
| 07/05/2012 | DAUS On 31-October-12 | 8.25 | Put | Any day expiry | 490 | 0 | 490 | 0 | 0.00 |
| 07/05/2012 | DAUS On 31-October-12 | 7.89 | Put | Any day expiry | 264 | 0 | 264 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/05/2012 | DAUS On 31-October-12 | 7.91 | Put | Any day expiry | 275 | 0 | 275 | 0 | 0.00 |
| 07/05/2012 | DAUS On 31-October-12 | 7.90 | Put | Any day expiry | 269 | 0 | 269 | 0 | 0.00 |
| 07/05/2012 | GOVI On 02-August-12 | | | GOVI | 397.40 | 398.5680 | 397.4020 | 398.5680 | 229.00 |
| 07/05/2012 | GOVI On 02-August-12 | 390.00 | Call | GOVI | 74020 | 9 | 74020 | 9 | 0.00 |
| 07/05/2012 | GOVI On 02-August-12 | 389.99 | Call | GOVI | 74120 | 9 | 74120 | 9 | 0.00 |
| 07/05/2012 | GOVI On 02-August-12 | 390.01 | Call | GOVI | 73920 | 9 | 73920 | 9 | 0.00 |
| 07/05/2012 | GOVI On 02-August-12 | 390.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/05/2012 | GOVI On 02-August-12 | 389.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/05/2012 | GOVI On 02-August-12 | 390.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/05/2012 | GOVI On 01-November-12 | | | GOVI | 403.41 | 404.6050 | 403.4090 | 404.6050 | 0.00 |
| 07/05/2012 | GOVI On 01-November-12 | 402.00 | Call | GOVI | 14090 | 3 | 14090 | 3 | 0.00 |
| 07/05/2012 | GOVI On 01-November-12 | 402.01 | Call | GOVI | 13990 | 3 | 13990 | 3 | 0.00 |
| 07/05/2012 | GOVI On 01-November-12 | 401.99 | Call | GOVI | 14190 | 3 | 14190 | 3 | 0.00 |
| 07/05/2012 | GOVI On 01-November-12 | 401.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/05/2012 | GOVI On 01-November-12 | 402.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/05/2012 | GOVI On 01-November-12 | 402.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/05/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 07/05/2012 | IGOV On 02-August-12 | | | Index Future | 176.65 | 176.7030 | 176.6520 | 176.7030 | 563.00 |
| 07/05/2012 | IGOV On 01-November-12 | | | Index Future | 179.32 | 179.3790 | 179.3220 | 179.3790 | 0.00 |
| 07/05/2012 | ILBI On 02-August-12 | | | Index Future | 479.00 | 478.4480 | 478.9960 | 478.4480 | 169.00 |
| 07/05/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 07/05/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 07/05/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 07/05/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 07/05/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 07/05/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 07/05/2012 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.60 | 94.4000 | 5.6000 | 94.4000 | 0.00 |
| 07/05/2012 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.61 | 94.3900 | 5.6100 | 94.3900 | 2,890.00 |
| 07/05/2012 | JBAF On 18-July-12 | | | Jibar Tradeable Future | 5.61 | 94.3800 | 5.6100 | 94.3800 | 0.00 |
| 07/05/2012 | JBAF On 15-August-12 | | | Jibar Tradeable Future | 5.62 | 94.3700 | 5.6200 | 94.3700 | 0.00 |
| 07/05/2012 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.63 | 94.3600 | 5.6300 | 94.3600 | 44,760.00 |
| 07/05/2012 | JBAF On 17-October-12 | | | Jibar Tradeable Future | 5.65 | 94.3500 | 5.6500 | 94.3500 | 0.00 |
| 07/05/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.71 | 94.2700 | 5.7100 | 94.2700 | 840.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/05/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.83 | 94.1500 | 5.8300 | 94.1500 | 790.00 |
| 07/05/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 5.97 | 94.0100 | 5.9700 | 94.0100 | 500.00 |
| 07/05/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.12 | 93.8500 | 6.1200 | 93.8500 | 1,700.00 |
| 07/05/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 6.31 | 93.6600 | 6.3100 | 93.6600 | 1,500.00 |
| 07/05/2012 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 6.51 | 93.4900 | 6.5100 | 93.4900 | 0.00 |
| 07/05/2012 | R157 On 03-May-12 | | | Bond Future | 6.35 | 123.1146 | 6.3500 | 123.1146 | 0.00 |
| 07/05/2012 | R157 On 02-August-12 | | | Bond Future | 6.48 | 124.9265 | 6.4830 | 124.9265 | 14,845.00 |
| 07/05/2012 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4598 | 5 | 4598 | 5 | 0.00 |
| 07/05/2012 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4745 | 5 | 4745 | 5 | 0.00 |
| 07/05/2012 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 4451 | 5 | 4451 | 5 | 0.00 |
| 07/05/2012 | R157 On 02-August-12 | 6.15 | Call | Bond Future | 236 | 0 | 236 | 0 | 3,750.00 |
| 07/05/2012 | R157 On 02-August-12 | 6.95 | Call | Bond Future | 1614 | 2 | 1614 | 2 | 0.00 |
| 07/05/2012 | R157 On 02-August-12 | 6.35 | Call | Bond Future | 444 | 1 | 444 | 1 | 1,250.00 |
| 07/05/2012 | R157 On 02-August-12 | 6.55 | Call | Bond Future | 746 | 1 | 746 | 1 | 0.00 |
| 07/05/2012 | R157 On 02-August-12 | 6.55 | Put | Bond Future | 538 | 0 | 538 | 0 | 1,250.00 |
| 07/05/2012 | R157 On 02-August-12 | 6.95 | Put | Bond Future | 175 | 0 | 175 | 0 | 3,750.00 |
| 07/05/2012 | R157 On 02-August-12 | 6.35 | Put | Bond Future | 858 | 1 | 858 | 1 | 0.00 |
| 07/05/2012 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 07/05/2012 | R157 On 02-August-12 | 6.15 | Put | Bond Future | 1276 | 1 | 1276 | 1 | 0.00 |
| 07/05/2012 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 07/05/2012 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 07/05/2012 | R157 On 01-November-12 | | | Bond Future | 6.52 | 120.0122 | 6.5220 | 120.0122 | 0.00 |
| 07/05/2012 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1880 | 2 | 1880 | 2 | 0.00 |
| 07/05/2012 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 1981 | 2 | 1981 | 2 | 0.00 |
| 07/05/2012 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1781 | 2 | 1781 | 2 | 0.00 |
| 07/05/2012 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 567 | 1 | 567 | 1 | 0.00 |
| 07/05/2012 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 486 | 0 | 486 | 0 | 0.00 |
| 07/05/2012 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 525 | 0 | 525 | 0 | 0.00 |
| 07/05/2012 | R157 On 07-February-13 | | | Bond Future | 6.57 | 121.9899 | 6.5720 | 121.9899 | 0.00 |
| 07/05/2012 | R157 On 07-February-13 | 6.75 | Call | Bond Future | 1453 | 2 | 1453 | 2 | 0.00 |
| 07/05/2012 | R157 On 07-February-13 | 6.80 | Call | Bond Future | 1530 | 2 | 1530 | 2 | 0.00 |
| 07/05/2012 | R157 On 07-February-13 | 6.70 | Call | Bond Future | 1381 | 1 | 1381 | 1 | 0.00 |
| 07/05/2012 | R157 On 07-February-13 | 6.70 | Put | Bond Future | 1051 | 1 | 1051 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/05/2012 | R157 On 07-February-13 | 6.80 | Put | Bond Future | 943 | 1 | 943 | 1 | 0.00 |
| 07/05/2012 | R157 On 07-February-13 | 6.75 | Put | Bond Future | 995 | 1 | 995 | 1 | 0.00 |
| 07/05/2012 | R186 On 03-May-12 | | | Bond Future | 8.09 | 124.1147 | 8.0900 | 124.1147 | 0.00 |
| 07/05/2012 | R186 On 02-August-12 | | | Bond Future | 8.21 | 120.9768 | 8.2110 | 120.9768 | 34,771.00 |
| 07/05/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 5911 | 6 | 5911 | 6 | 0.00 |
| 07/05/2012 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6258 | 7 | 6258 | 7 | 0.00 |
| 07/05/2012 | R186 On 02-August-12 | 8.25 | Call | Bond Future | 2898 | 3 | 2898 | 3 | 8,750.00 |
| 07/05/2012 | R186 On 02-August-12 | 8.66 | Call | Bond Future | 5304 | 6 | 5304 | 6 | 0.00 |
| 07/05/2012 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 5571 | 6 | 5571 | 6 | 0.00 |
| 07/05/2012 | R186 On 02-August-12 | 7.66 | Call | Bond Future | 810 | 1 | 810 | 1 | 276.00 |
| 07/05/2012 | R186 On 02-August-12 | 7.76 | Call | Bond Future | 1048 | 1 | 1048 | 1 | 43.00 |
| 07/05/2012 | R186 On 02-August-12 | 8.76 | Call | Bond Future | 5980 | 6 | 5980 | 6 | 0.00 |
| 07/05/2012 | R186 On 02-August-12 | 8.00 | Call | Bond Future | 1807 | 2 | 1807 | 2 | 1,099.00 |
| 07/05/2012 | R186 On 02-August-12 | 9.00 | Call | Bond Future | 7700 | 8 | 7700 | 8 | 0.00 |
| 07/05/2012 | R186 On 02-August-12 | 7.70 | Call | Bond Future | 900 | 1 | 900 | 1 | 2,700.00 |
| 07/05/2012 | R186 On 02-August-12 | 8.30 | Call | Bond Future | 3154 | 4 | 3154 | 4 | 0.00 |
| 07/05/2012 | R186 On 02-August-12 | 8.30 | Put | Bond Future | 2316 | 2 | 2316 | 2 | 900.00 |
| 07/05/2012 | R186 On 02-August-12 | 9.00 | Put | Bond Future | 554 | 1 | 554 | 1 | 199.00 |
| 07/05/2012 | R186 On 02-August-12 | 7.70 | Put | Bond Future | 5881 | 6 | 5881 | 6 | 0.00 |
| 07/05/2012 | R186 On 02-August-12 | 8.76 | Put | Bond Future | 941 | 1 | 941 | 1 | 43.00 |
| 07/05/2012 | R186 On 02-August-12 | 8.00 | Put | Bond Future | 3829 | 4 | 3829 | 4 | 0.00 |
| 07/05/2012 | R186 On 02-August-12 | 7.76 | Put | Bond Future | 5429 | 5 | 5429 | 5 | 0.00 |
| 07/05/2012 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 1068 | 1 | 1068 | 1 | 0.00 |
| 07/05/2012 | R186 On 02-August-12 | 8.25 | Put | Bond Future | 2530 | 2 | 2530 | 2 | 0.00 |
| 07/05/2012 | R186 On 02-August-12 | 8.66 | Put | Bond Future | 1160 | 1 | 1160 | 1 | 276.00 |
| 07/05/2012 | R186 On 02-August-12 | 7.66 | Put | Bond Future | 6193 | 6 | 6193 | 6 | 0.00 |
| 07/05/2012 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 864 | 1 | 864 | 1 | 0.00 |
| 07/05/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 961 | 1 | 961 | 1 | 2,700.00 |
| 07/05/2012 | R186 On 01-November-12 | | | Bond Future | 8.28 | 122.8038 | 8.2760 | 122.8038 | 0.00 |
| 07/05/2012 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 7051 | 7 | 7051 | 7 | 0.00 |
| 07/05/2012 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 6767 | 7 | 6767 | 7 | 0.00 |
| 07/05/2012 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 7339 | 8 | 7339 | 8 | 0.00 |
| 07/05/2012 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 2608 | 2 | 2608 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/05/2012 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 2917 | 3 | 2917 | 3 | 0.00 |
| 07/05/2012 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 2759 | 3 | 2759 | 3 | 0.00 |
| 07/05/2012 | R186 On 07-February-13 | | | Bond Future | 8.35 | 119.5322 | 8.3490 | 119.5322 | 0.00 |
| 07/05/2012 | R186 On 07-February-13 | 8.50 | Call | Bond Future | 6315 | 7 | 6315 | 7 | 0.00 |
| 07/05/2012 | R186 On 07-February-13 | 8.55 | Call | Bond Future | 6564 | 7 | 6564 | 7 | 0.00 |
| 07/05/2012 | R186 On 07-February-13 | 8.45 | Call | Bond Future | 6076 | 6 | 6076 | 6 | 0.00 |
| 07/05/2012 | R186 On 07-February-13 | 8.45 | Put | Bond Future | 5161 | 5 | 5161 | 5 | 0.00 |
| 07/05/2012 | R186 On 07-February-13 | 8.55 | Put | Bond Future | 4753 | 5 | 4753 | 5 | 0.00 |
| 07/05/2012 | R186 On 07-February-13 | 8.50 | Put | Bond Future | 4950 | 5 | 4950 | 5 | 0.00 |
| 07/05/2012 | R189 On 03-May-12 | | | Bond Future | 215.78 | 215.7795 | 215.7838 | 215.7795 | 0.00 |
| 07/05/2012 | R189 On 02-August-12 | | | Bond Future | 218.81 | 218.8039 | 218.8057 | 218.8039 | 44.00 |
| 07/05/2012 | R189 On 02-August-12 | 218.00 | Call | Bond Future | 806 | 1 | 806 | 1 | 0.00 |
| 07/05/2012 | R189 On 02-August-12 | 218.05 | Call | Bond Future | 756 | 1 | 756 | 1 | 0.00 |
| 07/05/2012 | R189 On 02-August-12 | 217.95 | Call | Bond Future | 856 | 1 | 856 | 1 | 0.00 |
| 07/05/2012 | R189 On 02-August-12 | 217.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/05/2012 | R189 On 02-August-12 | 218.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/05/2012 | R189 On 02-August-12 | 218.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/05/2012 | R197 On 03-May-12 | | | Bond Future | 260.37 | 259.9941 | 260.3670 | 259.9941 | 0.00 |
| 07/05/2012 | R197 On 02-August-12 | | | Bond Future | 258.74 | 258.8404 | 258.7439 | 258.8404 | 1,389.00 |
| 07/05/2012 | R197 On 02-August-12 | 257.00 | Call | Bond Future | 1744 | 2 | 1744 | 2 | 0.00 |
| 07/05/2012 | R197 On 02-August-12 | 256.95 | Call | Bond Future | 1794 | 2 | 1794 | 2 | 0.00 |
| 07/05/2012 | R197 On 02-August-12 | 257.05 | Call | Bond Future | 1694 | 2 | 1694 | 2 | 0.00 |
| 07/05/2012 | R197 On 02-August-12 | 257.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/05/2012 | R197 On 02-August-12 | 256.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/05/2012 | R197 On 02-August-12 | 257.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/05/2012 | R201 On 03-May-12 | | | Bond Future | 5.72 | 110.5511 | 5.7150 | 110.5511 | 0.00 |
| 07/05/2012 | R201 On 02-August-12 | | | Bond Future | 5.79 | 107.7025 | 5.7880 | 107.7025 | 2,704.00 |
| 07/05/2012 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3810 | 4 | 3810 | 4 | 0.00 |
| 07/05/2012 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 3701 | 4 | 3701 | 4 | 0.00 |
| 07/05/2012 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3919 | 4 | 3919 | 4 | 0.00 |
| 07/05/2012 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/05/2012 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/05/2012 | R201 On 02-August-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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/05/2012 | R201 On 01-November-12 | | | Bond Future | 5.74 | 109.3347 | 5.7440 | 109.3347 | 0.00 |
| 07/05/2012 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1701 | 2 | 1701 | 2 | 0.00 |
| 07/05/2012 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1785 | 2 | 1785 | 2 | 0.00 |
| 07/05/2012 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1618 | 2 | 1618 | 2 | 0.00 |
| 07/05/2012 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 184 | 0 | 184 | 0 | 0.00 |
| 07/05/2012 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 150 | 0 | 150 | 0 | 0.00 |
| 07/05/2012 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 167 | 0 | 167 | 0 | 0.00 |
| 07/05/2012 | R201 On 07-February-13 | | | Bond Future | 5.68 | 106.7230 | 5.6770 | 106.7230 | 0.00 |
| 07/05/2012 | R201 On 07-February-13 | 6.25 | Call | Bond Future | 1372 | 1 | 1372 | 1 | 0.00 |
| 07/05/2012 | R201 On 07-February-13 | 6.30 | Call | Bond Future | 1437 | 2 | 1437 | 2 | 0.00 |
| 07/05/2012 | R201 On 07-February-13 | 6.20 | Call | Bond Future | 1307 | 1 | 1307 | 1 | 0.00 |
| 07/05/2012 | R201 On 07-February-13 | 6.20 | Put | Bond Future | 371 | 0 | 371 | 0 | 0.00 |
| 07/05/2012 | R201 On 07-February-13 | 6.30 | Put | Bond Future | 324 | 0 | 324 | 0 | 0.00 |
| 07/05/2012 | R201 On 07-February-13 | 6.25 | Put | Bond Future | 348 | 0 | 348 | 0 | 0.00 |
| 07/05/2012 | R202 On 03-May-12 | | | Bond Future | 192.01 | 191.8457 | 192.0150 | 191.8457 | 0.00 |
| 07/05/2012 | R202 On 02-August-12 | | | Bond Future | 191.52 | 191.9616 | 191.5228 | 191.9616 | 40,005.00 |
| 07/05/2012 | R202 On 02-August-12 | 191.00 | Call | Bond Future | 523 | 1 | 523 | 1 | 0.00 |
| 07/05/2012 | R202 On 02-August-12 | 191.05 | Call | Bond Future | 473 | 1 | 473 | 1 | 0.00 |
| 07/05/2012 | R202 On 02-August-12 | 190.95 | Call | Bond Future | 573 | 1 | 573 | 1 | 0.00 |
| 07/05/2012 | R202 On 02-August-12 | 190.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/05/2012 | R202 On 02-August-12 | 191.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/05/2012 | R202 On 02-August-12 | 191.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/05/2012 | R203 On 03-May-12 | | | Bond Future | 6.89 | 107.0809 | 6.8900 | 107.0809 | 0.00 |
| 07/05/2012 | R203 On 02-August-12 | | | Bond Future | 7.03 | 108.6554 | 7.0290 | 108.6554 | 3,883.00 |
| 07/05/2012 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 6199 | 6 | 6199 | 6 | 0.00 |
| 07/05/2012 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 6398 | 7 | 6398 | 7 | 0.00 |
| 07/05/2012 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 5999 | 6 | 5999 | 6 | 0.00 |
| 07/05/2012 | R203 On 02-August-12 | 6.60 | Call | Bond Future | 373 | 0 | 373 | 0 | 4,200.00 |
| 07/05/2012 | R203 On 02-August-12 | 7.55 | Call | Bond Future | 2577 | 3 | 2577 | 3 | 0.00 |
| 07/05/2012 | R203 On 02-August-12 | 6.85 | Call | Bond Future | 725 | 1 | 725 | 1 | 1,400.00 |
| 07/05/2012 | R203 On 02-August-12 | 7.15 | Call | Bond Future | 1370 | 2 | 1370 | 2 | 0.00 |
| 07/05/2012 | R203 On 02-August-12 | 7.15 | Put | Bond Future | 844 | 1 | 844 | 1 | 1,400.00 |
| 07/05/2012 | R203 On 02-August-12 | 7.55 | Put | Bond Future | 334 | 0 | 334 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/05/2012 | R203 On 02-August-12 | 6.85 | Put | Bond Future | 1510 | 1 | 1510 | 1 | 0.00 |
| 07/05/2012 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 18 | 0 | 18 | 0 | 0.00 |
| 07/05/2012 | R203 On 02-August-12 | 6.60 | Put | Bond Future | 2265 | 2 | 2265 | 2 | 0.00 |
| 07/05/2012 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 07/05/2012 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 07/05/2012 | R203 On 01-November-12 | | | Bond Future | 7.09 | 106.1424 | 7.0860 | 106.1424 | 0.00 |
| 07/05/2012 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 3486 | 4 | 3486 | 4 | 0.00 |
| 07/05/2012 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 3338 | 4 | 3338 | 4 | 0.00 |
| 07/05/2012 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 3637 | 4 | 3637 | 4 | 0.00 |
| 07/05/2012 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 713 | 1 | 713 | 1 | 0.00 |
| 07/05/2012 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 817 | 1 | 817 | 1 | 0.00 |
| 07/05/2012 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 763 | 1 | 763 | 1 | 0.00 |
| 07/05/2012 | R203 On 07-February-13 | | | Bond Future | 7.16 | 107.8907 | 7.1550 | 107.8907 | 0.00 |
| 07/05/2012 | R203 On 07-February-13 | 6.50 | Call | Bond Future | 1017 | 1 | 1017 | 1 | 0.00 |
| 07/05/2012 | R203 On 07-February-13 | 6.45 | Call | Bond Future | 953 | 1 | 953 | 1 | 0.00 |
| 07/05/2012 | R203 On 07-February-13 | 6.55 | Call | Bond Future | 1083 | 1 | 1083 | 1 | 0.00 |
| 07/05/2012 | R203 On 07-February-13 | 6.55 | Put | Bond Future | 3508 | 3 | 3508 | 3 | 0.00 |
| 07/05/2012 | R203 On 07-February-13 | 6.45 | Put | Bond Future | 3785 | 4 | 3785 | 4 | 0.00 |
| 07/05/2012 | R203 On 07-February-13 | 6.50 | Put | Bond Future | 3645 | 3 | 3645 | 3 | 0.00 |
| 07/05/2012 | R204 On 03-May-12 | | | Bond Future | 7.18 | 107.1214 | 7.1800 | 107.1214 | 0.00 |
| 07/05/2012 | R204 On 02-August-12 | | | Bond Future | 7.33 | 104.7100 | 7.3280 | 104.7100 | 4,098.00 |
| 07/05/2012 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 5864 | 6 | 5864 | 6 | 0.00 |
| 07/05/2012 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 6092 | 6 | 6092 | 6 | 0.00 |
| 07/05/2012 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 5637 | 6 | 5637 | 6 | 0.00 |
| 07/05/2012 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 80 | 0 | 80 | 0 | 0.00 |
| 07/05/2012 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 57 | 0 | 57 | 0 | 0.00 |
| 07/05/2012 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 68 | 0 | 68 | 0 | 0.00 |
| 07/05/2012 | R204 On 01-November-12 | | | Bond Future | 7.39 | 106.2960 | 7.3890 | 106.2960 | 0.00 |
| 07/05/2012 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 4015 | 4 | 4015 | 4 | 0.00 |
| 07/05/2012 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 4187 | 4 | 4187 | 4 | 0.00 |
| 07/05/2012 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3845 | 4 | 3845 | 4 | 0.00 |
| 07/05/2012 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 1117 | 1 | 1117 | 1 | 0.00 |
| 07/05/2012 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 982 | 1 | 982 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/05/2012 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 1048 | 1 | 1048 | 1 | 0.00 |
| 07/05/2012 | R204 On 07-February-13 | | | Bond Future | 7.46 | 104.0117 | 7.4600 | 104.0117 | 0.00 |
| 07/05/2012 | R204 On 07-February-13 | 8.00 | Call | Bond Future | 4128 | 4 | 4128 | 4 | 0.00 |
| 07/05/2012 | R204 On 07-February-13 | 8.05 | Call | Bond Future | 4283 | 5 | 4283 | 5 | 0.00 |
| 07/05/2012 | R204 On 07-February-13 | 7.95 | Call | Bond Future | 3976 | 4 | 3976 | 4 | 0.00 |
| 07/05/2012 | R204 On 07-February-13 | 7.95 | Put | Bond Future | 1681 | 2 | 1681 | 2 | 0.00 |
| 07/05/2012 | R204 On 07-February-13 | 8.05 | Put | Bond Future | 1528 | 1 | 1528 | 1 | 0.00 |
| 07/05/2012 | R204 On 07-February-13 | 8.00 | Put | Bond Future | 1603 | 2 | 1603 | 2 | 0.00 |
| 07/05/2012 | R206 On 03-May-12 | | | Bond Future | 5.48 | 105.5092 | 5.4800 | 105.5092 | 0.00 |
| 07/05/2012 | R206 On 02-August-12 | | | Bond Future | 5.53 | 103.2041 | 5.5330 | 103.2041 | 1,781.00 |
| 07/05/2012 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 2349 | 2 | 2349 | 2 | 0.00 |
| 07/05/2012 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 2281 | 2 | 2281 | 2 | 0.00 |
| 07/05/2012 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 2416 | 2 | 2416 | 2 | 0.00 |
| 07/05/2012 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/05/2012 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/05/2012 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/05/2012 | R206 On 01-November-12 | | | Bond Future | 5.40 | 104.7686 | 5.3960 | 104.7686 | 0.00 |
| 07/05/2012 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 788 | 1 | 788 | 1 | 0.00 |
| 07/05/2012 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 742 | 1 | 742 | 1 | 0.00 |
| 07/05/2012 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 835 | 1 | 835 | 1 | 0.00 |
| 07/05/2012 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 81 | 0 | 81 | 0 | 0.00 |
| 07/05/2012 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 102 | 0 | 102 | 0 | 0.00 |
| 07/05/2012 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 91 | 0 | 91 | 0 | 0.00 |
| 07/05/2012 | R206 On 07-February-13 | | | Bond Future | 5.16 | 102.7268 | 5.1550 | 102.7268 | 0.00 |
| 07/05/2012 | R206 On 07-February-13 | 6.00 | Call | Bond Future | 858 | 1 | 858 | 1 | 0.00 |
| 07/05/2012 | R206 On 07-February-13 | 5.95 | Call | Bond Future | 822 | 1 | 822 | 1 | 0.00 |
| 07/05/2012 | R206 On 07-February-13 | 6.05 | Call | Bond Future | 894 | 1 | 894 | 1 | 0.00 |
| 07/05/2012 | R206 On 07-February-13 | 6.05 | Put | Bond Future | 89 | 0 | 89 | 0 | 0.00 |
| 07/05/2012 | R206 On 07-February-13 | 5.95 | Put | Bond Future | 106 | 0 | 106 | 0 | 0.00 |
| 07/05/2012 | R206 On 07-February-13 | 6.00 | Put | Bond Future | 97 | 0 | 97 | 0 | 0.00 |
| 07/05/2012 | R207 On 03-May-12 | | | Bond Future | 7.43 | 100.9230 | 7.4300 | 100.9230 | 0.00 |
| 07/05/2012 | R207 On 02-August-12 | | | Bond Future | 7.58 | 98.9679 | 7.5800 | 98.9679 | 27,509.00 |
| 07/05/2012 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 6314 | 7 | 6314 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/05/2012 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 6556 | 7 | 6556 | 7 | 0.00 |
| 07/05/2012 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 6072 | 6 | 6072 | 6 | 0.00 |
| 07/05/2012 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 101 | 0 | 101 | 0 | 0.00 |
| 07/05/2012 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 74 | 0 | 74 | 0 | 0.00 |
| 07/05/2012 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 87 | 0 | 87 | 0 | 0.00 |
| 07/05/2012 | R207 On 01-November-12 | | | Bond Future | 7.64 | 100.4696 | 7.6430 | 100.4696 | 0.00 |
| 07/05/2012 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 4412 | 5 | 4412 | 5 | 0.00 |
| 07/05/2012 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 4596 | 5 | 4596 | 5 | 0.00 |
| 07/05/2012 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 4230 | 5 | 4230 | 5 | 0.00 |
| 07/05/2012 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 1288 | 1 | 1288 | 1 | 0.00 |
| 07/05/2012 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 1137 | 1 | 1137 | 1 | 0.00 |
| 07/05/2012 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 1211 | 1 | 1211 | 1 | 0.00 |
| 07/05/2012 | R207 On 07-February-13 | | | Bond Future | 7.72 | 98.4798 | 7.7150 | 98.4798 | 0.00 |
| 07/05/2012 | R207 On 07-February-13 | 8.25 | Call | Bond Future | 4570 | 5 | 4570 | 5 | 0.00 |
| 07/05/2012 | R207 On 07-February-13 | 8.30 | Call | Bond Future | 4737 | 5 | 4737 | 5 | 0.00 |
| 07/05/2012 | R207 On 07-February-13 | 8.20 | Call | Bond Future | 4405 | 5 | 4405 | 5 | 0.00 |
| 07/05/2012 | R207 On 07-February-13 | 8.20 | Put | Bond Future | 1919 | 2 | 1919 | 2 | 0.00 |
| 07/05/2012 | R207 On 07-February-13 | 8.30 | Put | Bond Future | 1749 | 2 | 1749 | 2 | 0.00 |
| 07/05/2012 | R207 On 07-February-13 | 8.25 | Put | Bond Future | 1833 | 2 | 1833 | 2 | 0.00 |
| 07/05/2012 | R208 On 03-May-12 | | | Bond Future | 7.53 | 95.4451 | 7.5250 | 95.4451 | 0.00 |
| 07/05/2012 | R208 On 02-August-12 | | | Bond Future | 7.66 | 97.1039 | 7.6580 | 97.1039 | 7,882.00 |
| 07/05/2012 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 6423 | 7 | 6423 | 7 | 0.00 |
| 07/05/2012 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 6679 | 7 | 6679 | 7 | 0.00 |
| 07/05/2012 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 6165 | 7 | 6165 | 7 | 0.00 |
| 07/05/2012 | R208 On 02-August-12 | 7.20 | Call | Bond Future | 567 | 1 | 567 | 1 | 3,450.00 |
| 07/05/2012 | R208 On 02-August-12 | 7.50 | Call | Bond Future | 1172 | 1 | 1172 | 1 | 1,150.00 |
| 07/05/2012 | R208 On 02-August-12 | 7.80 | Call | Bond Future | 2081 | 2 | 2081 | 2 | 0.00 |
| 07/05/2012 | R208 On 02-August-12 | 8.25 | Call | Bond Future | 3945 | 4 | 3945 | 4 | 0.00 |
| 07/05/2012 | R208 On 02-August-12 | 8.25 | Put | Bond Future | 465 | 0 | 465 | 0 | 3,450.00 |
| 07/05/2012 | R208 On 02-August-12 | 7.80 | Put | Bond Future | 1231 | 1 | 1231 | 1 | 1,150.00 |
| 07/05/2012 | R208 On 02-August-12 | 7.50 | Put | Bond Future | 2129 | 2 | 2129 | 2 | 0.00 |
| 07/05/2012 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 148 | 0 | 148 | 0 | 0.00 |
| 07/05/2012 | R208 On 02-August-12 | 7.20 | Put | Bond Future | 3374 | 3 | 3374 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/05/2012 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 110 | 0 | 110 | 0 | 0.00 |
| 07/05/2012 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 129 | 0 | 129 | 0 | 0.00 |
| 07/05/2012 | R208 On 01-November-12 | | | Bond Future | 7.72 | 95.1798 | 7.7190 | 95.1798 | 0.00 |
| 07/05/2012 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 4531 | 5 | 4531 | 5 | 0.00 |
| 07/05/2012 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 4340 | 5 | 4340 | 5 | 0.00 |
| 07/05/2012 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 4724 | 5 | 4724 | 5 | 0.00 |
| 07/05/2012 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 1389 | 1 | 1389 | 1 | 0.00 |
| 07/05/2012 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 1569 | 1 | 1569 | 1 | 0.00 |
| 07/05/2012 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 1477 | 1 | 1477 | 1 | 0.00 |
| 07/05/2012 | R208 On 07-February-13 | | | Bond Future | 7.79 | 96.7487 | 7.7880 | 96.7487 | 0.00 |
| 07/05/2012 | R208 On 07-February-13 | 8.00 | Call | Bond Future | 3912 | 4 | 3912 | 4 | 0.00 |
| 07/05/2012 | R208 On 07-February-13 | 7.95 | Call | Bond Future | 3755 | 4 | 3755 | 4 | 0.00 |
| 07/05/2012 | R208 On 07-February-13 | 8.05 | Call | Bond Future | 4075 | 4 | 4075 | 4 | 0.00 |
| 07/05/2012 | R208 On 07-February-13 | 8.05 | Put | Bond Future | 2594 | 2 | 2594 | 2 | 0.00 |
| 07/05/2012 | R208 On 07-February-13 | 7.95 | Put | Bond Future | 2836 | 3 | 2836 | 3 | 0.00 |
| 07/05/2012 | R208 On 07-February-13 | 8.00 | Put | Bond Future | 2711 | 3 | 2711 | 3 | 0.00 |
| 07/05/2012 | R209 On 03-May-12 | | | Bond Future | 8.67 | 76.2294 | 8.6700 | 76.2294 | 0.00 |
| 07/05/2012 | R209 On 02-August-12 | | | Bond Future | 8.81 | 77.5551 | 8.8050 | 77.5551 | 3,099.00 |
| 07/05/2012 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 4491 | 5 | 4491 | 5 | 0.00 |
| 07/05/2012 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 4233 | 5 | 4233 | 5 | 0.00 |
| 07/05/2012 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 4755 | 5 | 4755 | 5 | 0.00 |
| 07/05/2012 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 1016 | 1 | 1016 | 1 | 0.00 |
| 07/05/2012 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 1225 | 1 | 1225 | 1 | 0.00 |
| 07/05/2012 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 1116 | 1 | 1116 | 1 | 0.00 |
| 07/05/2012 | R209 On 01-November-12 | | | Bond Future | 8.87 | 75.5890 | 8.8690 | 75.5890 | 0.00 |
| 07/05/2012 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 4615 | 5 | 4615 | 5 | 0.00 |
| 07/05/2012 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 4821 | 5 | 4821 | 5 | 0.00 |
| 07/05/2012 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 4414 | 5 | 4414 | 5 | 0.00 |
| 07/05/2012 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 3789 | 4 | 3789 | 4 | 0.00 |
| 07/05/2012 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 3435 | 3 | 3435 | 3 | 0.00 |
| 07/05/2012 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 3608 | 3 | 3608 | 3 | 0.00 |
| 07/05/2012 | R209 On 07-February-13 | | | Bond Future | 8.94 | 76.8285 | 8.9390 | 76.8285 | 0.00 |
| 07/05/2012 | R209 On 07-February-13 | 9.00 | Call | Bond Future | 5285 | 6 | 5285 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/05/2012 | R209 On 07-February-13 | 8.95 | Call | Bond Future | 5094 | 5 | 5094 | 5 | 0.00 |
| 07/05/2012 | R209 On 07-February-13 | 9.05 | Call | Bond Future | 5483 | 6 | 5483 | 6 | 0.00 |
| 07/05/2012 | R209 On 07-February-13 | 9.05 | Put | Bond Future | 4639 | 4 | 4639 | 4 | 0.00 |
| 07/05/2012 | R209 On 07-February-13 | 8.95 | Put | Bond Future | 5010 | 5 | 5010 | 5 | 0.00 |
| 07/05/2012 | R209 On 07-February-13 | 9.00 | Put | Bond Future | 4819 | 5 | 4819 | 5 | 0.00 |
| 07/05/2012 | R210 On 03-May-12 | | | Bond Future | 142.67 | 142.6536 | 142.6675 | 142.6536 | 0.00 |
| 07/05/2012 | R210 On 02-August-12 | | | Bond Future | 144.50 | 144.4873 | 144.4998 | 144.4873 | 925.00 |
| 07/05/2012 | R210 On 02-August-12 | 143.00 | Call | Bond Future | 1500 | 1 | 1500 | 1 | 0.00 |
| 07/05/2012 | R210 On 02-August-12 | 143.05 | Call | Bond Future | 1450 | 1 | 1450 | 1 | 0.00 |
| 07/05/2012 | R210 On 02-August-12 | 142.95 | Call | Bond Future | 1550 | 2 | 1550 | 2 | 0.00 |
| 07/05/2012 | R210 On 02-August-12 | 142.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/05/2012 | R210 On 02-August-12 | 143.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/05/2012 | R210 On 02-August-12 | 143.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/05/2012 | R211 On 03-May-12 | | | Bond Future | 119.65 | 119.6405 | 119.6470 | 119.6405 | 0.00 |
| 07/05/2012 | R211 On 02-August-12 | | | Bond Future | 119.83 | 119.8208 | 119.8262 | 119.8208 | 480.00 |
| 07/05/2012 | R211 On 02-August-12 | 120.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/05/2012 | R211 On 02-August-12 | 119.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/05/2012 | R211 On 02-August-12 | 120.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/05/2012 | R211 On 02-August-12 | 120.05 | Put | Bond Future | 224 | 0 | 224 | 0 | 0.00 |
| 07/05/2012 | R211 On 02-August-12 | 119.95 | Put | Bond Future | 124 | 0 | 124 | 0 | 0.00 |
| 07/05/2012 | R211 On 02-August-12 | 120.00 | Put | Bond Future | 174 | 0 | 174 | 0 | 0.00 |
| 07/05/2012 | R212 On 03-May-12 | | | Bond Future | 118.82 | 118.8113 | 118.8217 | 118.8113 | 0.00 |
| 07/05/2012 | R212 On 02-August-12 | | | Bond Future | 118.87 | 118.8571 | 118.8663 | 118.8571 | 2,962.00 |
| 07/05/2012 | R212 On 02-August-12 | 118.00 | Call | Bond Future | 866 | 1 | 866 | 1 | 0.00 |
| 07/05/2012 | R212 On 02-August-12 | 118.05 | Call | Bond Future | 816 | 1 | 816 | 1 | 0.00 |
| 07/05/2012 | R212 On 02-August-12 | 117.95 | Call | Bond Future | 916 | 1 | 916 | 1 | 0.00 |
| 07/05/2012 | R212 On 02-August-12 | 117.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/05/2012 | R212 On 02-August-12 | 118.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/05/2012 | R212 On 02-August-12 | 118.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/05/2012 | R213 On 03-May-12 | | | Bond Future | 8.52 | 87.0476 | 8.5150 | 87.0476 | 0.00 |
| 07/05/2012 | R213 On 02-August-12 | | | Bond Future | 8.66 | 88.3626 | 8.6620 | 88.3626 | 4,725.00 |
| 07/05/2012 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 5395 | 6 | 5395 | 6 | 0.00 |
| 07/05/2012 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 5687 | 6 | 5687 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/05/2012 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 5108 | 6 | 5108 | 6 | 0.00 |
| 07/05/2012 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 909 | 1 | 909 | 1 | 0.00 |
| 07/05/2012 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 742 | 1 | 742 | 1 | 0.00 |
| 07/05/2012 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 822 | 1 | 822 | 1 | 0.00 |
| 07/05/2012 | R213 On 01-November-12 | | | Bond Future | 8.73 | 86.1673 | 8.7290 | 86.1673 | 0.00 |
| 07/05/2012 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 5267 | 6 | 5267 | 6 | 0.00 |
| 07/05/2012 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 5492 | 6 | 5492 | 6 | 0.00 |
| 07/05/2012 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 5046 | 5 | 5046 | 5 | 0.00 |
| 07/05/2012 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 3306 | 3 | 3306 | 3 | 0.00 |
| 07/05/2012 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 2983 | 3 | 2983 | 3 | 0.00 |
| 07/05/2012 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 3141 | 3 | 3141 | 3 | 0.00 |
| 07/05/2012 | R213 On 07-February-13 | | | Bond Future | 8.80 | 87.5845 | 8.8040 | 87.5845 | 0.00 |
| 07/05/2012 | R213 On 07-February-13 | 9.00 | Call | Bond Future | 5936 | 6 | 5936 | 6 | 0.00 |
| 07/05/2012 | R213 On 07-February-13 | 9.05 | Call | Bond Future | 6150 | 7 | 6150 | 7 | 0.00 |
| 07/05/2012 | R213 On 07-February-13 | 8.95 | Call | Bond Future | 5726 | 6 | 5726 | 6 | 0.00 |
| 07/05/2012 | R213 On 07-February-13 | 8.95 | Put | Bond Future | 4588 | 4 | 4588 | 4 | 0.00 |
| 07/05/2012 | R213 On 07-February-13 | 9.05 | Put | Bond Future | 4246 | 4 | 4246 | 4 | 0.00 |
| 07/05/2012 | R213 On 07-February-13 | 9.00 | Put | Bond Future | 4414 | 4 | 4414 | 4 | 0.00 |
| 07/05/2012 | R214 On 03-May-12 | | | Bond Future | 8.71 | 77.7973 | 8.7100 | 77.7973 | 0.00 |
| 07/05/2012 | R214 On 02-August-12 | | | Bond Future | 8.85 | 79.1581 | 8.8480 | 79.1581 | 1,530.00 |
| 07/05/2012 | R214 On 02-August-12 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/05/2012 | R214 On 02-August-12 | 8.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/05/2012 | R214 On 02-August-12 | 8.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/05/2012 | R214 On 02-August-12 | 8.81 | Put | Bond Future | 313 | 0 | 313 | 0 | 0.00 |
| 07/05/2012 | R214 On 02-August-12 | 8.79 | Put | Bond Future | 479 | 0 | 479 | 0 | 0.00 |
| 07/05/2012 | R214 On 02-August-12 | 8.80 | Put | Bond Future | 396 | 0 | 396 | 0 | 0.00 |
| 08/05/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/05/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/05/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/05/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/05/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/05/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/05/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/05/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/05/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/05/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/05/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/05/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/05/2012 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/05/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/05/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/05/2012 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/05/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/05/2012 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/05/2012 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/05/2012 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/05/2012 | AL7T On 02-August-12 | | | Index Future | 435.96 | 438.0140 | 435.9550 | 438.0140 | 13.00 |
| 08/05/2012 | AL7T On 01-November-12 | | | Index Future | 442.54 | 444.6350 | 442.5400 | 444.6350 | 0.00 |
| 08/05/2012 | ALBI On 02-August-12 | | | Index Future | 394.49 | 396.4520 | 394.4890 | 396.4520 | 1,008.00 |
| 08/05/2012 | ALBI On 01-November-12 | | | Index Future | 400.45 | 402.4440 | 400.4480 | 402.4440 | 0.00 |
| 08/05/2012 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/05/2012 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/05/2012 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/05/2012 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/05/2012 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/05/2012 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/05/2012 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/05/2012 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/05/2012 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/05/2012 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/05/2012 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/05/2012 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 08/05/2012 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/05/2012 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/05/2012 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/05/2012 | C213 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/05/2012 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/05/2012 | CAAZ On 18-June-12 | | | Can-Do Future | 0.10 | 0.0598 | 0.1027 | 0.0598 | 5,670.00 |
| 08/05/2012 | CABA On 18-June-12 | | | Can-Do Future | 0.23 | 0.3524 | 0.2260 | 0.3524 | 8,000.00 |
| 08/05/2012 | CABB On 18-June-12 | | | Can-Do Future | 0.01 | 0.0044 | 0.0059 | 0.0044 | 8,000.00 |
| 08/05/2012 | CABC On 18-June-12 | | | Can-Do Future | 0.07 | 0.1816 | 0.0733 | 0.1816 | 0.00 |
| 08/05/2012 | CABD On 18-June-12 | | | Can-Do Future | 0.00 | 0.0009 | 0.0005 | 0.0009 | 16,000.00 |
| 08/05/2012 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/05/2012 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/05/2012 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/05/2012 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/05/2012 | DAUS On 31-May-12 | | | Any day expiry | 7.94 | 7.8533 | 7.9425 | 7.8533 | 0.00 |
| 08/05/2012 | DAUS On 31-May-12 | 7.75 | Call | Any day expiry | 228 | 0 | 228 | 0 | 0.00 |
| 08/05/2012 | DAUS On 31-May-12 | 7.76 | Call | Any day expiry | 221 | 0 | 221 | 0 | 0.00 |
| 08/05/2012 | DAUS On 31-May-12 | 7.74 | Call | Any day expiry | 236 | 0 | 236 | 0 | 0.00 |
| 08/05/2012 | DAUS On 31-May-12 | 8.25 | Call | Any day expiry | 30 | 0 | 30 | 0 | 4,110.00 |
| 08/05/2012 | DAUS On 31-May-12 | 7.40 | Call | Any day expiry | 546 | 0 | 546 | 0 | 0.00 |
| 08/05/2012 | DAUS On 31-May-12 | 7.40 | Put | Any day expiry | 4 | 0 | 4 | 0 | 4,110.00 |
| 08/05/2012 | DAUS On 31-May-12 | 8.25 | Put | Any day expiry | 338 | 0 | 338 | 0 | 0.00 |
| 08/05/2012 | DAUS On 31-May-12 | 7.74 | Put | Any day expiry | 34 | 0 | 34 | 0 | 0.00 |
| 08/05/2012 | DAUS On 31-May-12 | 7.76 | Put | Any day expiry | 39 | 0 | 39 | 0 | 0.00 |
| 08/05/2012 | DAUS On 31-May-12 | 7.75 | Put | Any day expiry | 36 | 0 | 36 | 0 | 0.00 |
| 08/05/2012 | DAUS On 29-June-12 | | | Any day expiry | 7.98 | 7.8866 | 7.9762 | 7.8866 | 0.00 |
| 08/05/2012 | DAUS On 29-June-12 | 7.75 | Call | Any day expiry | 296 | 0 | 296 | 0 | 0.00 |
| 08/05/2012 | DAUS On 29-June-12 | 7.76 | Call | Any day expiry | 289 | 0 | 289 | 0 | 0.00 |
| 08/05/2012 | DAUS On 29-June-12 | 7.74 | Call | Any day expiry | 303 | 0 | 303 | 0 | 0.00 |
| 08/05/2012 | DAUS On 29-June-12 | 7.40 | Call | Any day expiry | 589 | 1 | 589 | 1 | 0.00 |
| 08/05/2012 | DAUS On 29-June-12 | 8.25 | Call | Any day expiry | 84 | 0 | 84 | 0 | 5,480.00 |
| 08/05/2012 | DAUS On 29-June-12 | 7.40 | Put | Any day expiry | 13 | 0 | 13 | 0 | 5,480.00 |
| 08/05/2012 | DAUS On 29-June-12 | 8.25 | Put | Any day expiry | 358 | 0 | 358 | 0 | 0.00 |
| 08/05/2012 | DAUS On 29-June-12 | 7.74 | Put | Any day expiry | 67 | 0 | 67 | 0 | 0.00 |
| 08/05/2012 | DAUS On 29-June-12 | 7.76 | Put | Any day expiry | 73 | 0 | 73 | 0 | 0.00 |
| 08/05/2012 | DAUS On 29-June-12 | 7.75 | Put | Any day expiry | 70 | 0 | 70 | 0 | 0.00 |
| 08/05/2012 | DAUS On 31-July-12 | | | Any day expiry | 8.01 | 7.9233 | 8.0134 | 7.9233 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/05/2012 | DAUS On 31-July-12 | 7.80 | Call | Any day expiry | 329 | 0 | 329 | 0 | 0.00 |
| 08/05/2012 | DAUS On 31-July-12 | 7.81 | Call | Any day expiry | 323 | 0 | 323 | 0 | 0.00 |
| 08/05/2012 | DAUS On 31-July-12 | 7.79 | Call | Any day expiry | 335 | 0 | 335 | 0 | 0.00 |
| 08/05/2012 | DAUS On 31-July-12 | 8.25 | Call | Any day expiry | 141 | 0 | 141 | 0 | 4,800.00 |
| 08/05/2012 | DAUS On 31-July-12 | 7.40 | Call | Any day expiry | 638 | 1 | 638 | 1 | 0.00 |
| 08/05/2012 | DAUS On 31-July-12 | 7.40 | Put | Any day expiry | 25 | 0 | 25 | 0 | 4,800.00 |
| 08/05/2012 | DAUS On 31-July-12 | 8.25 | Put | Any day expiry | 378 | 0 | 378 | 0 | 0.00 |
| 08/05/2012 | DAUS On 31-July-12 | 7.79 | Put | Any day expiry | 112 | 0 | 112 | 0 | 0.00 |
| 08/05/2012 | DAUS On 31-July-12 | 7.81 | Put | Any day expiry | 120 | 0 | 120 | 0 | 0.00 |
| 08/05/2012 | DAUS On 31-July-12 | 7.80 | Put | Any day expiry | 116 | 0 | 116 | 0 | 0.00 |
| 08/05/2012 | DAUS On 31-August-12 | | | Any day expiry | 8.05 | 7.9590 | 8.0496 | 7.9590 | 0.00 |
| 08/05/2012 | DAUS On 31-August-12 | 7.85 | Call | Any day expiry | 362 | 0 | 362 | 0 | 0.00 |
| 08/05/2012 | DAUS On 31-August-12 | 7.86 | Call | Any day expiry | 356 | 0 | 356 | 0 | 0.00 |
| 08/05/2012 | DAUS On 31-August-12 | 7.84 | Call | Any day expiry | 367 | 0 | 367 | 0 | 0.00 |
| 08/05/2012 | DAUS On 31-August-12 | 7.40 | Call | Any day expiry | 689 | 1 | 689 | 1 | 0.00 |
| 08/05/2012 | DAUS On 31-August-12 | 8.25 | Call | Any day expiry | 197 | 0 | 197 | 0 | 6,170.00 |
| 08/05/2012 | DAUS On 31-August-12 | 7.40 | Put | Any day expiry | 39 | 0 | 39 | 0 | 6,170.00 |
| 08/05/2012 | DAUS On 31-August-12 | 8.25 | Put | Any day expiry | 397 | 0 | 397 | 0 | 0.00 |
| 08/05/2012 | DAUS On 31-August-12 | 7.84 | Put | Any day expiry | 157 | 0 | 157 | 0 | 0.00 |
| 08/05/2012 | DAUS On 31-August-12 | 7.86 | Put | Any day expiry | 166 | 0 | 166 | 0 | 0.00 |
| 08/05/2012 | DAUS On 31-August-12 | 7.85 | Put | Any day expiry | 162 | 0 | 162 | 0 | 0.00 |
| 08/05/2012 | DAUS On 28-September-12 | | | Any day expiry | 8.08 | 7.9913 | 8.0823 | 7.9913 | 0.00 |
| 08/05/2012 | DAUS On 28-September-12 | 7.90 | Call | Any day expiry | 387 | 0 | 387 | 0 | 0.00 |
| 08/05/2012 | DAUS On 28-September-12 | 7.91 | Call | Any day expiry | 382 | 0 | 382 | 0 | 0.00 |
| 08/05/2012 | DAUS On 28-September-12 | 7.89 | Call | Any day expiry | 392 | 0 | 392 | 0 | 0.00 |
| 08/05/2012 | DAUS On 28-September-12 | 8.25 | Call | Any day expiry | 244 | 0 | 244 | 0 | 7,540.00 |
| 08/05/2012 | DAUS On 28-September-12 | 7.40 | Call | Any day expiry | 734 | 1 | 734 | 1 | 0.00 |
| 08/05/2012 | DAUS On 28-September-12 | 7.40 | Put | Any day expiry | 52 | 0 | 52 | 0 | 7,540.00 |
| 08/05/2012 | DAUS On 28-September-12 | 8.25 | Put | Any day expiry | 412 | 0 | 412 | 0 | 0.00 |
| 08/05/2012 | DAUS On 28-September-12 | 7.89 | Put | Any day expiry | 200 | 0 | 200 | 0 | 0.00 |
| 08/05/2012 | DAUS On 28-September-12 | 7.91 | Put | Any day expiry | 210 | 0 | 210 | 0 | 0.00 |
| 08/05/2012 | DAUS On 28-September-12 | 7.90 | Put | Any day expiry | 205 | 0 | 205 | 0 | 0.00 |
| 08/05/2012 | DAUS On 31-October-12 | | | Any day expiry | 8.12 | 8.0294 | 8.1209 | 8.0294 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/05/2012 | DAUS On 31-October-12 | 7.90 | Call | Any day expiry | 443 | 0 | 443 | 0 | 0.00 |
| 08/05/2012 | DAUS On 31-October-12 | 7.91 | Call | Any day expiry | 438 | 0 | 438 | 0 | 0.00 |
| 08/05/2012 | DAUS On 31-October-12 | 7.89 | Call | Any day expiry | 448 | 0 | 448 | 0 | 0.00 |
| 08/05/2012 | DAUS On 31-October-12 | 7.40 | Call | Any day expiry | 785 | 1 | 785 | 1 | 0.00 |
| 08/05/2012 | DAUS On 31-October-12 | 8.25 | Call | Any day expiry | 297 | 0 | 297 | 0 | 8,220.00 |
| 08/05/2012 | DAUS On 31-October-12 | 7.40 | Put | Any day expiry | 64 | 0 | 64 | 0 | 8,220.00 |
| 08/05/2012 | DAUS On 31-October-12 | 8.25 | Put | Any day expiry | 426 | 0 | 426 | 0 | 0.00 |
| 08/05/2012 | DAUS On 31-October-12 | 7.89 | Put | Any day expiry | 217 | 0 | 217 | 0 | 0.00 |
| 08/05/2012 | DAUS On 31-October-12 | 7.91 | Put | Any day expiry | 227 | 0 | 227 | 0 | 0.00 |
| 08/05/2012 | DAUS On 31-October-12 | 7.90 | Put | Any day expiry | 222 | 0 | 222 | 0 | 0.00 |
| 08/05/2012 | GOVI On 02-August-12 | | | GOVI | 395.58 | 397.4020 | 395.5770 | 397.4020 | 229.00 |
| 08/05/2012 | GOVI On 02-August-12 | 390.00 | Call | GOVI | 55770 | 7 | 55770 | 7 | 0.00 |
| 08/05/2012 | GOVI On 02-August-12 | 390.01 | Call | GOVI | 55670 | 7 | 55670 | 7 | 0.00 |
| 08/05/2012 | GOVI On 02-August-12 | 389.99 | Call | GOVI | 55870 | 7 | 55870 | 7 | 0.00 |
| 08/05/2012 | GOVI On 02-August-12 | 389.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/05/2012 | GOVI On 02-August-12 | 390.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/05/2012 | GOVI On 02-August-12 | 390.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/05/2012 | GOVI On 01-November-12 | | | GOVI | 401.55 | 403.4090 | 401.5520 | 403.4090 | 0.00 |
| 08/05/2012 | GOVI On 01-November-12 | 402.00 | Call | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 08/05/2012 | GOVI On 01-November-12 | 402.01 | Call | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 08/05/2012 | GOVI On 01-November-12 | 401.99 | Call | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 08/05/2012 | GOVI On 01-November-12 | 401.99 | Put | GOVI | 4380 | 0 | 4380 | 0 | 0.00 |
| 08/05/2012 | GOVI On 01-November-12 | 402.01 | Put | GOVI | 4580 | 0 | 4580 | 0 | 0.00 |
| 08/05/2012 | GOVI On 01-November-12 | 402.00 | Put | GOVI | 4480 | 0 | 4480 | 0 | 0.00 |
| 08/05/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 08/05/2012 | IGOV On 02-August-12 | | | Index Future | 176.51 | 176.6520 | 176.5080 | 176.6520 | 563.00 |
| 08/05/2012 | IGOV On 01-November-12 | | | Index Future | 179.17 | 179.3220 | 179.1740 | 179.3220 | 0.00 |
| 08/05/2012 | ILBI On 02-August-12 | | | Index Future | 479.00 | 478.9960 | 478.9960 | 478.9960 | 169.00 |
| 08/05/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 08/05/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 08/05/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 08/05/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 08/05/2012 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/05/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 08/05/2012 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.60 | 94.4000 | 5.6000 | 94.4000 | 0.00 |
| 08/05/2012 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.61 | 94.3900 | 5.6100 | 94.3900 | 2,890.00 |
| 08/05/2012 | JBAF On 18-July-12 | | | Jibar Tradeable Future | 5.62 | 94.3900 | 5.6200 | 94.3900 | 0.00 |
| 08/05/2012 | JBAF On 15-August-12 | | | Jibar Tradeable Future | 5.63 | 94.3800 | 5.6300 | 94.3800 | 0.00 |
| 08/05/2012 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.65 | 94.3700 | 5.6500 | 94.3700 | 44,760.00 |
| 08/05/2012 | JBAF On 17-October-12 | | | Jibar Tradeable Future | 5.67 | 94.3500 | 5.6700 | 94.3500 | 0.00 |
| 08/05/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.72 | 94.2900 | 5.7200 | 94.2900 | 840.00 |
| 08/05/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.85 | 94.1700 | 5.8500 | 94.1700 | 790.00 |
| 08/05/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.00 | 94.0300 | 6.0000 | 94.0300 | 500.00 |
| 08/05/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.17 | 93.8800 | 6.1700 | 93.8800 | 1,700.00 |
| 08/05/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 6.36 | 93.6900 | 6.3600 | 93.6900 | 1,500.00 |
| 08/05/2012 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 6.56 | 93.4900 | 6.5600 | 93.4900 | 0.00 |
| 08/05/2012 | R157 On 03-May-12 | | | Bond Future | 6.35 | 123.1146 | 6.3500 | 123.1146 | 0.00 |
| 08/05/2012 | R157 On 02-August-12 | | | Bond Future | 6.55 | 124.7586 | 6.5540 | 124.7586 | 14,824.00 |
| 08/05/2012 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4378 | 5 | 4378 | 5 | 0.00 |
| 08/05/2012 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4525 | 5 | 4525 | 5 | 0.00 |
| 08/05/2012 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 4231 | 4 | 4231 | 4 | 0.00 |
| 08/05/2012 | R157 On 02-August-12 | 6.15 | Call | Bond Future | 183 | 0 | 183 | 0 | 3,750.00 |
| 08/05/2012 | R157 On 02-August-12 | 6.95 | Call | Bond Future | 1437 | 2 | 1437 | 2 | 0.00 |
| 08/05/2012 | R157 On 02-August-12 | 6.35 | Call | Bond Future | 359 | 0 | 359 | 0 | 1,250.00 |
| 08/05/2012 | R157 On 02-August-12 | 6.55 | Call | Bond Future | 627 | 1 | 627 | 1 | 0.00 |
| 08/05/2012 | R157 On 02-August-12 | 6.55 | Put | Bond Future | 639 | 1 | 639 | 1 | 1,250.00 |
| 08/05/2012 | R157 On 02-August-12 | 6.95 | Put | Bond Future | 218 | 0 | 218 | 0 | 3,750.00 |
| 08/05/2012 | R157 On 02-August-12 | 6.35 | Put | Bond Future | 993 | 1 | 993 | 1 | 0.00 |
| 08/05/2012 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 08/05/2012 | R157 On 02-August-12 | 6.15 | Put | Bond Future | 1443 | 1 | 1443 | 1 | 0.00 |
| 08/05/2012 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 08/05/2012 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 08/05/2012 | R157 On 01-November-12 | | | Bond Future | 6.60 | 119.8379 | 6.6010 | 119.8379 | 0.00 |
| 08/05/2012 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1724 | 2 | 1724 | 2 | 0.00 |
| 08/05/2012 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 1821 | 2 | 1821 | 2 | 0.00 |
| 08/05/2012 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1629 | 2 | 1629 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/05/2012 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 640 | 1 | 640 | 1 | 0.00 |
| 08/05/2012 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 551 | 0 | 551 | 0 | 0.00 |
| 08/05/2012 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 594 | 1 | 594 | 1 | 0.00 |
| 08/05/2012 | R157 On 07-February-13 | | | Bond Future | 6.66 | 121.8090 | 6.6600 | 121.8090 | 0.00 |
| 08/05/2012 | R157 On 07-February-13 | 6.75 | Call | Bond Future | 1326 | 1 | 1326 | 1 | 0.00 |
| 08/05/2012 | R157 On 07-February-13 | 6.80 | Call | Bond Future | 1399 | 2 | 1399 | 2 | 0.00 |
| 08/05/2012 | R157 On 07-February-13 | 6.70 | Call | Bond Future | 1257 | 1 | 1257 | 1 | 0.00 |
| 08/05/2012 | R157 On 07-February-13 | 6.70 | Put | Bond Future | 1154 | 1 | 1154 | 1 | 0.00 |
| 08/05/2012 | R157 On 07-February-13 | 6.80 | Put | Bond Future | 1039 | 1 | 1039 | 1 | 0.00 |
| 08/05/2012 | R157 On 07-February-13 | 6.75 | Put | Bond Future | 1094 | 1 | 1094 | 1 | 0.00 |
| 08/05/2012 | R186 On 03-May-12 | | | Bond Future | 8.09 | 124.1147 | 8.0900 | 124.1147 | 0.00 |
| 08/05/2012 | R186 On 02-August-12 | | | Bond Future | 8.30 | 120.4355 | 8.3030 | 120.4355 | 34,719.00 |
| 08/05/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 5246 | 6 | 5246 | 6 | 0.00 |
| 08/05/2012 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 5576 | 6 | 5576 | 6 | 0.00 |
| 08/05/2012 | R186 On 02-August-12 | 8.25 | Call | Bond Future | 2443 | 3 | 2443 | 3 | 8,750.00 |
| 08/05/2012 | R186 On 02-August-12 | 8.66 | Call | Bond Future | 4671 | 5 | 4671 | 5 | 0.00 |
| 08/05/2012 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 4923 | 6 | 4923 | 6 | 0.00 |
| 08/05/2012 | R186 On 02-August-12 | 7.66 | Call | Bond Future | 626 | 1 | 626 | 1 | 276.00 |
| 08/05/2012 | R186 On 02-August-12 | 7.76 | Call | Bond Future | 824 | 1 | 824 | 1 | 43.00 |
| 08/05/2012 | R186 On 02-August-12 | 8.76 | Call | Bond Future | 5312 | 6 | 5312 | 6 | 0.00 |
| 08/05/2012 | R186 On 02-August-12 | 8.00 | Call | Bond Future | 1474 | 2 | 1474 | 2 | 1,099.00 |
| 08/05/2012 | R186 On 02-August-12 | 9.00 | Call | Bond Future | 6962 | 8 | 6962 | 8 | 0.00 |
| 08/05/2012 | R186 On 02-August-12 | 7.70 | Call | Bond Future | 700 | 1 | 700 | 1 | 2,700.00 |
| 08/05/2012 | R186 On 02-August-12 | 8.30 | Call | Bond Future | 2675 | 3 | 2675 | 3 | 0.00 |
| 08/05/2012 | R186 On 02-August-12 | 8.30 | Put | Bond Future | 2703 | 2 | 2703 | 2 | 900.00 |
| 08/05/2012 | R186 On 02-August-12 | 9.00 | Put | Bond Future | 683 | 1 | 683 | 1 | 199.00 |
| 08/05/2012 | R186 On 02-August-12 | 7.70 | Put | Bond Future | 6547 | 6 | 6547 | 6 | 0.00 |
| 08/05/2012 | R186 On 02-August-12 | 8.76 | Put | Bond Future | 1140 | 1 | 1140 | 1 | 43.00 |
| 08/05/2012 | R186 On 02-August-12 | 8.00 | Put | Bond Future | 4362 | 4 | 4362 | 4 | 0.00 |
| 08/05/2012 | R186 On 02-August-12 | 7.76 | Put | Bond Future | 6071 | 5 | 6071 | 5 | 0.00 |
| 08/05/2012 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 1286 | 1 | 1286 | 1 | 0.00 |
| 08/05/2012 | R186 On 02-August-12 | 8.25 | Put | Bond Future | 2941 | 3 | 2941 | 3 | 0.00 |
| 08/05/2012 | R186 On 02-August-12 | 8.66 | Put | Bond Future | 1393 | 1 | 1393 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/05/2012 | R186 On 02-August-12 | 7.66 | Put | Bond Future | 6875 | 6 | 6875 | 6 | 0.00 |
| 08/05/2012 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 1048 | 1 | 1048 | 1 | 0.00 |
| 08/05/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 1163 | 1 | 1163 | 1 | 2,700.00 |
| 08/05/2012 | R186 On 01-November-12 | | | Bond Future | 8.37 | 122.2629 | 8.3720 | 122.2629 | 0.00 |
| 08/05/2012 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 6462 | 7 | 6462 | 7 | 0.00 |
| 08/05/2012 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 6191 | 7 | 6191 | 7 | 0.00 |
| 08/05/2012 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 6738 | 7 | 6738 | 7 | 0.00 |
| 08/05/2012 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 2894 | 3 | 2894 | 3 | 0.00 |
| 08/05/2012 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 3229 | 3 | 3229 | 3 | 0.00 |
| 08/05/2012 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 3058 | 3 | 3058 | 3 | 0.00 |
| 08/05/2012 | R186 On 07-February-13 | | | Bond Future | 8.45 | 118.9745 | 8.4480 | 118.9745 | 0.00 |
| 08/05/2012 | R186 On 07-February-13 | 8.50 | Call | Bond Future | 5812 | 6 | 5812 | 6 | 0.00 |
| 08/05/2012 | R186 On 07-February-13 | 8.55 | Call | Bond Future | 6050 | 7 | 6050 | 7 | 0.00 |
| 08/05/2012 | R186 On 07-February-13 | 8.45 | Call | Bond Future | 5584 | 6 | 5584 | 6 | 0.00 |
| 08/05/2012 | R186 On 07-February-13 | 8.45 | Put | Bond Future | 5566 | 5 | 5566 | 5 | 0.00 |
| 08/05/2012 | R186 On 07-February-13 | 8.55 | Put | Bond Future | 5136 | 5 | 5136 | 5 | 0.00 |
| 08/05/2012 | R186 On 07-February-13 | 8.50 | Put | Bond Future | 5345 | 5 | 5345 | 5 | 0.00 |
| 08/05/2012 | R189 On 03-May-12 | | | Bond Future | 215.78 | 215.7795 | 215.7838 | 215.7795 | 0.00 |
| 08/05/2012 | R189 On 02-August-12 | | | Bond Future | 218.81 | 218.8057 | 218.8083 | 218.8057 | 44.00 |
| 08/05/2012 | R189 On 02-August-12 | 218.00 | Call | Bond Future | 808 | 1 | 808 | 1 | 0.00 |
| 08/05/2012 | R189 On 02-August-12 | 218.05 | Call | Bond Future | 758 | 1 | 758 | 1 | 0.00 |
| 08/05/2012 | R189 On 02-August-12 | 217.95 | Call | Bond Future | 858 | 1 | 858 | 1 | 0.00 |
| 08/05/2012 | R189 On 02-August-12 | 217.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/05/2012 | R189 On 02-August-12 | 218.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/05/2012 | R189 On 02-August-12 | 218.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/05/2012 | R197 On 03-May-12 | | | Bond Future | 260.37 | 259.9941 | 260.3670 | 259.9941 | 0.00 |
| 08/05/2012 | R197 On 02-August-12 | | | Bond Future | 258.06 | 258.7439 | 258.0566 | 258.7439 | 1,389.00 |
| 08/05/2012 | R197 On 02-August-12 | 257.00 | Call | Bond Future | 1057 | 2 | 1057 | 2 | 0.00 |
| 08/05/2012 | R197 On 02-August-12 | 256.95 | Call | Bond Future | 1107 | 2 | 1107 | 2 | 0.00 |
| 08/05/2012 | R197 On 02-August-12 | 257.05 | Call | Bond Future | 1007 | 2 | 1007 | 2 | 0.00 |
| 08/05/2012 | R197 On 02-August-12 | 257.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/05/2012 | R197 On 02-August-12 | 256.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/05/2012 | R197 On 02-August-12 | 257.00 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/05/2012 | R201 On 03-May-12 | | | Bond Future | 5.72 | 110.5511 | 5.7150 | 110.5511 | 0.00 |
| 08/05/2012 | R201 On 02-August-12 | | | Bond Future | 5.84 | 107.5886 | 5.8380 | 107.5886 | 2,704.00 |
| 08/05/2012 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3696 | 4 | 3696 | 4 | 0.00 |
| 08/05/2012 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 3587 | 4 | 3587 | 4 | 0.00 |
| 08/05/2012 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3805 | 4 | 3805 | 4 | 0.00 |
| 08/05/2012 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/05/2012 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/05/2012 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/05/2012 | R201 On 01-November-12 | | | Bond Future | 5.80 | 109.2158 | 5.8020 | 109.2158 | 0.00 |
| 08/05/2012 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1604 | 2 | 1604 | 2 | 0.00 |
| 08/05/2012 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1686 | 2 | 1686 | 2 | 0.00 |
| 08/05/2012 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1522 | 2 | 1522 | 2 | 0.00 |
| 08/05/2012 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 207 | 0 | 207 | 0 | 0.00 |
| 08/05/2012 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 170 | 0 | 170 | 0 | 0.00 |
| 08/05/2012 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 189 | 0 | 189 | 0 | 0.00 |
| 08/05/2012 | R201 On 07-February-13 | | | Bond Future | 5.74 | 106.5988 | 5.7440 | 106.5988 | 0.00 |
| 08/05/2012 | R201 On 07-February-13 | 6.25 | Call | Bond Future | 1286 | 1 | 1286 | 1 | 0.00 |
| 08/05/2012 | R201 On 07-February-13 | 6.30 | Call | Bond Future | 1349 | 1 | 1349 | 1 | 0.00 |
| 08/05/2012 | R201 On 07-February-13 | 6.20 | Call | Bond Future | 1224 | 1 | 1224 | 1 | 0.00 |
| 08/05/2012 | R201 On 07-February-13 | 6.20 | Put | Bond Future | 409 | 0 | 409 | 0 | 0.00 |
| 08/05/2012 | R201 On 07-February-13 | 6.30 | Put | Bond Future | 356 | 0 | 356 | 0 | 0.00 |
| 08/05/2012 | R201 On 07-February-13 | 6.25 | Put | Bond Future | 382 | 0 | 382 | 0 | 0.00 |
| 08/05/2012 | R202 On 03-May-12 | | | Bond Future | 192.01 | 191.8457 | 192.0150 | 191.8457 | 0.00 |
| 08/05/2012 | R202 On 02-August-12 | | | Bond Future | 191.54 | 191.5228 | 191.5404 | 191.5228 | 40,005.00 |
| 08/05/2012 | R202 On 02-August-12 | 191.00 | Call | Bond Future | 540 | 1 | 540 | 1 | 0.00 |
| 08/05/2012 | R202 On 02-August-12 | 191.05 | Call | Bond Future | 490 | 0 | 490 | 0 | 0.00 |
| 08/05/2012 | R202 On 02-August-12 | 190.95 | Call | Bond Future | 590 | 1 | 590 | 1 | 0.00 |
| 08/05/2012 | R202 On 02-August-12 | 190.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/05/2012 | R202 On 02-August-12 | 191.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/05/2012 | R202 On 02-August-12 | 191.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/05/2012 | R203 On 03-May-12 | | | Bond Future | 6.89 | 107.0809 | 6.8900 | 107.0809 | 0.00 |
| 08/05/2012 | R203 On 02-August-12 | | | Bond Future | 7.10 | 108.4020 | 7.0970 | 108.4020 | 3,883.00 |
| 08/05/2012 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 5907 | 6 | 5907 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/05/2012 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 6105 | 6 | 6105 | 6 | 0.00 |
| 08/05/2012 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 5708 | 6 | 5708 | 6 | 0.00 |
| 08/05/2012 | R203 On 02-August-12 | 6.60 | Call | Bond Future | 302 | 0 | 302 | 0 | 4,200.00 |
| 08/05/2012 | R203 On 02-August-12 | 7.55 | Call | Bond Future | 2341 | 3 | 2341 | 3 | 0.00 |
| 08/05/2012 | R203 On 02-August-12 | 6.85 | Call | Bond Future | 610 | 1 | 610 | 1 | 1,400.00 |
| 08/05/2012 | R203 On 02-August-12 | 7.15 | Call | Bond Future | 1198 | 1 | 1198 | 1 | 0.00 |
| 08/05/2012 | R203 On 02-August-12 | 7.15 | Put | Bond Future | 968 | 1 | 968 | 1 | 1,400.00 |
| 08/05/2012 | R203 On 02-August-12 | 7.55 | Put | Bond Future | 394 | 0 | 394 | 0 | 4,200.00 |
| 08/05/2012 | R203 On 02-August-12 | 6.85 | Put | Bond Future | 1691 | 2 | 1691 | 2 | 0.00 |
| 08/05/2012 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 23 | 0 | 23 | 0 | 0.00 |
| 08/05/2012 | R203 On 02-August-12 | 6.60 | Put | Bond Future | 2490 | 2 | 2490 | 2 | 0.00 |
| 08/05/2012 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 08/05/2012 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 08/05/2012 | R203 On 01-November-12 | | | Bond Future | 7.16 | 105.8836 | 7.1590 | 105.8836 | 0.00 |
| 08/05/2012 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 3262 | 3 | 3262 | 3 | 0.00 |
| 08/05/2012 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 3119 | 3 | 3119 | 3 | 0.00 |
| 08/05/2012 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 3409 | 4 | 3409 | 4 | 0.00 |
| 08/05/2012 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 789 | 1 | 789 | 1 | 0.00 |
| 08/05/2012 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 902 | 1 | 902 | 1 | 0.00 |
| 08/05/2012 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 843 | 1 | 843 | 1 | 0.00 |
| 08/05/2012 | R203 On 07-February-13 | | | Bond Future | 7.23 | 107.6255 | 7.2330 | 107.6255 | 0.00 |
| 08/05/2012 | R203 On 07-February-13 | 6.50 | Call | Bond Future | 920 | 1 | 920 | 1 | 0.00 |
| 08/05/2012 | R203 On 07-February-13 | 6.45 | Call | Bond Future | 861 | 1 | 861 | 1 | 0.00 |
| 08/05/2012 | R203 On 07-February-13 | 6.55 | Call | Bond Future | 981 | 1 | 981 | 1 | 0.00 |
| 08/05/2012 | R203 On 07-February-13 | 6.55 | Put | Bond Future | 3713 | 4 | 3713 | 4 | 0.00 |
| 08/05/2012 | R203 On 07-February-13 | 6.45 | Put | Bond Future | 4001 | 4 | 4001 | 4 | 0.00 |
| 08/05/2012 | R203 On 07-February-13 | 6.50 | Put | Bond Future | 3856 | 4 | 3856 | 4 | 0.00 |
| 08/05/2012 | R204 On 03-May-12 | | | Bond Future | 7.18 | 107.1214 | 7.1800 | 107.1214 | 0.00 |
| 08/05/2012 | R204 On 02-August-12 | | | Bond Future | 7.41 | 104.3865 | 7.4060 | 104.3865 | 4,098.00 |
| 08/05/2012 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 5484 | 6 | 5484 | 6 | 0.00 |
| 08/05/2012 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 5708 | 6 | 5708 | 6 | 0.00 |
| 08/05/2012 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 5259 | 6 | 5259 | 6 | 0.00 |
| 08/05/2012 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 100 | 0 | 100 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/05/2012 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 72 | 0 | 72 | 0 | 0.00 |
| 08/05/2012 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 86 | 0 | 86 | 0 | 0.00 |
| 08/05/2012 | R204 On 01-November-12 | | | Bond Future | 7.47 | 105.9691 | 7.4720 | 105.9691 | 0.00 |
| 08/05/2012 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3723 | 4 | 3723 | 4 | 0.00 |
| 08/05/2012 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3890 | 4 | 3890 | 4 | 0.00 |
| 08/05/2012 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3559 | 4 | 3559 | 4 | 0.00 |
| 08/05/2012 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 1240 | 1 | 1240 | 1 | 0.00 |
| 08/05/2012 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 1094 | 1 | 1094 | 1 | 0.00 |
| 08/05/2012 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 1165 | 1 | 1165 | 1 | 0.00 |
| 08/05/2012 | R204 On 07-February-13 | | | Bond Future | 7.55 | 103.6739 | 7.5470 | 103.6739 | 0.00 |
| 08/05/2012 | R204 On 07-February-13 | 8.00 | Call | Bond Future | 3857 | 4 | 3857 | 4 | 0.00 |
| 08/05/2012 | R204 On 07-February-13 | 8.05 | Call | Bond Future | 4007 | 4 | 4007 | 4 | 0.00 |
| 08/05/2012 | R204 On 07-February-13 | 7.95 | Call | Bond Future | 3710 | 4 | 3710 | 4 | 0.00 |
| 08/05/2012 | R204 On 07-February-13 | 7.95 | Put | Bond Future | 1827 | 2 | 1827 | 2 | 0.00 |
| 08/05/2012 | R204 On 07-February-13 | 8.05 | Put | Bond Future | 1664 | 2 | 1664 | 2 | 0.00 |
| 08/05/2012 | R204 On 07-February-13 | 8.00 | Put | Bond Future | 1744 | 2 | 1744 | 2 | 0.00 |
| 08/05/2012 | R206 On 03-May-12 | | | Bond Future | 5.48 | 105.5092 | 5.4800 | 105.5092 | 0.00 |
| 08/05/2012 | R206 On 02-August-12 | | | Bond Future | 5.61 | 103.1457 | 5.6050 | 103.1457 | 1,781.00 |
| 08/05/2012 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 2249 | 2 | 2249 | 2 | 0.00 |
| 08/05/2012 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 2181 | 2 | 2181 | 2 | 0.00 |
| 08/05/2012 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 2316 | 2 | 2316 | 2 | 0.00 |
| 08/05/2012 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/05/2012 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/05/2012 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/05/2012 | R206 On 01-November-12 | | | Bond Future | 5.48 | 104.7060 | 5.4840 | 104.7060 | 0.00 |
| 08/05/2012 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 707 | 1 | 707 | 1 | 0.00 |
| 08/05/2012 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 663 | 1 | 663 | 1 | 0.00 |
| 08/05/2012 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 753 | 1 | 753 | 1 | 0.00 |
| 08/05/2012 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 101 | 0 | 101 | 0 | 0.00 |
| 08/05/2012 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 125 | 0 | 125 | 0 | 0.00 |
| 08/05/2012 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 112 | 0 | 112 | 0 | 0.00 |
| 08/05/2012 | R206 On 07-February-13 | | | Bond Future | 5.27 | 102.6607 | 5.2700 | 102.6607 | 0.00 |
| 08/05/2012 | R206 On 07-February-13 | 6.00 | Call | Bond Future | 775 | 1 | 775 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/05/2012 | R206 On 07-February-13 | 5.95 | Call | Bond Future | 741 | 1 | 741 | 1 | 0.00 |
| 08/05/2012 | R206 On 07-February-13 | 6.05 | Call | Bond Future | 810 | 1 | 810 | 1 | 0.00 |
| 08/05/2012 | R206 On 07-February-13 | 6.05 | Put | Bond Future | 109 | 0 | 109 | 0 | 0.00 |
| 08/05/2012 | R206 On 07-February-13 | 5.95 | Put | Bond Future | 129 | 0 | 129 | 0 | 0.00 |
| 08/05/2012 | R206 On 07-February-13 | 6.00 | Put | Bond Future | 118 | 0 | 118 | 0 | 0.00 |
| 08/05/2012 | R207 On 03-May-12 | | | Bond Future | 7.43 | 100.9230 | 7.4300 | 100.9230 | 0.00 |
| 08/05/2012 | R207 On 02-August-12 | | | Bond Future | 7.66 | 98.5956 | 7.6630 | 98.5956 | 27,509.00 |
| 08/05/2012 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 5879 | 6 | 5879 | 6 | 0.00 |
| 08/05/2012 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 6118 | 7 | 6118 | 7 | 0.00 |
| 08/05/2012 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 5640 | 6 | 5640 | 6 | 0.00 |
| 08/05/2012 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 128 | 0 | 128 | 0 | 0.00 |
| 08/05/2012 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 95 | 0 | 95 | 0 | 0.00 |
| 08/05/2012 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 111 | 0 | 111 | 0 | 0.00 |
| 08/05/2012 | R207 On 01-November-12 | | | Bond Future | 7.73 | 100.0865 | 7.7300 | 100.0865 | 0.00 |
| 08/05/2012 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 4081 | 4 | 4081 | 4 | 0.00 |
| 08/05/2012 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 4259 | 5 | 4259 | 5 | 0.00 |
| 08/05/2012 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3906 | 4 | 3906 | 4 | 0.00 |
| 08/05/2012 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 1431 | 1 | 1431 | 1 | 0.00 |
| 08/05/2012 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 1267 | 1 | 1267 | 1 | 0.00 |
| 08/05/2012 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 1347 | 1 | 1347 | 1 | 0.00 |
| 08/05/2012 | R207 On 07-February-13 | | | Bond Future | 7.81 | 98.0935 | 7.8070 | 98.0935 | 0.00 |
| 08/05/2012 | R207 On 07-February-13 | 8.25 | Call | Bond Future | 4257 | 5 | 4257 | 5 | 0.00 |
| 08/05/2012 | R207 On 07-February-13 | 8.30 | Call | Bond Future | 4419 | 5 | 4419 | 5 | 0.00 |
| 08/05/2012 | R207 On 07-February-13 | 8.20 | Call | Bond Future | 4098 | 4 | 4098 | 4 | 0.00 |
| 08/05/2012 | R207 On 07-February-13 | 8.20 | Put | Bond Future | 2090 | 2 | 2090 | 2 | 0.00 |
| 08/05/2012 | R207 On 07-February-13 | 8.30 | Put | Bond Future | 1908 | 2 | 1908 | 2 | 0.00 |
| 08/05/2012 | R207 On 07-February-13 | 8.25 | Put | Bond Future | 1997 | 2 | 1997 | 2 | 0.00 |
| 08/05/2012 | R208 On 03-May-12 | | | Bond Future | 7.53 | 95.4451 | 7.5250 | 95.4451 | 0.00 |
| 08/05/2012 | R208 On 02-August-12 | | | Bond Future | 7.74 | 96.6997 | 7.7350 | 96.6997 | 7,882.00 |
| 08/05/2012 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 5991 | 6 | 5991 | 6 | 0.00 |
| 08/05/2012 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 6244 | 7 | 6244 | 7 | 0.00 |
| 08/05/2012 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5737 | 6 | 5737 | 6 | 0.00 |
| 08/05/2012 | R208 On 02-August-12 | 7.20 | Call | Bond Future | 455 | 1 | 455 | 1 | 3,450.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/05/2012 | R208 On 02-August-12 | 7.50 | Call | Bond Future | 982 | 1 | 982 | 1 | 1,150.00 |
| 08/05/2012 | R208 On 02-August-12 | 7.80 | Call | Bond Future | 1809 | 2 | 1809 | 2 | 0.00 |
| 08/05/2012 | R208 On 02-August-12 | 8.25 | Call | Bond Future | 3573 | 4 | 3573 | 4 | 0.00 |
| 08/05/2012 | R208 On 02-August-12 | 8.25 | Put | Bond Future | 555 | 0 | 555 | 0 | 3,450.00 |
| 08/05/2012 | R208 On 02-August-12 | 7.80 | Put | Bond Future | 1421 | 1 | 1421 | 1 | 1,150.00 |
| 08/05/2012 | R208 On 02-August-12 | 7.50 | Put | Bond Future | 2401 | 2 | 2401 | 2 | 0.00 |
| 08/05/2012 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 182 | 0 | 182 | 0 | 0.00 |
| 08/05/2012 | R208 On 02-August-12 | 7.20 | Put | Bond Future | 3724 | 3 | 3724 | 3 | 0.00 |
| 08/05/2012 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 137 | 0 | 137 | 0 | 0.00 |
| 08/05/2012 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 159 | 0 | 159 | 0 | 0.00 |
| 08/05/2012 | R208 On 01-November-12 | | | Bond Future | 7.80 | 94.7678 | 7.8000 | 94.7678 | 0.00 |
| 08/05/2012 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 4205 | 5 | 4205 | 5 | 0.00 |
| 08/05/2012 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 4021 | 4 | 4021 | 4 | 0.00 |
| 08/05/2012 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 4391 | 5 | 4391 | 5 | 0.00 |
| 08/05/2012 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 1530 | 1 | 1530 | 1 | 0.00 |
| 08/05/2012 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 1724 | 2 | 1724 | 2 | 0.00 |
| 08/05/2012 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 1625 | 1 | 1625 | 1 | 0.00 |
| 08/05/2012 | R208 On 07-February-13 | | | Bond Future | 7.87 | 96.3249 | 7.8720 | 96.3249 | 0.00 |
| 08/05/2012 | R208 On 07-February-13 | 8.00 | Call | Bond Future | 3637 | 4 | 3637 | 4 | 0.00 |
| 08/05/2012 | R208 On 07-February-13 | 7.95 | Call | Bond Future | 3486 | 4 | 3486 | 4 | 0.00 |
| 08/05/2012 | R208 On 07-February-13 | 8.05 | Call | Bond Future | 3794 | 4 | 3794 | 4 | 0.00 |
| 08/05/2012 | R208 On 07-February-13 | 8.05 | Put | Bond Future | 2791 | 3 | 2791 | 3 | 0.00 |
| 08/05/2012 | R208 On 07-February-13 | 7.95 | Put | Bond Future | 3045 | 3 | 3045 | 3 | 0.00 |
| 08/05/2012 | R208 On 07-February-13 | 8.00 | Put | Bond Future | 2914 | 3 | 2914 | 3 | 0.00 |
| 08/05/2012 | R209 On 03-May-12 | | | Bond Future | 8.67 | 76.2294 | 8.6700 | 76.2294 | 0.00 |
| 08/05/2012 | R209 On 02-August-12 | | | Bond Future | 8.93 | 76.9533 | 8.9280 | 76.9533 | 3,099.00 |
| 08/05/2012 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 3811 | 4 | 3811 | 4 | 0.00 |
| 08/05/2012 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 3572 | 4 | 3572 | 4 | 0.00 |
| 08/05/2012 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 4056 | 5 | 4056 | 5 | 0.00 |
| 08/05/2012 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 1275 | 1 | 1275 | 1 | 0.00 |
| 08/05/2012 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 1522 | 1 | 1522 | 1 | 0.00 |
| 08/05/2012 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 1394 | 1 | 1394 | 1 | 0.00 |
| 08/05/2012 | R209 On 01-November-12 | | | Bond Future | 9.00 | 74.9709 | 8.9950 | 74.9709 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/05/2012 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 4073 | 5 | 4073 | 5 | 0.00 |
| 08/05/2012 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 4264 | 5 | 4264 | 5 | 0.00 |
| 08/05/2012 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 3886 | 4 | 3886 | 4 | 0.00 |
| 08/05/2012 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 4230 | 4 | 4230 | 4 | 0.00 |
| 08/05/2012 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 3847 | 3 | 3847 | 3 | 0.00 |
| 08/05/2012 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 4035 | 4 | 4035 | 4 | 0.00 |
| 08/05/2012 | R209 On 07-February-13 | | | Bond Future | 9.07 | 76.2032 | 9.0690 | 76.2032 | 0.00 |
| 08/05/2012 | R209 On 07-February-13 | 9.00 | Call | Bond Future | 4751 | 5 | 4751 | 5 | 0.00 |
| 08/05/2012 | R209 On 07-February-13 | 9.05 | Call | Bond Future | 4937 | 5 | 4937 | 5 | 0.00 |
| 08/05/2012 | R209 On 07-February-13 | 8.95 | Call | Bond Future | 4572 | 5 | 4572 | 5 | 0.00 |
| 08/05/2012 | R209 On 07-February-13 | 8.95 | Put | Bond Future | 5474 | 5 | 5474 | 5 | 0.00 |
| 08/05/2012 | R209 On 07-February-13 | 9.05 | Put | Bond Future | 5080 | 5 | 5080 | 5 | 0.00 |
| 08/05/2012 | R209 On 07-February-13 | 9.00 | Put | Bond Future | 5272 | 5 | 5272 | 5 | 0.00 |
| 08/05/2012 | R210 On 03-May-12 | | | Bond Future | 142.67 | 142.6536 | 142.6675 | 142.6536 | 0.00 |
| 08/05/2012 | R210 On 02-August-12 | | | Bond Future | 144.51 | 144.4998 | 144.5127 | 144.4998 | 925.00 |
| 08/05/2012 | R210 On 02-August-12 | 143.00 | Call | Bond Future | 1513 | 2 | 1513 | 2 | 0.00 |
| 08/05/2012 | R210 On 02-August-12 | 143.05 | Call | Bond Future | 1463 | 1 | 1463 | 1 | 0.00 |
| 08/05/2012 | R210 On 02-August-12 | 142.95 | Call | Bond Future | 1563 | 2 | 1563 | 2 | 0.00 |
| 08/05/2012 | R210 On 02-August-12 | 142.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/05/2012 | R210 On 02-August-12 | 143.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/05/2012 | R210 On 02-August-12 | 143.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/05/2012 | R211 On 03-May-12 | | | Bond Future | 119.65 | 119.6405 | 119.6470 | 119.6405 | 0.00 |
| 08/05/2012 | R211 On 02-August-12 | | | Bond Future | 119.86 | 119.8262 | 119.8589 | 119.8262 | 480.00 |
| 08/05/2012 | R211 On 02-August-12 | 120.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/05/2012 | R211 On 02-August-12 | 119.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/05/2012 | R211 On 02-August-12 | 120.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/05/2012 | R211 On 02-August-12 | 120.05 | Put | Bond Future | 191 | 0 | 191 | 0 | 0.00 |
| 08/05/2012 | R211 On 02-August-12 | 119.95 | Put | Bond Future | 91 | 0 | 91 | 0 | 0.00 |
| 08/05/2012 | R211 On 02-August-12 | 120.00 | Put | Bond Future | 141 | 0 | 141 | 0 | 0.00 |
| 08/05/2012 | R212 On 03-May-12 | | | Bond Future | 118.82 | 118.8113 | 118.8217 | 118.8113 | 0.00 |
| 08/05/2012 | R212 On 02-August-12 | | | Bond Future | 118.93 | 118.8663 | 118.9272 | 118.8663 | 2,962.00 |
| 08/05/2012 | R212 On 02-August-12 | 118.00 | Call | Bond Future | 927 | 1 | 927 | 1 | 0.00 |
| 08/05/2012 | R212 On 02-August-12 | 118.05 | Call | Bond Future | 877 | 1 | 877 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/05/2012 | R212 On 02-August-12 | 117.95 | Call | Bond Future | 977 | 1 | 977 | 1 | 0.00 |
| 08/05/2012 | R212 On 02-August-12 | 117.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/05/2012 | R212 On 02-August-12 | 118.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/05/2012 | R212 On 02-August-12 | 118.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/05/2012 | R213 On 03-May-12 | | | Bond Future | 8.52 | 87.0476 | 8.5150 | 87.0476 | 0.00 |
| 08/05/2012 | R213 On 02-August-12 | | | Bond Future | 8.77 | 87.8252 | 8.7690 | 87.8252 | 4,725.00 |
| 08/05/2012 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 4728 | 5 | 4728 | 5 | 0.00 |
| 08/05/2012 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 5005 | 6 | 5005 | 6 | 0.00 |
| 08/05/2012 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 4457 | 5 | 4457 | 5 | 0.00 |
| 08/05/2012 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 1119 | 1 | 1119 | 1 | 0.00 |
| 08/05/2012 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 921 | 1 | 921 | 1 | 0.00 |
| 08/05/2012 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 1015 | 1 | 1015 | 1 | 0.00 |
| 08/05/2012 | R213 On 01-November-12 | | | Bond Future | 8.84 | 85.6130 | 8.8390 | 85.6130 | 0.00 |
| 08/05/2012 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 4742 | 5 | 4742 | 5 | 0.00 |
| 08/05/2012 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 4954 | 5 | 4954 | 5 | 0.00 |
| 08/05/2012 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 4533 | 5 | 4533 | 5 | 0.00 |
| 08/05/2012 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 3666 | 3 | 3666 | 3 | 0.00 |
| 08/05/2012 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 3317 | 3 | 3317 | 3 | 0.00 |
| 08/05/2012 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 3489 | 3 | 3489 | 3 | 0.00 |
| 08/05/2012 | R213 On 07-February-13 | | | Bond Future | 8.92 | 87.0228 | 8.9180 | 87.0228 | 0.00 |
| 08/05/2012 | R213 On 07-February-13 | 9.00 | Call | Bond Future | 5426 | 6 | 5426 | 6 | 0.00 |
| 08/05/2012 | R213 On 07-February-13 | 9.05 | Call | Bond Future | 5629 | 6 | 5629 | 6 | 0.00 |
| 08/05/2012 | R213 On 07-February-13 | 8.95 | Call | Bond Future | 5226 | 6 | 5226 | 6 | 0.00 |
| 08/05/2012 | R213 On 07-February-13 | 8.95 | Put | Bond Future | 4979 | 5 | 4979 | 5 | 0.00 |
| 08/05/2012 | R213 On 07-February-13 | 9.05 | Put | Bond Future | 4615 | 4 | 4615 | 4 | 0.00 |
| 08/05/2012 | R213 On 07-February-13 | 9.00 | Put | Bond Future | 4794 | 4 | 4794 | 4 | 0.00 |
| 08/05/2012 | R214 On 03-May-12 | | | Bond Future | 8.71 | 77.7973 | 8.7100 | 77.7973 | 0.00 |
| 08/05/2012 | R214 On 02-August-12 | | | Bond Future | 8.98 | 78.5210 | 8.9750 | 78.5210 | 1,530.00 |
| 08/05/2012 | R214 On 02-August-12 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/05/2012 | R214 On 02-August-12 | 8.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/05/2012 | R214 On 02-August-12 | 8.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/05/2012 | R214 On 02-August-12 | 8.81 | Put | Bond Future | 1345 | 0 | 1345 | 0 | 0.00 |
| 08/05/2012 | R214 On 02-August-12 | 8.79 | Put | Bond Future | 1510 | 0 | 1510 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|-------------|-------------------------|---------------|----------------------|----------------|------------------|---------------------------------------|------------------|---|----------------------|
| 08/05/2012 | R214 On 02-August-12 | 8.80 | Put | Bond Future | 1427 | 0 | 1427 | 0 | 0.00 |