



Derivatives Weekly Statistics Report

From: 09/01/2012 To: 09/01/2012

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2012 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2012 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2012 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2012 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2012 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2012 | AL7T On 02-February-12 | | | Index Future | 408.24 | 409.2710 | 408.2360 | 409.2710 | 16.00 |
| 09/01/2012 | AL7T On 03-May-12 | | | Index Future | 414.06 | 415.1270 | 414.0620 | 415.1270 | 0.00 |
| 09/01/2012 | ALBI On 02-February-12 | | | Index Future | 371.75 | 372.6710 | 371.7540 | 372.6710 | 1,038.00 |
| 09/01/2012 | ALBI On 03-May-12 | | | Index Future | 377.06 | 378.0030 | 377.0590 | 378.0030 | 0.00 |
| 09/01/2012 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2012 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2012 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2012 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2012 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2012 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2012 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2012 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2012 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2012 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2012 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2012 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 09/01/2012 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2012 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2012 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2012 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2012 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2012 | CAAN On 30-March-12 | | | Can-Do Future | 0.37 | 0.3747 | 0.3687 | 0.3747 | 100,000.00 |
| 09/01/2012 | CAAO On 30-March-12 | | | Can-Do Future | 0.08 | 0.0852 | 0.0792 | 0.0852 | 100,000.00 |
| 09/01/2012 | CAAS On 31-January-12 | | | Can-Do Future | 0.20 | 0.1812 | 0.1970 | 0.1812 | 12,500.00 |
| 09/01/2012 | CAAT On 29-February-12 | | | Can-Do Future | 0.15 | 0.1368 | 0.1510 | 0.1368 | 12,500.00 |
| 09/01/2012 | CAAU On 31-January-12 | | | Can-Do Future | 0.01 | 0.0205 | 0.0114 | 0.0205 | 19,481.00 |
| 09/01/2012 | CAAV On 29-February-12 | | | Can-Do Future | 0.04 | 0.0540 | 0.0413 | 0.0540 | 12,987.00 |
| 09/01/2012 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2012 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 09/01/2012 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2012 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/01/2012 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2012 | GOVI On 02-February-12 | | | GOVI | 373.24 | 374.0900 | 373.2350 | 374.0900 | 185.00 |
| 09/01/2012 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 42350 | 5 | 4 | 5 | 0.00 |
| 09/01/2012 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 42250 | 5 | 4 | 5 | 0.00 |
| 09/01/2012 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 42450 | 5 | 4 | 5 | 0.00 |
| 09/01/2012 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | GOVI On 03-May-12 | | | GOVI | 378.56 | 379.4420 | 378.5610 | 379.4420 | 0.00 |
| 09/01/2012 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 34290 | 3 | 3 | 3 | 0.00 |
| 09/01/2012 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 34490 | 3 | 3 | 3 | 0.00 |
| 09/01/2012 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 34390 | 3 | 3 | 3 | 0.00 |
| 09/01/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 09/01/2012 | IGOV On 02-February-12 | | | Index Future | 167.62 | 167.5390 | 167.6200 | 167.5390 | 510.00 |
| 09/01/2012 | IGOV On 03-May-12 | | | Index Future | 170.01 | 169.9360 | 170.0130 | 169.9360 | 0.00 |
| 09/01/2012 | ILBI On 02-February-12 | | | Index Future | 454.71 | 454.7100 | 454.7100 | 454.7100 | 88.00 |
| 09/01/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 09/01/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 09/01/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 09/01/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 09/01/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 09/01/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 09/01/2012 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.60 | 94.4000 | 94.4000 | 94.4000 | 101.00 |
| 09/01/2012 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.61 | 94.3900 | 94.3900 | 94.3900 | 0.00 |

| Date | Contract Details | | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2012 | JBAF On | 20-March-12 | | | Jibar Tradeable Future | 5.62 | 94.3900 | 94.3800 | 94.3900 | 2,390.00 |
| 09/01/2012 | JBAF On | 18-April-12 | | | Jibar Tradeable Future | 5.62 | 94.4000 | 94.3800 | 94.4000 | 0.00 |
| 09/01/2012 | JBAF On | 16-May-12 | | | Jibar Tradeable Future | 5.64 | 94.3800 | 94.3600 | 94.3800 | 0.00 |
| 09/01/2012 | JBAF On | 20-June-12 | | | Jibar Tradeable Future | 5.68 | 94.3400 | 94.3200 | 94.3400 | 2,890.00 |
| 09/01/2012 | JBAF On | 19-September-12 | | | Jibar Tradeable Future | 5.79 | 94.2500 | 94.2100 | 94.2500 | 44,760.00 |
| 09/01/2012 | JBAF On | 19-December-12 | | | Jibar Tradeable Future | 5.96 | 94.0700 | 94.0400 | 94.0700 | 990.00 |
| 09/01/2012 | JBAF On | 20-March-13 | | | Jibar Tradeable Future | 6.18 | 93.8500 | 93.8200 | 93.8500 | 790.00 |
| 09/01/2012 | JBAF On | 19-June-13 | | | Jibar Tradeable Future | 6.42 | 93.6100 | 93.5800 | 93.6100 | 1,250.00 |
| 09/01/2012 | JBAF On | 18-September-13 | | | Jibar Tradeable Future | 6.69 | 93.3400 | 93.3100 | 93.3400 | 1,500.00 |
| 09/01/2012 | JBAF On | 18-December-13 | | | Jibar Tradeable Future | 6.92 | 93.0900 | 93.0800 | 93.0900 | 0.00 |
| 09/01/2012 | JN02 On | 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 09/01/2012 | JN02 On | 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | JN02 On | 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | JN02 On | 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | JN02 On | 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | JN02 On | 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | JN02 On | 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | JN05 On | 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 09/01/2012 | JN05 On | 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | JN05 On | 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | JN05 On | 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | JN05 On | 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | JN05 On | 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | JN05 On | 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | JN10 On | 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 09/01/2012 | JN10 On | 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | JN10 On | 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | JN10 On | 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | JN10 On | 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | JN10 On | 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | JN10 On | 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |

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|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2012 | OTH1 On 02-February-12 | | | Index Future | 363.55 | 364.7620 | 363.5540 | 364.7620 | 0.00 |
| 09/01/2012 | R157 On 02-February-12 | | | Bond Future | 6.92 | 126.1853 | 126.0260 | 126.1853 | 10,866.00 |
| 09/01/2012 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 5433 | 6 | 5 | 6 | 0.00 |
| 09/01/2012 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 5600 | 6 | 6 | 6 | 0.00 |
| 09/01/2012 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 5266 | 5 | 5 | 5 | 0.00 |
| 09/01/2012 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 2 | 0 | 0 | 0 | 130.00 |
| 09/01/2012 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 786 | 1 | 1 | 1 | 0.00 |
| 09/01/2012 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 102 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R157 On 02-February-12 | 6.25 | Call | Bond Future | 15 | 0 | 0 | 0 | 3,960.00 |
| 09/01/2012 | R157 On 02-February-12 | 7.20 | Call | Bond Future | 1163 | 1 | 1 | 1 | 0.00 |
| 09/01/2012 | R157 On 02-February-12 | 6.45 | Call | Bond Future | 57 | 0 | 0 | 0 | 1,320.00 |
| 09/01/2012 | R157 On 02-February-12 | 6.65 | Call | Bond Future | 170 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R157 On 02-February-12 | 6.65 | Put | Bond Future | 1127 | 1 | 1 | 1 | 1,320.00 |
| 09/01/2012 | R157 On 02-February-12 | 7.20 | Put | Bond Future | 174 | 0 | 0 | 0 | 3,960.00 |
| 09/01/2012 | R157 On 02-February-12 | 6.45 | Put | Bond Future | 1731 | 2 | 2 | 2 | 0.00 |
| 09/01/2012 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 1417 | 1 | 1 | 1 | 0.00 |
| 09/01/2012 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 3310 | 3 | 3 | 3 | 0.00 |
| 09/01/2012 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 324 | 0 | 0 | 0 | 130.00 |
| 09/01/2012 | R157 On 02-February-12 | 6.25 | Put | Bond Future | 2412 | 2 | 2 | 2 | 0.00 |
| 09/01/2012 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R157 On 03-May-12 | | | Bond Future | 7.02 | 121.1841 | 121.0195 | 121.1841 | 0.00 |
| 09/01/2012 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4092 | 4 | 4 | 4 | 0.00 |
| 09/01/2012 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 3950 | 4 | 4 | 4 | 0.00 |
| 09/01/2012 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4235 | 4 | 4 | 4 | 0.00 |
| 09/01/2012 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 121 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 151 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 136 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R157 On 02-August-12 | | | Bond Future | 7.10 | 123.0383 | 122.8677 | 123.0383 | 0.00 |
| 09/01/2012 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3387 | 4 | 3 | 4 | 0.00 |
| 09/01/2012 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3277 | 3 | 3 | 3 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2012 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3496 | 4 | 3 | 4 | 0.00 |
| 09/01/2012 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 644 | 1 | 1 | 1 | 0.00 |
| 09/01/2012 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 720 | 1 | 1 | 1 | 0.00 |
| 09/01/2012 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 682 | 1 | 1 | 1 | 0.00 |
| 09/01/2012 | R157 On 01-November-12 | | | Bond Future | 7.19 | 118.1180 | 117.9472 | 118.1180 | 0.00 |
| 09/01/2012 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1641 | 2 | 2 | 2 | 0.00 |
| 09/01/2012 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1577 | 2 | 2 | 2 | 0.00 |
| 09/01/2012 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 1710 | 2 | 2 | 2 | 0.00 |
| 09/01/2012 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 2105 | 2 | 2 | 2 | 0.00 |
| 09/01/2012 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 2254 | 2 | 2 | 2 | 0.00 |
| 09/01/2012 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 2177 | 2 | 2 | 2 | 0.00 |
| 09/01/2012 | R186 On 02-February-12 | | | Bond Future | 8.70 | 116.6893 | 116.2404 | 116.6893 | 27,833.00 |
| 09/01/2012 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 3495 | 4 | 3 | 4 | 0.00 |
| 09/01/2012 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 3822 | 4 | 4 | 4 | 0.00 |
| 09/01/2012 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 3180 | 4 | 3 | 4 | 0.00 |
| 09/01/2012 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 36 | 0 | 0 | 0 | 6,000.00 |
| 09/01/2012 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 6,000.00 |
| 09/01/2012 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 143 | 0 | 0 | 0 | 100.00 |
| 09/01/2012 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 32570 | 33 | 33 | 33 | 0.00 |
| 09/01/2012 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 104344 | 105 | 104 | 105 | 0.00 |
| 09/01/2012 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 6775 | 6 | 7 | 6 | 0.00 |
| 09/01/2012 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 19972 | 20 | 20 | 20 | 0.00 |
| 09/01/2012 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 902 | 1 | 1 | 1 | 0.00 |
| 09/01/2012 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 9181 | 9 | 9 | 9 | 0.00 |
| 09/01/2012 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 661 | 1 | 1 | 1 | 0.00 |
| 09/01/2012 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 774 | 1 | 1 | 1 | 100.00 |
| 09/01/2012 | R186 On 03-May-12 | | | Bond Future | 8.79 | 118.3659 | 117.8989 | 118.3659 | 0.00 |
| 09/01/2012 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 5104 | 5 | 5 | 5 | 0.00 |
| 09/01/2012 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 5360 | 6 | 5 | 6 | 0.00 |
| 09/01/2012 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 4853 | 5 | 5 | 5 | 0.00 |
| 09/01/2012 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 3424 | 3 | 3 | 3 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2012 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 3057 | 3 | 3 | 3 | 0.00 |
| 09/01/2012 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3237 | 3 | 3 | 3 | 0.00 |
| 09/01/2012 | R186 On 02-August-12 | | | Bond Future | 8.87 | 114.8823 | 114.4065 | 114.8823 | 0.00 |
| 09/01/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 4790 | 5 | 5 | 5 | 0.00 |
| 09/01/2012 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 5005 | 5 | 5 | 5 | 0.00 |
| 09/01/2012 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 4587 | 5 | 5 | 5 | 0.00 |
| 09/01/2012 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 6113 | 6 | 6 | 6 | 0.00 |
| 09/01/2012 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 5640 | 5 | 6 | 5 | 0.00 |
| 09/01/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 5869 | 6 | 6 | 6 | 0.00 |
| 09/01/2012 | R186 On 01-November-12 | | | Bond Future | 8.96 | 116.6421 | 116.1667 | 116.6421 | 0.00 |
| 09/01/2012 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 5482 | 6 | 5 | 6 | 0.00 |
| 09/01/2012 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 5690 | 6 | 6 | 6 | 0.00 |
| 09/01/2012 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 5287 | 6 | 5 | 6 | 0.00 |
| 09/01/2012 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 7534 | 7 | 8 | 7 | 0.00 |
| 09/01/2012 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 7055 | 7 | 7 | 7 | 0.00 |
| 09/01/2012 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 7286 | 7 | 7 | 7 | 0.00 |
| 09/01/2012 | R189 On 02-February-12 | | | Bond Future | 218.90 | 218.9004 | 218.9010 | 218.9004 | 0.00 |
| 09/01/2012 | R189 On 02-February-12 | 218.00 | Call | Bond Future | 901 | 1 | 1 | 1 | 0.00 |
| 09/01/2012 | R189 On 02-February-12 | 217.95 | Call | Bond Future | 951 | 1 | 1 | 1 | 0.00 |
| 09/01/2012 | R189 On 02-February-12 | 218.05 | Call | Bond Future | 851 | 1 | 1 | 1 | 0.00 |
| 09/01/2012 | R189 On 02-February-12 | 218.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R189 On 02-February-12 | 217.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R189 On 02-February-12 | 218.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R197 On 02-February-12 | | | Bond Future | 246.79 | 246.7770 | 246.7937 | 246.7770 | 965.00 |
| 09/01/2012 | R197 On 02-February-12 | 237.00 | Call | Bond Future | 9794 | 10 | 10 | 10 | 0.00 |
| 09/01/2012 | R197 On 02-February-12 | 237.05 | Call | Bond Future | 9744 | 10 | 10 | 10 | 0.00 |
| 09/01/2012 | R197 On 02-February-12 | 236.95 | Call | Bond Future | 9844 | 10 | 10 | 10 | 0.00 |
| 09/01/2012 | R197 On 02-February-12 | 236.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R197 On 02-February-12 | 237.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R197 On 02-February-12 | 237.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R201 On 02-February-12 | | | Bond Future | 6.42 | 107.2777 | 107.1570 | 107.2777 | 3,124.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2012 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 4772 | 5 | 5 | 5 | 0.00 |
| 09/01/2012 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4645 | 5 | 5 | 5 | 0.00 |
| 09/01/2012 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 4898 | 5 | 5 | 5 | 0.00 |
| 09/01/2012 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R201 On 03-May-12 | | | Bond Future | 6.49 | 108.8140 | 108.6862 | 108.8140 | 0.00 |
| 09/01/2012 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3135 | 3 | 3 | 3 | 0.00 |
| 09/01/2012 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3027 | 3 | 3 | 3 | 0.00 |
| 09/01/2012 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3243 | 3 | 3 | 3 | 0.00 |
| 09/01/2012 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 77 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 98 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 87 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R201 On 02-August-12 | | | Bond Future | 6.52 | 106.0675 | 105.9357 | 106.0675 | 0.00 |
| 09/01/2012 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2577 | 3 | 3 | 3 | 0.00 |
| 09/01/2012 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2493 | 3 | 2 | 3 | 0.00 |
| 09/01/2012 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2660 | 3 | 3 | 3 | 0.00 |
| 09/01/2012 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 394 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 445 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 420 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R201 On 01-November-12 | | | Bond Future | 6.56 | 107.6957 | 107.5651 | 107.6957 | 0.00 |
| 09/01/2012 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1379 | 1 | 1 | 1 | 0.00 |
| 09/01/2012 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1330 | 1 | 1 | 1 | 0.00 |
| 09/01/2012 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1432 | 2 | 1 | 2 | 0.00 |
| 09/01/2012 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 1448 | 1 | 1 | 1 | 0.00 |
| 09/01/2012 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 1547 | 1 | 2 | 1 | 0.00 |
| 09/01/2012 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 1496 | 1 | 1 | 1 | 0.00 |
| 09/01/2012 | R202 On 02-February-12 | | | Bond Future | 186.69 | 186.6731 | 186.6862 | 186.6731 | 36,743.00 |
| 09/01/2012 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 9686 | 10 | 10 | 10 | 0.00 |
| 09/01/2012 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 9636 | 10 | 10 | 10 | 0.00 |
| 09/01/2012 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 9736 | 10 | 10 | 10 | 0.00 |
| 09/01/2012 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R202 On 02-February-12 | 177.05 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2012 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R203 On 02-February-12 | | | Bond Future | 7.61 | 106.4102 | 106.1583 | 106.4102 | 3,586.00 |
| 09/01/2012 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 5066 | 5 | 5 | 5 | 0.00 |
| 09/01/2012 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 5280 | 6 | 5 | 6 | 0.00 |
| 09/01/2012 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 4852 | 5 | 5 | 5 | 0.00 |
| 09/01/2012 | R203 On 02-February-12 | 6.95 | Call | Bond Future | 37 | 0 | 0 | 0 | 2,640.00 |
| 09/01/2012 | R203 On 02-February-12 | 7.95 | Call | Bond Future | 1772 | 2 | 2 | 2 | 0.00 |
| 09/01/2012 | R203 On 02-February-12 | 7.20 | Call | Bond Future | 149 | 0 | 0 | 0 | 880.00 |
| 09/01/2012 | R203 On 02-February-12 | 7.35 | Call | Bond Future | 294 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R203 On 02-February-12 | 7.35 | Put | Bond Future | 1482 | 1 | 1 | 1 | 880.00 |
| 09/01/2012 | R203 On 02-February-12 | 7.95 | Put | Bond Future | 222 | 0 | 0 | 0 | 2,640.00 |
| 09/01/2012 | R203 On 02-February-12 | 7.20 | Put | Bond Future | 2036 | 2 | 2 | 2 | 0.00 |
| 09/01/2012 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R203 On 02-February-12 | 6.95 | Put | Bond Future | 3102 | 3 | 3 | 3 | 0.00 |
| 09/01/2012 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R203 On 03-May-12 | | | Bond Future | 7.71 | 103.7726 | 103.5137 | 103.7726 | 0.00 |
| 09/01/2012 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 4787 | 5 | 5 | 5 | 0.00 |
| 09/01/2012 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 4962 | 5 | 5 | 5 | 0.00 |
| 09/01/2012 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 4614 | 5 | 5 | 5 | 0.00 |
| 09/01/2012 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 399 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 332 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 364 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R203 On 02-August-12 | | | Bond Future | 7.80 | 105.3596 | 105.0949 | 105.3596 | 0.00 |
| 09/01/2012 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4136 | 4 | 4 | 4 | 0.00 |
| 09/01/2012 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 3996 | 4 | 4 | 4 | 0.00 |
| 09/01/2012 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4273 | 4 | 4 | 4 | 0.00 |
| 09/01/2012 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1194 | 1 | 1 | 1 | 0.00 |
| 09/01/2012 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1322 | 1 | 1 | 1 | 0.00 |
| 09/01/2012 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1259 | 1 | 1 | 1 | 0.00 |
| 09/01/2012 | R203 On 01-November-12 | | | Bond Future | 7.90 | 102.8148 | 102.5500 | 102.8148 | 0.00 |
| 09/01/2012 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 2414 | 3 | 2 | 3 | 0.00 |
| 09/01/2012 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 2514 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2012 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 2321 | 2 | 2 | 2 | 0.00 |
| 09/01/2012 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 3134 | 3 | 3 | 3 | 0.00 |
| 09/01/2012 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 2924 | 3 | 3 | 3 | 0.00 |
| 09/01/2012 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 3025 | 3 | 3 | 3 | 0.00 |
| 09/01/2012 | R204 On 02-February-12 | | | Bond Future | 7.91 | 101.7613 | 101.5252 | 101.7613 | 3,543.00 |
| 09/01/2012 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 5543 | 6 | 6 | 6 | 0.00 |
| 09/01/2012 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 5785 | 6 | 6 | 6 | 0.00 |
| 09/01/2012 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 5302 | 6 | 5 | 6 | 0.00 |
| 09/01/2012 | R204 On 02-February-12 | 7.25 | Call | Bond Future | 64 | 0 | 0 | 0 | 540.00 |
| 09/01/2012 | R204 On 02-February-12 | 8.00 | Call | Bond Future | 1203 | 1 | 1 | 1 | 0.00 |
| 09/01/2012 | R204 On 02-February-12 | 7.50 | Call | Bond Future | 220 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R204 On 02-February-12 | 7.50 | Put | Bond Future | 2376 | 2 | 2 | 2 | 0.00 |
| 09/01/2012 | R204 On 02-February-12 | 8.00 | Put | Bond Future | 712 | 1 | 1 | 1 | 540.00 |
| 09/01/2012 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 12 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R204 On 02-February-12 | 7.25 | Put | Bond Future | 3576 | 3 | 4 | 3 | 0.00 |
| 09/01/2012 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R204 On 03-May-12 | | | Bond Future | 8.01 | 103.2166 | 102.9733 | 103.2166 | 0.00 |
| 09/01/2012 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 4496 | 5 | 4 | 5 | 0.00 |
| 09/01/2012 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4314 | 5 | 4 | 5 | 0.00 |
| 09/01/2012 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 4676 | 5 | 5 | 5 | 0.00 |
| 09/01/2012 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 775 | 1 | 1 | 1 | 0.00 |
| 09/01/2012 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 896 | 1 | 1 | 1 | 0.00 |
| 09/01/2012 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 836 | 1 | 1 | 1 | 0.00 |
| 09/01/2012 | R204 On 02-August-12 | | | Bond Future | 8.10 | 100.7619 | 100.5172 | 100.7619 | 0.00 |
| 09/01/2012 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 3878 | 4 | 4 | 4 | 0.00 |
| 09/01/2012 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4028 | 4 | 4 | 4 | 0.00 |
| 09/01/2012 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 3730 | 4 | 4 | 4 | 0.00 |
| 09/01/2012 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2042 | 2 | 2 | 2 | 0.00 |
| 09/01/2012 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 1863 | 2 | 2 | 2 | 0.00 |
| 09/01/2012 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 1951 | 2 | 2 | 2 | 0.00 |
| 09/01/2012 | R204 On 01-November-12 | | | Bond Future | 8.20 | 102.3085 | 102.0630 | 102.3085 | 0.00 |
| 09/01/2012 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 2886 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2012 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 2778 | 3 | 3 | 3 | 0.00 |
| 09/01/2012 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3002 | 3 | 3 | 3 | 0.00 |
| 09/01/2012 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 3703 | 4 | 4 | 4 | 0.00 |
| 09/01/2012 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 3956 | 4 | 4 | 4 | 0.00 |
| 09/01/2012 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 3825 | 4 | 4 | 4 | 0.00 |
| 09/01/2012 | R206 On 02-February-12 | | | Bond Future | 6.20 | 102.8903 | 102.8153 | 102.8903 | 300.00 |
| 09/01/2012 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3230 | 3 | 3 | 3 | 0.00 |
| 09/01/2012 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3143 | 3 | 3 | 3 | 0.00 |
| 09/01/2012 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3318 | 3 | 3 | 3 | 0.00 |
| 09/01/2012 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R206 On 03-May-12 | | | Bond Future | 6.27 | 104.3619 | 104.2835 | 104.3619 | 0.00 |
| 09/01/2012 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2003 | 2 | 2 | 2 | 0.00 |
| 09/01/2012 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2075 | 2 | 2 | 2 | 0.00 |
| 09/01/2012 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 1932 | 2 | 2 | 2 | 0.00 |
| 09/01/2012 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 59 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 46 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 52 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R206 On 02-August-12 | | | Bond Future | 6.28 | 102.1929 | 102.1106 | 102.1929 | 0.00 |
| 09/01/2012 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1603 | 2 | 2 | 2 | 0.00 |
| 09/01/2012 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1553 | 2 | 2 | 2 | 0.00 |
| 09/01/2012 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1653 | 2 | 2 | 2 | 0.00 |
| 09/01/2012 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 272 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 307 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 289 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R206 On 01-November-12 | | | Bond Future | 6.29 | 103.7613 | 103.6801 | 103.7613 | 0.00 |
| 09/01/2012 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 779 | 1 | 1 | 1 | 0.00 |
| 09/01/2012 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 807 | 1 | 1 | 1 | 0.00 |
| 09/01/2012 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 753 | 1 | 1 | 1 | 0.00 |
| 09/01/2012 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 1139 | 1 | 1 | 1 | 0.00 |
| 09/01/2012 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 1078 | 1 | 1 | 1 | 0.00 |
| 09/01/2012 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 1108 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2012 | R207 On 02-February-12 | | | Bond Future | 8.13 | 95.6785 | 95.4044 | 95.6785 | 43,515.00 |
| 09/01/2012 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 4748 | 5 | 5 | 5 | 0.00 |
| 09/01/2012 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 5005 | 5 | 5 | 5 | 0.00 |
| 09/01/2012 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 4492 | 5 | 4 | 5 | 0.00 |
| 09/01/2012 | R207 On 02-February-12 | 7.35 | Call | Bond Future | 17 | 0 | 0 | 0 | 1,920.00 |
| 09/01/2012 | R207 On 02-February-12 | 8.50 | Call | Bond Future | 2286 | 3 | 2 | 3 | 0.00 |
| 09/01/2012 | R207 On 02-February-12 | 7.65 | Call | Bond Future | 116 | 0 | 0 | 0 | 640.00 |
| 09/01/2012 | R207 On 02-February-12 | 7.85 | Call | Bond Future | 313 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R207 On 02-February-12 | 7.85 | Put | Bond Future | 1864 | 2 | 2 | 2 | 640.00 |
| 09/01/2012 | R207 On 02-February-12 | 8.50 | Put | Bond Future | 221 | 0 | 0 | 0 | 1,920.00 |
| 09/01/2012 | R207 On 02-February-12 | 7.65 | Put | Bond Future | 2815 | 3 | 3 | 3 | 0.00 |
| 09/01/2012 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 23 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R207 On 02-February-12 | 7.35 | Put | Bond Future | 4470 | 4 | 4 | 4 | 0.00 |
| 09/01/2012 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 12 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 17 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R207 On 03-May-12 | | | Bond Future | 8.23 | 97.0505 | 96.7626 | 97.0505 | 10.00 |
| 09/01/2012 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4031 | 4 | 4 | 4 | 0.00 |
| 09/01/2012 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 3852 | 4 | 4 | 4 | 0.00 |
| 09/01/2012 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4213 | 4 | 4 | 4 | 0.00 |
| 09/01/2012 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1175 | 1 | 1 | 1 | 0.00 |
| 09/01/2012 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1336 | 1 | 1 | 1 | 0.00 |
| 09/01/2012 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1253 | 1 | 1 | 1 | 0.00 |
| 09/01/2012 | R207 On 02-August-12 | | | Bond Future | 8.32 | 94.8937 | 94.6037 | 94.8937 | 0.00 |
| 09/01/2012 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4321 | 5 | 4 | 5 | 0.00 |
| 09/01/2012 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4483 | 5 | 4 | 5 | 0.00 |
| 09/01/2012 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4162 | 4 | 4 | 4 | 0.00 |
| 09/01/2012 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2183 | 2 | 2 | 2 | 0.00 |
| 09/01/2012 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 1993 | 2 | 2 | 2 | 0.00 |
| 09/01/2012 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2086 | 2 | 2 | 2 | 0.00 |
| 09/01/2012 | R207 On 01-November-12 | | | Bond Future | 8.41 | 96.3500 | 96.0582 | 96.3500 | 0.00 |
| 09/01/2012 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 3245 | 3 | 3 | 3 | 0.00 |
| 09/01/2012 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3127 | 3 | 3 | 3 | 0.00 |
| 09/01/2012 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 3371 | 4 | 3 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2012 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 3940 | 4 | 4 | 4 | 0.00 |
| 09/01/2012 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 4213 | 4 | 4 | 4 | 0.00 |
| 09/01/2012 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 4072 | 4 | 4 | 4 | 0.00 |
| 09/01/2012 | R208 On 02-February-12 | | | Bond Future | 8.17 | 93.6718 | 93.3718 | 93.6718 | 14,084.00 |
| 09/01/2012 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 4829 | 5 | 5 | 5 | 0.00 |
| 09/01/2012 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 5103 | 5 | 5 | 5 | 0.00 |
| 09/01/2012 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 4555 | 5 | 5 | 5 | 0.00 |
| 09/01/2012 | R208 On 02-February-12 | 7.45 | Call | Bond Future | 18 | 0 | 0 | 0 | 2,880.00 |
| 09/01/2012 | R208 On 02-February-12 | 8.55 | Call | Bond Future | 2446 | 3 | 2 | 3 | 0.00 |
| 09/01/2012 | R208 On 02-February-12 | 7.70 | Call | Bond Future | 103 | 0 | 0 | 0 | 960.00 |
| 09/01/2012 | R208 On 02-February-12 | 7.90 | Call | Bond Future | 301 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R208 On 02-February-12 | 7.90 | Put | Bond Future | 1924 | 2 | 2 | 2 | 960.00 |
| 09/01/2012 | R208 On 02-February-12 | 8.55 | Put | Bond Future | 195 | 0 | 0 | 0 | 2,880.00 |
| 09/01/2012 | R208 On 02-February-12 | 7.70 | Put | Bond Future | 2960 | 3 | 3 | 3 | 0.00 |
| 09/01/2012 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 22 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R208 On 02-February-12 | 7.45 | Put | Bond Future | 4448 | 4 | 4 | 4 | 0.00 |
| 09/01/2012 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 11 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 16 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R208 On 03-May-12 | | | Bond Future | 8.26 | 91.6167 | 91.3124 | 91.6167 | 0.00 |
| 09/01/2012 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5137 | 5 | 5 | 5 | 0.00 |
| 09/01/2012 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5341 | 6 | 5 | 6 | 0.00 |
| 09/01/2012 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 4929 | 5 | 5 | 5 | 0.00 |
| 09/01/2012 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1005 | 1 | 1 | 1 | 0.00 |
| 09/01/2012 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 867 | 1 | 1 | 1 | 0.00 |
| 09/01/2012 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 937 | 1 | 1 | 1 | 0.00 |
| 09/01/2012 | R208 On 02-August-12 | | | Bond Future | 8.34 | 93.0136 | 92.7052 | 93.0136 | 0.00 |
| 09/01/2012 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4589 | 5 | 5 | 5 | 0.00 |
| 09/01/2012 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4418 | 5 | 4 | 5 | 0.00 |
| 09/01/2012 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 4762 | 5 | 5 | 5 | 0.00 |
| 09/01/2012 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2188 | 2 | 2 | 2 | 0.00 |
| 09/01/2012 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2395 | 2 | 2 | 2 | 0.00 |
| 09/01/2012 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2290 | 2 | 2 | 2 | 0.00 |
| 09/01/2012 | R208 On 01-November-12 | | | Bond Future | 8.43 | 91.0469 | 90.7351 | 91.0469 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2012 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 3304 | 3 | 3 | 3 | 0.00 |
| 09/01/2012 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 3440 | 4 | 3 | 4 | 0.00 |
| 09/01/2012 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 3177 | 3 | 3 | 3 | 0.00 |
| 09/01/2012 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 4438 | 4 | 4 | 4 | 0.00 |
| 09/01/2012 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 4138 | 4 | 4 | 4 | 0.00 |
| 09/01/2012 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 4283 | 4 | 4 | 4 | 0.00 |
| 09/01/2012 | R209 On 02-February-12 | | | Bond Future | 9.08 | 75.1526 | 74.6980 | 75.1526 | 2,916.00 |
| 09/01/2012 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 1270 | 2 | 1 | 2 | 0.00 |
| 09/01/2012 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 1445 | 2 | 1 | 2 | 0.00 |
| 09/01/2012 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 1110 | 1 | 1 | 1 | 0.00 |
| 09/01/2012 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2093 | 2 | 2 | 2 | 0.00 |
| 09/01/2012 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 1664 | 2 | 2 | 2 | 0.00 |
| 09/01/2012 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 1870 | 2 | 2 | 2 | 0.00 |
| 09/01/2012 | R209 On 03-May-12 | | | Bond Future | 9.16 | 73.0836 | 72.6206 | 73.0836 | 0.00 |
| 09/01/2012 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 2848 | 3 | 3 | 3 | 0.00 |
| 09/01/2012 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 2684 | 3 | 3 | 3 | 0.00 |
| 09/01/2012 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 3021 | 3 | 3 | 3 | 0.00 |
| 09/01/2012 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3831 | 4 | 4 | 4 | 0.00 |
| 09/01/2012 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 4257 | 4 | 4 | 4 | 0.00 |
| 09/01/2012 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 4038 | 4 | 4 | 4 | 0.00 |
| 09/01/2012 | R209 On 02-August-12 | | | Bond Future | 9.23 | 74.2036 | 73.7317 | 74.2036 | 0.00 |
| 09/01/2012 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 4715 | 5 | 5 | 5 | 0.00 |
| 09/01/2012 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 4901 | 5 | 5 | 5 | 0.00 |
| 09/01/2012 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 4531 | 5 | 5 | 5 | 0.00 |
| 09/01/2012 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 4744 | 5 | 5 | 5 | 0.00 |
| 09/01/2012 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 4383 | 4 | 4 | 4 | 0.00 |
| 09/01/2012 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 4561 | 4 | 5 | 4 | 0.00 |
| 09/01/2012 | R209 On 01-November-12 | | | Bond Future | 9.30 | 72.1958 | 71.7229 | 72.1958 | 0.00 |
| 09/01/2012 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 4263 | 5 | 4 | 5 | 0.00 |
| 09/01/2012 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 4107 | 4 | 4 | 4 | 0.00 |
| 09/01/2012 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 4429 | 5 | 4 | 5 | 0.00 |
| 09/01/2012 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 6291 | 6 | 6 | 6 | 0.00 |
| 09/01/2012 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 6730 | 7 | 7 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2012 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 6504 | 6 | 7 | 6 | 0.00 |
| 09/01/2012 | R210 On 02-February-12 | | | Bond Future | 140.04 | 140.0311 | 140.0408 | 140.0311 | 755.00 |
| 09/01/2012 | R210 On 02-February-12 | 131.00 | Call | Bond Future | 9041 | 9 | 9 | 9 | 0.00 |
| 09/01/2012 | R210 On 02-February-12 | 131.05 | Call | Bond Future | 8991 | 9 | 9 | 9 | 0.00 |
| 09/01/2012 | R210 On 02-February-12 | 130.95 | Call | Bond Future | 9091 | 9 | 9 | 9 | 0.00 |
| 09/01/2012 | R210 On 02-February-12 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R210 On 02-February-12 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R210 On 02-February-12 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R211 On 02-February-12 | | | Bond Future | 116.68 | 116.6796 | 116.6832 | 116.6796 | 480.00 |
| 09/01/2012 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 6183 | 6 | 6 | 6 | 0.00 |
| 09/01/2012 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 6233 | 6 | 6 | 6 | 0.00 |
| 09/01/2012 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 6133 | 6 | 6 | 6 | 0.00 |
| 09/01/2012 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R212 On 02-February-12 | | | Bond Future | 113.22 | 113.2136 | 113.2212 | 113.2136 | 2,677.00 |
| 09/01/2012 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 4721 | 5 | 5 | 5 | 0.00 |
| 09/01/2012 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 4671 | 5 | 5 | 5 | 0.00 |
| 09/01/2012 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 4771 | 5 | 5 | 5 | 0.00 |
| 09/01/2012 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2012 | R213 On 02-February-12 | | | Bond Future | 9.08 | 84.7972 | 84.3800 | 84.7972 | 487.00 |
| 09/01/2012 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 1283 | 2 | 1 | 2 | 0.00 |
| 09/01/2012 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 1121 | 1 | 1 | 1 | 0.00 |
| 09/01/2012 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 1461 | 2 | 1 | 2 | 0.00 |
| 09/01/2012 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 1708 | 2 | 2 | 2 | 0.00 |
| 09/01/2012 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 2146 | 2 | 2 | 2 | 0.00 |
| 09/01/2012 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 1918 | 2 | 2 | 2 | 0.00 |
| 09/01/2012 | R213 On 03-May-12 | | | Bond Future | 9.17 | 82.4796 | 82.0460 | 82.4796 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2012 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 3801 | 4 | 4 | 4 | 0.00 |
| 09/01/2012 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 4003 | 4 | 4 | 4 | 0.00 |
| 09/01/2012 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 3604 | 4 | 4 | 4 | 0.00 |
| 09/01/2012 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 3355 | 3 | 3 | 3 | 0.00 |
| 09/01/2012 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 3005 | 3 | 3 | 3 | 0.00 |
| 09/01/2012 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 3176 | 3 | 3 | 3 | 0.00 |
| 09/01/2012 | R213 On 02-August-12 | | | Bond Future | 9.24 | 83.7390 | 83.2966 | 83.7390 | 0.00 |
| 09/01/2012 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 4753 | 5 | 5 | 5 | 0.00 |
| 09/01/2012 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 4943 | 5 | 5 | 5 | 0.00 |
| 09/01/2012 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 4566 | 5 | 5 | 5 | 0.00 |
| 09/01/2012 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 4896 | 5 | 5 | 5 | 0.00 |
| 09/01/2012 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 4526 | 4 | 5 | 4 | 0.00 |
| 09/01/2012 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 4708 | 5 | 5 | 5 | 0.00 |
| 09/01/2012 | R213 On 01-November-12 | | | Bond Future | 9.33 | 81.4844 | 81.0411 | 81.4844 | 0.00 |
| 09/01/2012 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 4241 | 4 | 4 | 4 | 0.00 |
| 09/01/2012 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 4402 | 5 | 4 | 5 | 0.00 |
| 09/01/2012 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 4083 | 4 | 4 | 4 | 0.00 |
| 09/01/2012 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 6915 | 7 | 7 | 7 | 0.00 |
| 09/01/2012 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 6464 | 6 | 6 | 6 | 0.00 |
| 09/01/2012 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 6687 | 6 | 7 | 6 | 0.00 |
| 09/01/2012 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |