



Derivatives Weekly Statistics Report

From: 06/02/2012 To: 10/02/2012

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | AL7T On 03-May-12 | | | Index Future | 425.89 | 427.7550 | 425.8930 | 427.7550 | 16.00 |
| 06/02/2012 | AL7T On 02-August-12 | | | Index Future | 432.32 | 434.2160 | 432.3160 | 434.2160 | 0.00 |
| 06/02/2012 | ALBI On 03-May-12 | | | Index Future | 387.38 | 389.0490 | 387.3750 | 389.0490 | 914.00 |
| 06/02/2012 | ALBI On 02-August-12 | | | Index Future | 393.22 | 394.9250 | 393.2180 | 394.9250 | 118.00 |
| 06/02/2012 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 06/02/2012 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | CAAN On 30-March-12 | | | Can-Do Future | 0.08 | 0.0818 | 0.0754 | 0.0818 | 0.00 |
| 06/02/2012 | CAAO On 30-March-12 | | | Can-Do Future | 0.21 | 0.2118 | 0.2118 | 0.2118 | 100,000.00 |
| 06/02/2012 | CAAT On 29-February-12 | | | Can-Do Future | 0.02 | 0.0281 | 0.0221 | 0.0281 | 12,500.00 |
| 06/02/2012 | CAAV On 29-February-12 | | | Can-Do Future | 0.17 | 0.1732 | 0.1678 | 0.1732 | 12,987.00 |
| 06/02/2012 | CAAW On 20-April-12 | | | Any day expiry | 7.70 | 7.7101 | 7.7041 | 7.7101 | 0.00 |
| 06/02/2012 | CAAW On 20-April-12 | 8.10 | Call | Any day expiry | 112 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | CAAW On 20-April-12 | 8.15 | Call | Any day expiry | 103 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | CAAW On 20-April-12 | 8.05 | Call | Any day expiry | 122 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | CAAW On 20-April-12 | 8.05 | Put | Any day expiry | 468 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | CAAW On 20-April-12 | 8.15 | Put | Any day expiry | 549 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | CAAW On 20-April-12 | 8.10 | Put | Any day expiry | 508 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | CAAX On 30-March-12 | | | Can-Do Future | 0.05 | 0.0568 | 0.0534 | 0.0568 | 12,500.00 |
| 06/02/2012 | CAAY On 30-April-12 | | | Can-Do Future | 0.06 | 0.0579 | 0.0567 | 0.0579 | 12,500.00 |
| 06/02/2012 | CAAZ On 18-June-12 | | | Can-Do Future | 0.07 | 0.0678 | 0.0678 | 0.0678 | 5,670.00 |

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|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/02/2012 | DAAA On 29-March-12 | | | Any day expiry | 7.65 | 7.6522 | 7.6477 | 7.6522 | 0.00 |
| 06/02/2012 | DAAA On 29-March-12 | 7.90 | Call | Any day expiry | 104 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | DAAA On 29-March-12 | 7.85 | Call | Any day expiry | 117 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | DAAA On 29-March-12 | 7.95 | Call | Any day expiry | 93 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | DAAA On 29-March-12 | 7.95 | Put | Any day expiry | 395 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | DAAA On 29-March-12 | 7.85 | Put | Any day expiry | 319 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | DAAA On 29-March-12 | 7.90 | Put | Any day expiry | 356 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | GOVI On 03-May-12 | | | GOVI | 388.04 | 389.6430 | 388.0380 | 389.6430 | 180.00 |
| 06/02/2012 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 60380 | 8 | 6 | 8 | 0.00 |
| 06/02/2012 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 60280 | 8 | 6 | 8 | 0.00 |
| 06/02/2012 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 60480 | 8 | 6 | 8 | 0.00 |
| 06/02/2012 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | GOVI On 02-August-12 | | | GOVI | 393.89 | 395.5280 | 393.8910 | 395.5280 | 0.00 |
| 06/02/2012 | GOVI On 02-August-12 | 390.00 | Call | GOVI | 38910 | 6 | 4 | 6 | 0.00 |
| 06/02/2012 | GOVI On 02-August-12 | 390.01 | Call | GOVI | 38810 | 6 | 4 | 6 | 0.00 |
| 06/02/2012 | GOVI On 02-August-12 | 389.99 | Call | GOVI | 39010 | 6 | 4 | 6 | 0.00 |
| 06/02/2012 | GOVI On 02-August-12 | 389.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | GOVI On 02-August-12 | 390.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | GOVI On 02-August-12 | 390.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 06/02/2012 | IGOV On 03-May-12 | | | Index Future | 171.17 | 171.2230 | 171.1680 | 171.2230 | 514.00 |

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|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | IGOV On 02-August-12 | | | Index Future | 173.75 | 173.8100 | 173.7490 | 173.8100 | 0.00 |
| 06/02/2012 | ILBI On 03-May-12 | | | Index Future | 464.38 | 463.6340 | 464.3810 | 463.6340 | 0.00 |
| 06/02/2012 | ILBI On 02-August-12 | | | Index Future | 473.09 | 473.3650 | 473.0910 | 473.3650 | 152.00 |
| 06/02/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 06/02/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 06/02/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 06/02/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 06/02/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 06/02/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 06/02/2012 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.60 | 94.4000 | 94.4000 | 94.4000 | 0.00 |
| 06/02/2012 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.61 | 94.3900 | 94.3900 | 94.3900 | 2,390.00 |
| 06/02/2012 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.61 | 94.3900 | 94.3900 | 94.3900 | 0.00 |
| 06/02/2012 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.63 | 94.3800 | 94.3700 | 94.3800 | 0.00 |
| 06/02/2012 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.65 | 94.3600 | 94.3500 | 94.3600 | 2,890.00 |
| 06/02/2012 | JBAF On 18-July-12 | | | Jibar Tradeable Future | 5.68 | 94.3500 | 94.3200 | 94.3500 | 0.00 |
| 06/02/2012 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.74 | 94.3000 | 94.2600 | 94.3000 | 44,760.00 |
| 06/02/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.87 | 94.1900 | 94.1300 | 94.1900 | 940.00 |
| 06/02/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.02 | 94.0800 | 93.9800 | 94.0800 | 790.00 |
| 06/02/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.16 | 93.9400 | 93.8400 | 93.9400 | 1,250.00 |
| 06/02/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.32 | 93.7800 | 93.6800 | 93.7800 | 1,500.00 |
| 06/02/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 6.50 | 93.6000 | 93.5000 | 93.6000 | 1,000.00 |
| 06/02/2012 | R157 On 02-February-12 | | | Bond Future | 6.39 | 127.9127 | 127.9163 | 127.9127 | 0.00 |
| 06/02/2012 | R157 On 03-May-12 | | | Bond Future | 6.57 | 122.7923 | 122.5012 | 122.7923 | 10,880.00 |
| 06/02/2012 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 5439 | 6 | 5 | 6 | 0.00 |
| 06/02/2012 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 5596 | 6 | 6 | 6 | 0.00 |
| 06/02/2012 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 5282 | 6 | 5 | 6 | 0.00 |
| 06/02/2012 | R157 On 03-May-12 | 6.25 | Call | Bond Future | 306 | 0 | 0 | 0 | 1,500.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | R157 On 03-May-12 | 6.50 | Call | Bond Future | 616 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R157 On 03-May-12 | 6.75 | Call | Bond Future | 1077 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R157 On 03-May-12 | 6.75 | Put | Bond Future | 491 | 0 | 0 | 0 | 1,500.00 |
| 06/02/2012 | R157 On 03-May-12 | 6.50 | Put | Bond Future | 864 | 1 | 1 | 1 | 1,500.00 |
| 06/02/2012 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R157 On 03-May-12 | 6.25 | Put | Bond Future | 1395 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R157 On 02-August-12 | | | Bond Future | 6.62 | 124.6500 | 124.3495 | 124.6500 | 0.00 |
| 06/02/2012 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4342 | 5 | 4 | 5 | 0.00 |
| 06/02/2012 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 4210 | 4 | 4 | 4 | 0.00 |
| 06/02/2012 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4475 | 5 | 4 | 5 | 0.00 |
| 06/02/2012 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 141 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 171 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 155 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R157 On 01-November-12 | | | Bond Future | 6.66 | 119.7551 | 119.4589 | 119.7551 | 0.00 |
| 06/02/2012 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 2010 | 2 | 2 | 2 | 0.00 |
| 06/02/2012 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 2100 | 2 | 2 | 2 | 0.00 |
| 06/02/2012 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1923 | 2 | 2 | 2 | 0.00 |
| 06/02/2012 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 1088 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 984 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 1034 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R157 On 07-February-13 | | | Bond Future | 6.67 | 121.8607 | 121.5563 | 121.8607 | 0.00 |
| 06/02/2012 | R157 On 07-February-13 | 6.75 | Call | Bond Future | 1655 | 2 | 2 | 2 | 0.00 |
| 06/02/2012 | R157 On 07-February-13 | 6.80 | Call | Bond Future | 1727 | 2 | 2 | 2 | 0.00 |
| 06/02/2012 | R157 On 07-February-13 | 6.70 | Call | Bond Future | 1586 | 2 | 2 | 2 | 0.00 |
| 06/02/2012 | R157 On 07-February-13 | 6.70 | Put | Bond Future | 1509 | 1 | 2 | 1 | 0.00 |
| 06/02/2012 | R157 On 07-February-13 | 6.80 | Put | Bond Future | 1393 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R157 On 07-February-13 | 6.75 | Put | Bond Future | 1449 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R186 On 02-February-12 | | | Bond Future | 8.06 | 121.6824 | 122.2803 | 121.6824 | 0.00 |
| 06/02/2012 | R186 On 03-May-12 | | | Bond Future | 8.23 | 123.9024 | 123.1155 | 123.9024 | 26,962.00 |
| 06/02/2012 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 7694 | 8 | 8 | 8 | 0.00 |
| 06/02/2012 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 8066 | 9 | 8 | 9 | 0.00 |

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| 06/02/2012 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 7326 | 8 | 7 | 8 | 0.00 |
| 06/02/2012 | R186 On 03-May-12 | 7.90 | Call | Bond Future | 1466 | 2 | 1 | 2 | 2,250.00 |
| 06/02/2012 | R186 On 03-May-12 | 8.20 | Call | Bond Future | 2659 | 3 | 3 | 3 | 750.00 |
| 06/02/2012 | R186 On 03-May-12 | 8.50 | Call | Bond Future | 4287 | 5 | 4 | 5 | 0.00 |
| 06/02/2012 | R186 On 03-May-12 | 8.85 | Call | Bond Future | 6605 | 7 | 7 | 7 | 0.00 |
| 06/02/2012 | R186 On 03-May-12 | 8.85 | Put | Bond Future | 844 | 1 | 1 | 1 | 2,250.00 |
| 06/02/2012 | R186 On 03-May-12 | 8.50 | Put | Bond Future | 1701 | 1 | 2 | 1 | 750.00 |
| 06/02/2012 | R186 On 03-May-12 | 8.20 | Put | Bond Future | 2898 | 3 | 3 | 3 | 0.00 |
| 06/02/2012 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 681 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R186 On 03-May-12 | 7.90 | Put | Bond Future | 4629 | 4 | 5 | 4 | 0.00 |
| 06/02/2012 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 547 | 0 | 1 | 0 | 0.00 |
| 06/02/2012 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 610 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R186 On 02-August-12 | | | Bond Future | 8.29 | 120.4828 | 119.6816 | 120.4828 | 0.00 |
| 06/02/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 7384 | 8 | 7 | 8 | 0.00 |
| 06/02/2012 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 7672 | 8 | 8 | 8 | 0.00 |
| 06/02/2012 | R186 On 02-August-12 | 8.25 | Call | Bond Future | 4777 | 5 | 5 | 5 | 8,750.00 |
| 06/02/2012 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 7101 | 8 | 7 | 8 | 0.00 |
| 06/02/2012 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 3352 | 3 | 3 | 3 | 0.00 |
| 06/02/2012 | R186 On 02-August-12 | 8.25 | Put | Bond Future | 5163 | 5 | 5 | 5 | 0.00 |
| 06/02/2012 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 3032 | 3 | 3 | 3 | 0.00 |
| 06/02/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 3188 | 3 | 3 | 3 | 0.00 |
| 06/02/2012 | R186 On 01-November-12 | | | Bond Future | 8.36 | 122.3373 | 121.5225 | 122.3373 | 0.00 |
| 06/02/2012 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 8045 | 9 | 8 | 9 | 0.00 |
| 06/02/2012 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 7782 | 8 | 8 | 8 | 0.00 |
| 06/02/2012 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 8311 | 9 | 8 | 9 | 0.00 |
| 06/02/2012 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 4320 | 4 | 4 | 4 | 0.00 |
| 06/02/2012 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 4673 | 4 | 5 | 4 | 0.00 |
| 06/02/2012 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 4494 | 4 | 4 | 4 | 0.00 |
| 06/02/2012 | R186 On 07-February-13 | | | Bond Future | 8.42 | 119.1844 | 118.3572 | 119.1844 | 0.00 |
| 06/02/2012 | R186 On 07-February-13 | 8.50 | Call | Bond Future | 7425 | 8 | 7 | 8 | 0.00 |
| 06/02/2012 | R186 On 07-February-13 | 8.45 | Call | Bond Future | 7198 | 8 | 7 | 8 | 0.00 |
| 06/02/2012 | R186 On 07-February-13 | 8.55 | Call | Bond Future | 7662 | 8 | 8 | 8 | 0.00 |
| 06/02/2012 | R186 On 07-February-13 | 8.55 | Put | Bond Future | 6468 | 6 | 6 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | R186 On 07-February-13 | 8.45 | Put | Bond Future | 6900 | 7 | 7 | 7 | 0.00 |
| 06/02/2012 | R186 On 07-February-13 | 8.50 | Put | Bond Future | 6678 | 6 | 7 | 6 | 0.00 |
| 06/02/2012 | R189 On 02-February-12 | | | Bond Future | 218.97 | 218.8651 | 218.9712 | 218.8651 | 0.00 |
| 06/02/2012 | R189 On 03-May-12 | | | Bond Future | 215.70 | 215.7185 | 215.6962 | 215.7185 | 0.00 |
| 06/02/2012 | R189 On 03-May-12 | 215.00 | Call | Bond Future | 696 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R189 On 03-May-12 | 215.05 | Call | Bond Future | 646 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R189 On 03-May-12 | 214.95 | Call | Bond Future | 746 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R189 On 03-May-12 | 214.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R189 On 03-May-12 | 215.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R189 On 03-May-12 | 215.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R197 On 02-February-12 | | | Bond Future | 248.86 | 248.8577 | 248.8568 | 248.8577 | 0.00 |
| 06/02/2012 | R197 On 03-May-12 | | | Bond Future | 253.95 | 253.9617 | 253.9519 | 253.9617 | 1,005.00 |
| 06/02/2012 | R197 On 03-May-12 | 251.00 | Call | Bond Future | 2952 | 3 | 3 | 3 | 0.00 |
| 06/02/2012 | R197 On 03-May-12 | 251.05 | Call | Bond Future | 2902 | 3 | 3 | 3 | 0.00 |
| 06/02/2012 | R197 On 03-May-12 | 250.95 | Call | Bond Future | 3002 | 3 | 3 | 3 | 0.00 |
| 06/02/2012 | R197 On 03-May-12 | 250.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R197 On 03-May-12 | 251.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R197 On 03-May-12 | 251.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R201 On 02-February-12 | | | Bond Future | 5.96 | 108.4208 | 108.3936 | 108.4208 | 0.00 |
| 06/02/2012 | R201 On 03-May-12 | | | Bond Future | 6.11 | 109.8286 | 109.6197 | 109.8286 | 968.00 |
| 06/02/2012 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3982 | 4 | 4 | 4 | 0.00 |
| 06/02/2012 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3863 | 4 | 4 | 4 | 0.00 |
| 06/02/2012 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 4100 | 4 | 4 | 4 | 0.00 |
| 06/02/2012 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R201 On 02-August-12 | | | Bond Future | 6.11 | 107.0800 | 106.8652 | 107.0800 | 0.00 |
| 06/02/2012 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3167 | 3 | 3 | 3 | 0.00 |
| 06/02/2012 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3267 | 3 | 3 | 3 | 0.00 |
| 06/02/2012 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 3067 | 3 | 3 | 3 | 0.00 |
| 06/02/2012 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 89 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 72 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 80 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R201 On 01-November-12 | | | Bond Future | 6.09 | 108.7257 | 108.5142 | 108.7257 | 0.00 |
| 06/02/2012 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1425 | 2 | 1 | 2 | 0.00 |
| 06/02/2012 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1492 | 2 | 1 | 2 | 0.00 |
| 06/02/2012 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1359 | 2 | 1 | 2 | 0.00 |
| 06/02/2012 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 627 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 559 | 0 | 1 | 0 | 0.00 |
| 06/02/2012 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 592 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R201 On 07-February-13 | | | Bond Future | 6.01 | 106.2200 | 106.0018 | 106.2200 | 0.00 |
| 06/02/2012 | R201 On 07-February-13 | 6.25 | Call | Bond Future | 1189 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R201 On 07-February-13 | 6.30 | Call | Bond Future | 1243 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R201 On 07-February-13 | 6.20 | Call | Bond Future | 1136 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R201 On 07-February-13 | 6.20 | Put | Bond Future | 797 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R201 On 07-February-13 | 6.30 | Put | Bond Future | 727 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R201 On 07-February-13 | 6.25 | Put | Bond Future | 762 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R202 On 02-February-12 | | | Bond Future | 185.78 | 186.3740 | 185.7840 | 186.3740 | 0.00 |
| 06/02/2012 | R202 On 03-May-12 | | | Bond Future | 189.58 | 189.5827 | 189.5765 | 189.5827 | 37,020.00 |
| 06/02/2012 | R202 On 03-May-12 | 190.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R202 On 03-May-12 | 189.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R202 On 03-May-12 | 190.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R202 On 03-May-12 | 190.05 | Put | Bond Future | 474 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R202 On 03-May-12 | 189.95 | Put | Bond Future | 374 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R202 On 03-May-12 | 190.00 | Put | Bond Future | 424 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R203 On 02-February-12 | | | Bond Future | 7.07 | 108.6039 | 108.6557 | 108.6039 | 0.00 |
| 06/02/2012 | R203 On 03-May-12 | | | Bond Future | 7.26 | 105.9277 | 105.5452 | 105.9277 | 3,536.00 |
| 06/02/2012 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 6474 | 7 | 6 | 7 | 0.00 |
| 06/02/2012 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 6678 | 7 | 7 | 7 | 0.00 |
| 06/02/2012 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 6270 | 7 | 6 | 7 | 0.00 |
| 06/02/2012 | R203 On 03-May-12 | 7.00 | Call | Bond Future | 673 | 1 | 1 | 1 | 4,200.00 |
| 06/02/2012 | R203 On 03-May-12 | 7.80 | Call | Bond Future | 2777 | 3 | 3 | 3 | 0.00 |
| 06/02/2012 | R203 On 03-May-12 | 7.15 | Call | Bond Future | 945 | 1 | 1 | 1 | 1,400.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | R203 On 03-May-12 | 7.45 | Call | Bond Future | 1669 | 2 | 2 | 2 | 0.00 |
| 06/02/2012 | R203 On 03-May-12 | 7.45 | Put | Bond Future | 798 | 1 | 1 | 1 | 1,400.00 |
| 06/02/2012 | R203 On 03-May-12 | 7.80 | Put | Bond Future | 365 | 0 | 0 | 0 | 4,200.00 |
| 06/02/2012 | R203 On 03-May-12 | 7.15 | Put | Bond Future | 1418 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 24 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R203 On 03-May-12 | 7.00 | Put | Bond Future | 1826 | 2 | 2 | 2 | 0.00 |
| 06/02/2012 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 17 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 20 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R203 On 02-August-12 | | | Bond Future | 7.32 | 107.5252 | 107.1375 | 107.5252 | 0.00 |
| 06/02/2012 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 5411 | 6 | 5 | 6 | 0.00 |
| 06/02/2012 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 5246 | 6 | 5 | 6 | 0.00 |
| 06/02/2012 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 5578 | 6 | 6 | 6 | 0.00 |
| 06/02/2012 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 456 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 529 | 0 | 1 | 0 | 0.00 |
| 06/02/2012 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 491 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R203 On 01-November-12 | | | Bond Future | 7.39 | 105.0172 | 104.6303 | 105.0172 | 0.00 |
| 06/02/2012 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 3283 | 4 | 3 | 4 | 0.00 |
| 06/02/2012 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 3160 | 3 | 3 | 3 | 0.00 |
| 06/02/2012 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 3408 | 4 | 3 | 4 | 0.00 |
| 06/02/2012 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 1737 | 2 | 2 | 2 | 0.00 |
| 06/02/2012 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 1893 | 2 | 2 | 2 | 0.00 |
| 06/02/2012 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 1814 | 2 | 2 | 2 | 0.00 |
| 06/02/2012 | R203 On 07-February-13 | | | Bond Future | 7.45 | 106.8624 | 106.4639 | 106.8624 | 0.00 |
| 06/02/2012 | R203 On 07-February-13 | 6.50 | Call | Bond Future | 1181 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R203 On 07-February-13 | 6.55 | Call | Bond Future | 1241 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R203 On 07-February-13 | 6.45 | Call | Bond Future | 1126 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R203 On 07-February-13 | 6.45 | Put | Bond Future | 5120 | 5 | 5 | 5 | 0.00 |
| 06/02/2012 | R203 On 07-February-13 | 6.55 | Put | Bond Future | 4827 | 5 | 5 | 5 | 0.00 |
| 06/02/2012 | R203 On 07-February-13 | 6.50 | Put | Bond Future | 4971 | 5 | 5 | 5 | 0.00 |
| 06/02/2012 | R204 On 02-February-12 | | | Bond Future | 7.36 | 104.2699 | 104.4380 | 104.2699 | 0.00 |
| 06/02/2012 | R204 On 03-May-12 | | | Bond Future | 7.55 | 105.7956 | 105.3567 | 105.7956 | 3,150.00 |
| 06/02/2012 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 6122 | 7 | 6 | 7 | 0.00 |
| 06/02/2012 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 6351 | 7 | 6 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | R204 On 03-May-12 | 7.00 | Call | Bond Future | 392 | 1 | 0 | 1 | 550.00 |
| 06/02/2012 | R204 On 03-May-12 | 7.75 | Call | Bond Future | 2015 | 2 | 2 | 2 | 0.00 |
| 06/02/2012 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 5894 | 6 | 6 | 6 | 0.00 |
| 06/02/2012 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 93 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R204 On 03-May-12 | 7.00 | Put | Bond Future | 3288 | 3 | 3 | 3 | 0.00 |
| 06/02/2012 | R204 On 03-May-12 | 7.75 | Put | Bond Future | 959 | 1 | 1 | 1 | 550.00 |
| 06/02/2012 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 66 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 79 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R204 On 02-August-12 | | | Bond Future | 7.62 | 103.3627 | 102.9184 | 103.3627 | 0.00 |
| 06/02/2012 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 5271 | 6 | 5 | 6 | 0.00 |
| 06/02/2012 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 5449 | 6 | 5 | 6 | 0.00 |
| 06/02/2012 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 5090 | 5 | 5 | 5 | 0.00 |
| 06/02/2012 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 1001 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 883 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 943 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R204 On 01-November-12 | | | Bond Future | 7.69 | 104.9517 | 104.5036 | 104.9517 | 0.00 |
| 06/02/2012 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3809 | 4 | 4 | 4 | 0.00 |
| 06/02/2012 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3952 | 4 | 4 | 4 | 0.00 |
| 06/02/2012 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3668 | 4 | 4 | 4 | 0.00 |
| 06/02/2012 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 2405 | 2 | 2 | 2 | 0.00 |
| 06/02/2012 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 2212 | 2 | 2 | 2 | 0.00 |
| 06/02/2012 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 2307 | 2 | 2 | 2 | 0.00 |
| 06/02/2012 | R204 On 07-February-13 | | | Bond Future | 7.75 | 102.7577 | 102.2988 | 102.7577 | 0.00 |
| 06/02/2012 | R204 On 07-February-13 | 8.00 | Call | Bond Future | 4007 | 4 | 4 | 4 | 0.00 |
| 06/02/2012 | R204 On 07-February-13 | 7.95 | Call | Bond Future | 3876 | 4 | 4 | 4 | 0.00 |
| 06/02/2012 | R204 On 07-February-13 | 8.05 | Call | Bond Future | 4140 | 4 | 4 | 4 | 0.00 |
| 06/02/2012 | R204 On 07-February-13 | 8.05 | Put | Bond Future | 2760 | 3 | 3 | 3 | 0.00 |
| 06/02/2012 | R204 On 07-February-13 | 7.95 | Put | Bond Future | 2956 | 3 | 3 | 3 | 0.00 |
| 06/02/2012 | R204 On 07-February-13 | 8.00 | Put | Bond Future | 2857 | 3 | 3 | 3 | 0.00 |
| 06/02/2012 | R206 On 02-February-12 | | | Bond Future | 5.86 | 103.4852 | 103.4299 | 103.4852 | 0.00 |
| 06/02/2012 | R206 On 03-May-12 | | | Bond Future | 6.01 | 104.8230 | 104.6893 | 104.8230 | 300.00 |
| 06/02/2012 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2357 | 2 | 2 | 2 | 0.00 |
| 06/02/2012 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2435 | 3 | 2 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2279 | 2 | 2 | 2 | 0.00 |
| 06/02/2012 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R206 On 02-August-12 | | | Bond Future | 6.00 | 102.6415 | 102.5050 | 102.6415 | 0.00 |
| 06/02/2012 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1759 | 2 | 2 | 2 | 0.00 |
| 06/02/2012 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1698 | 2 | 2 | 2 | 0.00 |
| 06/02/2012 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1821 | 2 | 2 | 2 | 0.00 |
| 06/02/2012 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 46 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 57 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 51 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R206 On 01-November-12 | | | Bond Future | 5.93 | 104.2194 | 104.0859 | 104.2194 | 0.00 |
| 06/02/2012 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 531 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 500 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 563 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 429 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 480 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 454 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R206 On 07-February-13 | | | Bond Future | 5.73 | 102.2806 | 102.1421 | 102.2806 | 0.00 |
| 06/02/2012 | R206 On 07-February-13 | 6.00 | Call | Bond Future | 580 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R206 On 07-February-13 | 6.05 | Call | Bond Future | 608 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R206 On 07-February-13 | 5.95 | Call | Bond Future | 553 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R206 On 07-February-13 | 5.95 | Put | Bond Future | 356 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R206 On 07-February-13 | 6.05 | Put | Bond Future | 321 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R206 On 07-February-13 | 6.00 | Put | Bond Future | 338 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R207 On 02-February-12 | | | Bond Future | 7.59 | 98.2423 | 98.4511 | 98.2423 | 0.00 |
| 06/02/2012 | R207 On 03-May-12 | | | Bond Future | 7.78 | 99.6856 | 99.2476 | 99.6856 | 24,945.00 |
| 06/02/2012 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 5452 | 6 | 5 | 6 | 0.00 |
| 06/02/2012 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 5688 | 6 | 6 | 6 | 0.00 |
| 06/02/2012 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 5216 | 6 | 5 | 6 | 0.00 |
| 06/02/2012 | R207 On 03-May-12 | 7.45 | Call | Bond Future | 785 | 1 | 1 | 1 | 2,400.00 |
| 06/02/2012 | R207 On 03-May-12 | 7.65 | Call | Bond Future | 1214 | 1 | 1 | 1 | 800.00 |
| 06/02/2012 | R207 On 03-May-12 | 8.00 | Call | Bond Future | 2266 | 3 | 2 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | R207 On 03-May-12 | 8.30 | Call | Bond Future | 3426 | 4 | 3 | 4 | 0.00 |
| 06/02/2012 | R207 On 03-May-12 | 8.30 | Put | Bond Future | 552 | 0 | 1 | 0 | 2,400.00 |
| 06/02/2012 | R207 On 03-May-12 | 8.00 | Put | Bond Future | 1027 | 1 | 1 | 1 | 800.00 |
| 06/02/2012 | R207 On 03-May-12 | 7.65 | Put | Bond Future | 1928 | 2 | 2 | 2 | 0.00 |
| 06/02/2012 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 215 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R207 On 03-May-12 | 7.45 | Put | Bond Future | 2638 | 2 | 3 | 2 | 0.00 |
| 06/02/2012 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 165 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 189 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R207 On 02-August-12 | | | Bond Future | 7.85 | 97.5550 | 97.1077 | 97.5550 | 0.00 |
| 06/02/2012 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 5796 | 6 | 6 | 6 | 0.00 |
| 06/02/2012 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 5986 | 6 | 6 | 6 | 0.00 |
| 06/02/2012 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 5603 | 6 | 6 | 6 | 0.00 |
| 06/02/2012 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 1120 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 992 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 1057 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R207 On 01-November-12 | | | Bond Future | 7.92 | 99.0543 | 98.6040 | 99.0543 | 0.00 |
| 06/02/2012 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 4279 | 5 | 4 | 5 | 0.00 |
| 06/02/2012 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 4434 | 5 | 4 | 5 | 0.00 |
| 06/02/2012 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 4126 | 4 | 4 | 4 | 0.00 |
| 06/02/2012 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 2666 | 3 | 3 | 3 | 0.00 |
| 06/02/2012 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 2458 | 2 | 2 | 2 | 0.00 |
| 06/02/2012 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 2560 | 2 | 3 | 2 | 0.00 |
| 06/02/2012 | R207 On 07-February-13 | | | Bond Future | 7.99 | 97.1514 | 96.6949 | 97.1514 | 0.00 |
| 06/02/2012 | R207 On 07-February-13 | 8.25 | Call | Bond Future | 4535 | 5 | 5 | 5 | 0.00 |
| 06/02/2012 | R207 On 07-February-13 | 8.20 | Call | Bond Future | 4391 | 5 | 4 | 5 | 0.00 |
| 06/02/2012 | R207 On 07-February-13 | 8.30 | Call | Bond Future | 4680 | 5 | 5 | 5 | 0.00 |
| 06/02/2012 | R207 On 07-February-13 | 8.30 | Put | Bond Future | 3090 | 3 | 3 | 3 | 0.00 |
| 06/02/2012 | R207 On 07-February-13 | 8.20 | Put | Bond Future | 3304 | 3 | 3 | 3 | 0.00 |
| 06/02/2012 | R207 On 07-February-13 | 8.25 | Put | Bond Future | 3196 | 3 | 3 | 3 | 0.00 |
| 06/02/2012 | R208 On 02-February-12 | | | Bond Future | 7.65 | 96.3476 | 96.5412 | 96.3476 | 0.00 |
| 06/02/2012 | R208 On 03-May-12 | | | Bond Future | 7.83 | 94.3475 | 93.8439 | 94.3475 | 9,269.00 |
| 06/02/2012 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 6848 | 7 | 7 | 7 | 0.00 |
| 06/02/2012 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 7105 | 8 | 7 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 6591 | 7 | 7 | 7 | 0.00 |
| 06/02/2012 | R208 On 03-May-12 | 7.50 | Call | Bond Future | 839 | 1 | 1 | 1 | 3,000.00 |
| 06/02/2012 | R208 On 03-May-12 | 7.70 | Call | Bond Future | 1300 | 2 | 1 | 2 | 1,000.00 |
| 06/02/2012 | R208 On 03-May-12 | 8.05 | Call | Bond Future | 2429 | 3 | 2 | 3 | 0.00 |
| 06/02/2012 | R208 On 03-May-12 | 8.35 | Call | Bond Future | 3671 | 4 | 4 | 4 | 0.00 |
| 06/02/2012 | R208 On 03-May-12 | 8.35 | Put | Bond Future | 610 | 1 | 1 | 1 | 3,000.00 |
| 06/02/2012 | R208 On 03-May-12 | 8.05 | Put | Bond Future | 1128 | 1 | 1 | 1 | 1,000.00 |
| 06/02/2012 | R208 On 03-May-12 | 7.70 | Put | Bond Future | 2109 | 2 | 2 | 2 | 0.00 |
| 06/02/2012 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 135 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R208 On 03-May-12 | 7.50 | Put | Bond Future | 2880 | 3 | 3 | 3 | 0.00 |
| 06/02/2012 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 99 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 117 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R208 On 02-August-12 | | | Bond Future | 7.90 | 95.7727 | 95.2574 | 95.7727 | 0.00 |
| 06/02/2012 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 6038 | 6 | 6 | 6 | 0.00 |
| 06/02/2012 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5833 | 6 | 6 | 6 | 0.00 |
| 06/02/2012 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 6247 | 7 | 6 | 7 | 0.00 |
| 06/02/2012 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 1120 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 1258 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1187 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R208 On 01-November-12 | | | Bond Future | 7.97 | 93.8459 | 93.3317 | 93.8459 | 0.00 |
| 06/02/2012 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 4514 | 5 | 5 | 5 | 0.00 |
| 06/02/2012 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 4351 | 5 | 4 | 5 | 0.00 |
| 06/02/2012 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 4680 | 5 | 5 | 5 | 0.00 |
| 06/02/2012 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 2781 | 3 | 3 | 3 | 0.00 |
| 06/02/2012 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 3016 | 3 | 3 | 3 | 0.00 |
| 06/02/2012 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 2897 | 3 | 3 | 3 | 0.00 |
| 06/02/2012 | R208 On 07-February-13 | | | Bond Future | 8.03 | 95.4958 | 94.9668 | 95.4958 | 0.00 |
| 06/02/2012 | R208 On 07-February-13 | 8.00 | Call | Bond Future | 4095 | 4 | 4 | 4 | 0.00 |
| 06/02/2012 | R208 On 07-February-13 | 8.05 | Call | Bond Future | 4240 | 5 | 4 | 5 | 0.00 |
| 06/02/2012 | R208 On 07-February-13 | 7.95 | Call | Bond Future | 3956 | 4 | 4 | 4 | 0.00 |
| 06/02/2012 | R208 On 07-February-13 | 7.95 | Put | Bond Future | 4395 | 4 | 4 | 4 | 0.00 |
| 06/02/2012 | R208 On 07-February-13 | 8.05 | Put | Bond Future | 4117 | 4 | 4 | 4 | 0.00 |
| 06/02/2012 | R208 On 07-February-13 | 8.00 | Put | Bond Future | 4252 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | | | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|----------------|--------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | R209 On | 02-February-12 | | | | Bond Future | 8.51 | 78.6963 | 79.2415 | 78.6963 | 0.00 |
| 06/02/2012 | R209 On | 03-May-12 | | | | Bond Future | 8.69 | 77.0069 | 76.2615 | 77.0069 | 2,042.00 |
| 06/02/2012 | R209 On | 03-May-12 | 9.00 | Call | | Bond Future | 3886 | 4 | 4 | 4 | 0.00 |
| 06/02/2012 | R209 On | 03-May-12 | 8.95 | Call | | Bond Future | 3638 | 4 | 4 | 4 | 0.00 |
| 06/02/2012 | R209 On | 03-May-12 | 9.05 | Call | | Bond Future | 4141 | 5 | 4 | 5 | 0.00 |
| 06/02/2012 | R209 On | 03-May-12 | 9.05 | Put | | Bond Future | 1310 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R209 On | 03-May-12 | 8.95 | Put | | Bond Future | 1570 | 1 | 2 | 1 | 0.00 |
| 06/02/2012 | R209 On | 03-May-12 | 9.00 | Put | | Bond Future | 1435 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R209 On | 02-August-12 | | | | Bond Future | 8.75 | 78.1647 | 77.4119 | 78.1647 | 0.00 |
| 06/02/2012 | R209 On | 02-August-12 | 9.25 | Call | | Bond Future | 6599 | 7 | 7 | 7 | 0.00 |
| 06/02/2012 | R209 On | 02-August-12 | 9.30 | Call | | Bond Future | 6834 | 7 | 7 | 7 | 0.00 |
| 06/02/2012 | R209 On | 02-August-12 | 9.20 | Call | | Bond Future | 6368 | 7 | 6 | 7 | 0.00 |
| 06/02/2012 | R209 On | 02-August-12 | 9.20 | Put | | Bond Future | 2901 | 3 | 3 | 3 | 0.00 |
| 06/02/2012 | R209 On | 02-August-12 | 9.30 | Put | | Bond Future | 2636 | 2 | 3 | 2 | 0.00 |
| 06/02/2012 | R209 On | 02-August-12 | 9.25 | Put | | Bond Future | 2765 | 3 | 3 | 3 | 0.00 |
| 06/02/2012 | R209 On | 01-November-12 | | | | Bond Future | 8.81 | 76.2232 | 75.4553 | 76.2232 | 0.00 |
| 06/02/2012 | R209 On | 01-November-12 | 9.00 | Call | | Bond Future | 6266 | 7 | 6 | 7 | 0.00 |
| 06/02/2012 | R209 On | 01-November-12 | 9.05 | Call | | Bond Future | 6473 | 7 | 6 | 7 | 0.00 |
| 06/02/2012 | R209 On | 01-November-12 | 8.95 | Call | | Bond Future | 6062 | 7 | 6 | 7 | 0.00 |
| 06/02/2012 | R209 On | 01-November-12 | 8.95 | Put | | Bond Future | 4952 | 5 | 5 | 5 | 0.00 |
| 06/02/2012 | R209 On | 01-November-12 | 9.05 | Put | | Bond Future | 4603 | 4 | 5 | 4 | 0.00 |
| 06/02/2012 | R209 On | 01-November-12 | 9.00 | Put | | Bond Future | 4774 | 4 | 5 | 4 | 0.00 |
| 06/02/2012 | R209 On | 07-February-13 | | | | Bond Future | 8.86 | 77.5648 | 76.7819 | 77.5648 | 0.00 |
| 06/02/2012 | R209 On | 07-February-13 | 9.00 | Call | | Bond Future | 6933 | 7 | 7 | 7 | 0.00 |
| 06/02/2012 | R209 On | 07-February-13 | 8.95 | Call | | Bond Future | 6735 | 7 | 7 | 7 | 0.00 |
| 06/02/2012 | R209 On | 07-February-13 | 9.05 | Call | | Bond Future | 7133 | 8 | 7 | 8 | 0.00 |
| 06/02/2012 | R209 On | 07-February-13 | 9.05 | Put | | Bond Future | 5711 | 5 | 6 | 5 | 0.00 |
| 06/02/2012 | R209 On | 07-February-13 | 8.95 | Put | | Bond Future | 6072 | 6 | 6 | 6 | 0.00 |
| 06/02/2012 | R209 On | 07-February-13 | 9.00 | Put | | Bond Future | 5889 | 6 | 6 | 6 | 0.00 |
| 06/02/2012 | R210 On | 02-February-12 | | | | Bond Future | 139.34 | 139.5201 | 139.3380 | 139.5201 | 0.00 |
| 06/02/2012 | R210 On | 03-May-12 | | | | Bond Future | 139.71 | 140.4586 | 139.7124 | 140.4586 | 820.00 |
| 06/02/2012 | R210 On | 03-May-12 | 139.00 | Call | | Bond Future | 712 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R210 On | 03-May-12 | 139.05 | Call | | Bond Future | 662 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | R210 On 03-May-12 | 138.95 | Call | Bond Future | 762 | 2 | 1 | 2 | 0.00 |
| 06/02/2012 | R210 On 03-May-12 | 138.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R210 On 03-May-12 | 139.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R210 On 03-May-12 | 139.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R211 On 02-February-12 | | | Bond Future | 116.52 | 116.6369 | 116.5229 | 116.6369 | 0.00 |
| 06/02/2012 | R211 On 03-May-12 | | | Bond Future | 118.47 | 118.2601 | 118.4742 | 118.2601 | 480.00 |
| 06/02/2012 | R211 On 03-May-12 | 118.20 | Call | Bond Future | 274 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R211 On 03-May-12 | 118.15 | Call | Bond Future | 324 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R211 On 03-May-12 | 118.25 | Call | Bond Future | 224 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R211 On 03-May-12 | 118.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R211 On 03-May-12 | 118.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R211 On 03-May-12 | 118.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R212 On 02-February-12 | | | Bond Future | 114.58 | 114.5798 | 114.5791 | 114.5798 | 0.00 |
| 06/02/2012 | R212 On 03-May-12 | | | Bond Future | 116.38 | 116.4868 | 116.3804 | 116.4868 | 2,827.00 |
| 06/02/2012 | R212 On 03-May-12 | 115.30 | Call | Bond Future | 1080 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R212 On 03-May-12 | 115.35 | Call | Bond Future | 1030 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R212 On 03-May-12 | 115.25 | Call | Bond Future | 1130 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R212 On 03-May-12 | 115.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R212 On 03-May-12 | 115.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R212 On 03-May-12 | 115.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/02/2012 | R213 On 02-February-12 | | | Bond Future | 8.47 | 88.7504 | 89.3024 | 88.7504 | 0.00 |
| 06/02/2012 | R213 On 03-May-12 | | | Bond Future | 8.64 | 86.8490 | 86.1838 | 86.8490 | 92.00 |
| 06/02/2012 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 5582 | 6 | 6 | 6 | 0.00 |
| 06/02/2012 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 5877 | 6 | 6 | 6 | 0.00 |
| 06/02/2012 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 5292 | 6 | 5 | 6 | 0.00 |
| 06/02/2012 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 905 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 741 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 819 | 1 | 1 | 1 | 0.00 |
| 06/02/2012 | R213 On 02-August-12 | | | Bond Future | 8.71 | 88.1666 | 87.4777 | 88.1666 | 0.00 |
| 06/02/2012 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 6901 | 7 | 7 | 7 | 0.00 |
| 06/02/2012 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 7145 | 8 | 7 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/02/2012 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 6659 | 7 | 7 | 7 | 0.00 |
| 06/02/2012 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 2807 | 3 | 3 | 3 | 0.00 |
| 06/02/2012 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 2547 | 2 | 3 | 2 | 0.00 |
| 06/02/2012 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 2675 | 2 | 3 | 2 | 0.00 |
| 06/02/2012 | R213 On 01-November-12 | | | Bond Future | 8.77 | 85.9819 | 85.2861 | 85.9819 | 0.00 |
| 06/02/2012 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 6488 | 7 | 6 | 7 | 0.00 |
| 06/02/2012 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 6703 | 7 | 7 | 7 | 0.00 |
| 06/02/2012 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 6277 | 7 | 6 | 7 | 0.00 |
| 06/02/2012 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 4864 | 5 | 5 | 5 | 0.00 |
| 06/02/2012 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 4520 | 4 | 5 | 4 | 0.00 |
| 06/02/2012 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 4689 | 4 | 5 | 4 | 0.00 |
| 06/02/2012 | R213 On 07-February-13 | | | Bond Future | 8.83 | 87.4891 | 86.7871 | 87.4891 | 0.00 |
| 06/02/2012 | R213 On 07-February-13 | 9.00 | Call | Bond Future | 7115 | 8 | 7 | 8 | 0.00 |
| 06/02/2012 | R213 On 07-February-13 | 9.05 | Call | Bond Future | 7321 | 8 | 7 | 8 | 0.00 |
| 06/02/2012 | R213 On 07-February-13 | 8.95 | Call | Bond Future | 6911 | 7 | 7 | 7 | 0.00 |
| 06/02/2012 | R213 On 07-February-13 | 8.95 | Put | Bond Future | 6009 | 6 | 6 | 6 | 0.00 |
| 06/02/2012 | R213 On 07-February-13 | 9.05 | Put | Bond Future | 5653 | 5 | 6 | 5 | 0.00 |
| 06/02/2012 | R213 On 07-February-13 | 9.00 | Put | Bond Future | 5829 | 6 | 6 | 6 | 0.00 |
| 07/02/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | AL7T On 03-May-12 | | | Index Future | 425.74 | 425.8930 | 425.7350 | 425.8930 | 16.00 |
| 07/02/2012 | AL7T On 02-August-12 | | | Index Future | 432.15 | 432.3160 | 432.1480 | 432.3160 | 0.00 |
| 07/02/2012 | ALBI On 03-May-12 | | | Index Future | 387.41 | 387.3750 | 387.4080 | 387.3750 | 914.00 |
| 07/02/2012 | ALBI On 02-August-12 | | | Index Future | 393.24 | 393.2180 | 393.2440 | 393.2180 | 118.00 |
| 07/02/2012 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 07/02/2012 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | CAAN On 30-March-12 | | | Can-Do Future | 0.07 | 0.0754 | 0.0717 | 0.0754 | 0.00 |
| 07/02/2012 | CAAO On 30-March-12 | | | Can-Do Future | 0.22 | 0.2118 | 0.2169 | 0.2118 | 100,000.00 |
| 07/02/2012 | CAAT On 29-February-12 | | | Can-Do Future | 0.02 | 0.0221 | 0.0190 | 0.0221 | 12,500.00 |
| 07/02/2012 | CAAV On 29-February-12 | | | Can-Do Future | 0.18 | 0.1678 | 0.1751 | 0.1678 | 12,987.00 |
| 07/02/2012 | CAAW On 20-April-12 | | | Any day expiry | 7.69 | 7.7041 | 7.6855 | 7.7041 | 0.00 |
| 07/02/2012 | CAAW On 20-April-12 | 8.10 | Call | Any day expiry | 105 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | CAAW On 20-April-12 | 8.15 | Call | Any day expiry | 97 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | CAAW On 20-April-12 | 8.05 | Call | Any day expiry | 115 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | CAAW On 20-April-12 | 8.05 | Put | Any day expiry | 480 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | CAAW On 20-April-12 | 8.15 | Put | Any day expiry | 562 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | CAAW On 20-April-12 | 8.10 | Put | Any day expiry | 520 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | CAAX On 30-March-12 | | | Can-Do Future | 0.05 | 0.0534 | 0.0507 | 0.0534 | 12,500.00 |
| 07/02/2012 | CAAY On 30-April-12 | | | Can-Do Future | 0.05 | 0.0567 | 0.0548 | 0.0567 | 12,500.00 |
| 07/02/2012 | CAAZ On 18-June-12 | | | Can-Do Future | 0.07 | 0.0678 | 0.0655 | 0.0678 | 5,670.00 |
| 07/02/2012 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/02/2012 | DAAA On 29-March-12 | | | Any day expiry | 7.63 | 7.6477 | 7.6303 | 7.6477 | 0.00 |
| 07/02/2012 | DAAA On 29-March-12 | 7.90 | Call | Any day expiry | 97 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | DAAA On 29-March-12 | 7.85 | Call | Any day expiry | 109 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | DAAA On 29-March-12 | 7.95 | Call | Any day expiry | 87 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | DAAA On 29-March-12 | 7.95 | Put | Any day expiry | 407 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | DAAA On 29-March-12 | 7.85 | Put | Any day expiry | 329 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | DAAA On 29-March-12 | 7.90 | Put | Any day expiry | 367 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | GOVI On 03-May-12 | | | GOVI | 388.04 | 388.0380 | 388.0430 | 388.0380 | 180.00 |
| 07/02/2012 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 60430 | 6 | 6 | 6 | 0.00 |
| 07/02/2012 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 60330 | 6 | 6 | 6 | 0.00 |
| 07/02/2012 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 60530 | 6 | 6 | 6 | 0.00 |
| 07/02/2012 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | GOVI On 02-August-12 | | | GOVI | 393.89 | 393.8910 | 393.8890 | 393.8910 | 0.00 |
| 07/02/2012 | GOVI On 02-August-12 | 390.00 | Call | GOVI | 38890 | 4 | 4 | 4 | 0.00 |
| 07/02/2012 | GOVI On 02-August-12 | 390.01 | Call | GOVI | 38790 | 4 | 4 | 4 | 0.00 |
| 07/02/2012 | GOVI On 02-August-12 | 389.99 | Call | GOVI | 38990 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | GOVI On 02-August-12 | 389.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | GOVI On 02-August-12 | 390.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | GOVI On 02-August-12 | 390.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 07/02/2012 | IGOV On 03-May-12 | | | Index Future | 171.62 | 171.1680 | 171.6230 | 171.1680 | 514.00 |
| 07/02/2012 | IGOV On 02-August-12 | | | Index Future | 174.21 | 173.7490 | 174.2080 | 173.7490 | 0.00 |
| 07/02/2012 | ILBI On 03-May-12 | | | Index Future | 464.38 | 464.3810 | 464.3810 | 464.3810 | 0.00 |
| 07/02/2012 | ILBI On 02-August-12 | | | Index Future | 473.09 | 473.0910 | 473.0910 | 473.0910 | 152.00 |
| 07/02/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 07/02/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 07/02/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 07/02/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 07/02/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 07/02/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 07/02/2012 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.60 | 94.4000 | 94.4000 | 94.4000 | 0.00 |
| 07/02/2012 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.61 | 94.3900 | 94.3900 | 94.3900 | 2,390.00 |
| 07/02/2012 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.61 | 94.3900 | 94.3900 | 94.3900 | 0.00 |
| 07/02/2012 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.63 | 94.3700 | 94.3700 | 94.3700 | 0.00 |
| 07/02/2012 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.65 | 94.3500 | 94.3500 | 94.3500 | 2,890.00 |
| 07/02/2012 | JBAF On 18-July-12 | | | Jibar Tradeable Future | 5.68 | 94.3200 | 94.3200 | 94.3200 | 0.00 |
| 07/02/2012 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.74 | 94.2600 | 94.2600 | 94.2600 | 44,760.00 |
| 07/02/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.87 | 94.1300 | 94.1300 | 94.1300 | 940.00 |
| 07/02/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.02 | 93.9800 | 93.9800 | 93.9800 | 790.00 |
| 07/02/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.17 | 93.8400 | 93.8300 | 93.8400 | 1,250.00 |
| 07/02/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.33 | 93.6800 | 93.6700 | 93.6800 | 1,300.00 |
| 07/02/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 6.51 | 93.5000 | 93.4900 | 93.5000 | 1,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | R157 On 02-February-12 | | | Bond Future | 6.39 | 127.9127 | 127.9163 | 127.9127 | 0.00 |
| 07/02/2012 | R157 On 03-May-12 | | | Bond Future | 6.60 | 122.5012 | 122.4311 | 122.5012 | 10,880.00 |
| 07/02/2012 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 5369 | 5 | 5 | 5 | 0.00 |
| 07/02/2012 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 5526 | 6 | 6 | 6 | 0.00 |
| 07/02/2012 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 5212 | 5 | 5 | 5 | 0.00 |
| 07/02/2012 | R157 On 03-May-12 | 6.75 | Call | Bond Future | 1029 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R157 On 03-May-12 | 6.25 | Call | Bond Future | 284 | 0 | 0 | 0 | 1,500.00 |
| 07/02/2012 | R157 On 03-May-12 | 6.50 | Call | Bond Future | 581 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R157 On 03-May-12 | 6.50 | Put | Bond Future | 899 | 1 | 1 | 1 | 1,500.00 |
| 07/02/2012 | R157 On 03-May-12 | 6.75 | Put | Bond Future | 513 | 0 | 1 | 0 | 1,500.00 |
| 07/02/2012 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R157 On 03-May-12 | 6.25 | Put | Bond Future | 1443 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R157 On 02-August-12 | | | Bond Future | 6.64 | 124.3495 | 124.2784 | 124.3495 | 0.00 |
| 07/02/2012 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4276 | 4 | 4 | 4 | 0.00 |
| 07/02/2012 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4409 | 4 | 4 | 4 | 0.00 |
| 07/02/2012 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 4145 | 4 | 4 | 4 | 0.00 |
| 07/02/2012 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 177 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 146 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 160 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R157 On 01-November-12 | | | Bond Future | 6.68 | 119.4589 | 119.3850 | 119.4589 | 0.00 |
| 07/02/2012 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1963 | 2 | 2 | 2 | 0.00 |
| 07/02/2012 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1876 | 2 | 2 | 2 | 0.00 |
| 07/02/2012 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 2051 | 2 | 2 | 2 | 0.00 |
| 07/02/2012 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 1008 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 1115 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 1061 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R157 On 07-February-13 | | | Bond Future | 6.70 | 121.5563 | 121.4791 | 121.5563 | 0.00 |
| 07/02/2012 | R157 On 07-February-13 | 6.75 | Call | Bond Future | 1612 | 2 | 2 | 2 | 0.00 |
| 07/02/2012 | R157 On 07-February-13 | 6.80 | Call | Bond Future | 1683 | 2 | 2 | 2 | 0.00 |
| 07/02/2012 | R157 On 07-February-13 | 6.70 | Call | Bond Future | 1544 | 2 | 2 | 2 | 0.00 |
| 07/02/2012 | R157 On 07-February-13 | 6.70 | Put | Bond Future | 1544 | 2 | 2 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | R157 On 07-February-13 | 6.80 | Put | Bond Future | 1426 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R157 On 07-February-13 | 6.75 | Put | Bond Future | 1483 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R186 On 02-February-12 | | | Bond Future | 8.06 | 121.6824 | 122.2803 | 121.6824 | 0.00 |
| 07/02/2012 | R186 On 03-May-12 | | | Bond Future | 8.23 | 123.1155 | 123.1155 | 123.1155 | 28,058.00 |
| 07/02/2012 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 7684 | 8 | 8 | 8 | 0.00 |
| 07/02/2012 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 8056 | 8 | 8 | 8 | 0.00 |
| 07/02/2012 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 7315 | 7 | 7 | 7 | 0.00 |
| 07/02/2012 | R186 On 03-May-12 | 7.90 | Call | Bond Future | 1452 | 1 | 1 | 1 | 2,250.00 |
| 07/02/2012 | R186 On 03-May-12 | 8.85 | Call | Bond Future | 6593 | 7 | 7 | 7 | 0.00 |
| 07/02/2012 | R186 On 03-May-12 | 8.20 | Call | Bond Future | 2643 | 3 | 3 | 3 | 750.00 |
| 07/02/2012 | R186 On 03-May-12 | 8.50 | Call | Bond Future | 4272 | 4 | 4 | 4 | 0.00 |
| 07/02/2012 | R186 On 03-May-12 | 8.50 | Put | Bond Future | 1686 | 2 | 2 | 2 | 750.00 |
| 07/02/2012 | R186 On 03-May-12 | 8.85 | Put | Bond Future | 832 | 1 | 1 | 1 | 2,250.00 |
| 07/02/2012 | R186 On 03-May-12 | 8.20 | Put | Bond Future | 2882 | 3 | 3 | 3 | 0.00 |
| 07/02/2012 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 670 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R186 On 03-May-12 | 7.90 | Put | Bond Future | 4615 | 5 | 5 | 5 | 0.00 |
| 07/02/2012 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 537 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 600 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R186 On 02-August-12 | | | Bond Future | 8.29 | 119.6816 | 119.6816 | 119.6816 | 0.00 |
| 07/02/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 7371 | 7 | 7 | 7 | 0.00 |
| 07/02/2012 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 7659 | 8 | 8 | 8 | 0.00 |
| 07/02/2012 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 7088 | 7 | 7 | 7 | 0.00 |
| 07/02/2012 | R186 On 02-August-12 | 8.25 | Call | Bond Future | 4763 | 5 | 5 | 5 | 8,750.00 |
| 07/02/2012 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 3339 | 3 | 3 | 3 | 0.00 |
| 07/02/2012 | R186 On 02-August-12 | 8.25 | Put | Bond Future | 5149 | 5 | 5 | 5 | 0.00 |
| 07/02/2012 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 3019 | 3 | 3 | 3 | 0.00 |
| 07/02/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 3175 | 3 | 3 | 3 | 0.00 |
| 07/02/2012 | R186 On 01-November-12 | | | Bond Future | 8.36 | 121.5225 | 121.5317 | 121.5225 | 0.00 |
| 07/02/2012 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 8040 | 8 | 8 | 8 | 0.00 |
| 07/02/2012 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 8306 | 8 | 8 | 8 | 0.00 |
| 07/02/2012 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 7777 | 8 | 8 | 8 | 0.00 |
| 07/02/2012 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 4658 | 5 | 5 | 5 | 0.00 |
| 07/02/2012 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 4306 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 4479 | 4 | 4 | 4 | 0.00 |
| 07/02/2012 | R186 On 07-February-13 | | | Bond Future | 8.42 | 118.3572 | 118.3572 | 118.3572 | 0.00 |
| 07/02/2012 | R186 On 07-February-13 | 8.50 | Call | Bond Future | 7415 | 7 | 7 | 7 | 0.00 |
| 07/02/2012 | R186 On 07-February-13 | 8.45 | Call | Bond Future | 7188 | 7 | 7 | 7 | 0.00 |
| 07/02/2012 | R186 On 07-February-13 | 8.55 | Call | Bond Future | 7653 | 8 | 8 | 8 | 0.00 |
| 07/02/2012 | R186 On 07-February-13 | 8.55 | Put | Bond Future | 6459 | 6 | 6 | 6 | 0.00 |
| 07/02/2012 | R186 On 07-February-13 | 8.45 | Put | Bond Future | 6890 | 7 | 7 | 7 | 0.00 |
| 07/02/2012 | R186 On 07-February-13 | 8.50 | Put | Bond Future | 6668 | 7 | 7 | 7 | 0.00 |
| 07/02/2012 | R189 On 02-February-12 | | | Bond Future | 218.97 | 218.8651 | 218.9712 | 218.8651 | 0.00 |
| 07/02/2012 | R189 On 03-May-12 | | | Bond Future | 215.68 | 215.6962 | 215.6807 | 215.6962 | 0.00 |
| 07/02/2012 | R189 On 03-May-12 | 215.00 | Call | Bond Future | 681 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R189 On 03-May-12 | 215.05 | Call | Bond Future | 631 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R189 On 03-May-12 | 214.95 | Call | Bond Future | 731 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R189 On 03-May-12 | 214.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R189 On 03-May-12 | 215.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R189 On 03-May-12 | 215.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R197 On 02-February-12 | | | Bond Future | 248.86 | 248.8577 | 248.8568 | 248.8577 | 0.00 |
| 07/02/2012 | R197 On 03-May-12 | | | Bond Future | 254.88 | 253.9519 | 254.8829 | 253.9519 | 1,005.00 |
| 07/02/2012 | R197 On 03-May-12 | 251.00 | Call | Bond Future | 3883 | 3 | 4 | 3 | 0.00 |
| 07/02/2012 | R197 On 03-May-12 | 251.05 | Call | Bond Future | 3833 | 3 | 4 | 3 | 0.00 |
| 07/02/2012 | R197 On 03-May-12 | 250.95 | Call | Bond Future | 3933 | 3 | 4 | 3 | 0.00 |
| 07/02/2012 | R197 On 03-May-12 | 250.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R197 On 03-May-12 | 251.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R197 On 03-May-12 | 251.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R201 On 02-February-12 | | | Bond Future | 5.96 | 108.4208 | 108.3936 | 108.4208 | 0.00 |
| 07/02/2012 | R201 On 03-May-12 | | | Bond Future | 6.13 | 109.6197 | 109.5676 | 109.6197 | 968.00 |
| 07/02/2012 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3929 | 4 | 4 | 4 | 0.00 |
| 07/02/2012 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 4048 | 4 | 4 | 4 | 0.00 |
| 07/02/2012 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3811 | 4 | 4 | 4 | 0.00 |
| 07/02/2012 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R201 On 02-August-12 | | | Bond Future | 6.13 | 106.8652 | 106.8088 | 106.8652 | 0.00 |
| 07/02/2012 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3114 | 3 | 3 | 3 | 0.00 |
| 07/02/2012 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 3015 | 3 | 3 | 3 | 0.00 |
| 07/02/2012 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3214 | 3 | 3 | 3 | 0.00 |
| 07/02/2012 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 75 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 94 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 84 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R201 On 01-November-12 | | | Bond Future | 6.12 | 108.5142 | 108.4573 | 108.5142 | 0.00 |
| 07/02/2012 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1387 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1322 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1453 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 577 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 647 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 611 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R201 On 07-February-13 | | | Bond Future | 6.04 | 106.0018 | 105.9411 | 106.0018 | 0.00 |
| 07/02/2012 | R201 On 07-February-13 | 6.25 | Call | Bond Future | 1154 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R201 On 07-February-13 | 6.30 | Call | Bond Future | 1206 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R201 On 07-February-13 | 6.20 | Call | Bond Future | 1101 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R201 On 07-February-13 | 6.20 | Put | Bond Future | 823 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R201 On 07-February-13 | 6.30 | Put | Bond Future | 750 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R201 On 07-February-13 | 6.25 | Put | Bond Future | 787 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R202 On 02-February-12 | | | Bond Future | 185.78 | 186.3740 | 185.7840 | 186.3740 | 0.00 |
| 07/02/2012 | R202 On 03-May-12 | | | Bond Future | 189.88 | 189.5765 | 189.8770 | 189.5765 | 37,020.00 |
| 07/02/2012 | R202 On 03-May-12 | 190.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R202 On 03-May-12 | 189.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R202 On 03-May-12 | 190.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R202 On 03-May-12 | 190.05 | Put | Bond Future | 173 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R202 On 03-May-12 | 189.95 | Put | Bond Future | 73 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R202 On 03-May-12 | 190.00 | Put | Bond Future | 123 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R203 On 02-February-12 | | | Bond Future | 7.07 | 108.6039 | 108.6557 | 108.6039 | 0.00 |
| 07/02/2012 | R203 On 03-May-12 | | | Bond Future | 7.24 | 105.5452 | 105.5991 | 105.5452 | 3,536.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 6526 | 6 | 7 | 6 | 0.00 |
| 07/02/2012 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 6730 | 7 | 7 | 7 | 0.00 |
| 07/02/2012 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 6322 | 6 | 6 | 6 | 0.00 |
| 07/02/2012 | R203 On 03-May-12 | 7.00 | Call | Bond Future | 686 | 1 | 1 | 1 | 4,200.00 |
| 07/02/2012 | R203 On 03-May-12 | 7.15 | Call | Bond Future | 962 | 1 | 1 | 1 | 1,400.00 |
| 07/02/2012 | R203 On 03-May-12 | 7.45 | Call | Bond Future | 1696 | 2 | 2 | 2 | 0.00 |
| 07/02/2012 | R203 On 03-May-12 | 7.80 | Call | Bond Future | 2814 | 3 | 3 | 3 | 0.00 |
| 07/02/2012 | R203 On 03-May-12 | 7.80 | Put | Bond Future | 348 | 0 | 0 | 0 | 4,200.00 |
| 07/02/2012 | R203 On 03-May-12 | 7.45 | Put | Bond Future | 771 | 1 | 1 | 1 | 1,400.00 |
| 07/02/2012 | R203 On 03-May-12 | 7.15 | Put | Bond Future | 1381 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 22 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R203 On 03-May-12 | 7.00 | Put | Bond Future | 1785 | 2 | 2 | 2 | 0.00 |
| 07/02/2012 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 15 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 18 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R203 On 02-August-12 | | | Bond Future | 7.31 | 107.1375 | 107.1891 | 107.1375 | 0.00 |
| 07/02/2012 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 5450 | 5 | 5 | 5 | 0.00 |
| 07/02/2012 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 5618 | 6 | 6 | 6 | 0.00 |
| 07/02/2012 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 5285 | 5 | 5 | 5 | 0.00 |
| 07/02/2012 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 517 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 445 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 479 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R203 On 01-November-12 | | | Bond Future | 7.38 | 104.6303 | 104.6796 | 104.6303 | 0.00 |
| 07/02/2012 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 3309 | 3 | 3 | 3 | 0.00 |
| 07/02/2012 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 3434 | 3 | 3 | 3 | 0.00 |
| 07/02/2012 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 3185 | 3 | 3 | 3 | 0.00 |
| 07/02/2012 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 1868 | 2 | 2 | 2 | 0.00 |
| 07/02/2012 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 1714 | 2 | 2 | 2 | 0.00 |
| 07/02/2012 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 1790 | 2 | 2 | 2 | 0.00 |
| 07/02/2012 | R203 On 07-February-13 | | | Bond Future | 7.44 | 106.4639 | 106.5184 | 106.4639 | 0.00 |
| 07/02/2012 | R203 On 07-February-13 | 6.50 | Call | Bond Future | 1194 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R203 On 07-February-13 | 6.55 | Call | Bond Future | 1255 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R203 On 07-February-13 | 6.45 | Call | Bond Future | 1138 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R203 On 07-February-13 | 6.45 | Put | Bond Future | 5077 | 5 | 5 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | R203 On 07-February-13 | 6.55 | Put | Bond Future | 4787 | 5 | 5 | 5 | 0.00 |
| 07/02/2012 | R203 On 07-February-13 | 6.50 | Put | Bond Future | 4929 | 5 | 5 | 5 | 0.00 |
| 07/02/2012 | R204 On 02-February-12 | | | Bond Future | 7.36 | 104.2699 | 104.4380 | 104.2699 | 0.00 |
| 07/02/2012 | R204 On 03-May-12 | | | Bond Future | 7.54 | 105.3567 | 105.3879 | 105.3567 | 3,150.00 |
| 07/02/2012 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 6149 | 6 | 6 | 6 | 0.00 |
| 07/02/2012 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 6379 | 6 | 6 | 6 | 0.00 |
| 07/02/2012 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 5921 | 6 | 6 | 6 | 0.00 |
| 07/02/2012 | R204 On 03-May-12 | 7.00 | Call | Bond Future | 392 | 0 | 0 | 0 | 550.00 |
| 07/02/2012 | R204 On 03-May-12 | 7.75 | Call | Bond Future | 2027 | 2 | 2 | 2 | 0.00 |
| 07/02/2012 | R204 On 03-May-12 | 7.75 | Put | Bond Future | 939 | 1 | 1 | 1 | 550.00 |
| 07/02/2012 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 88 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R204 On 03-May-12 | 7.00 | Put | Bond Future | 3256 | 3 | 3 | 3 | 0.00 |
| 07/02/2012 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 63 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 74 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R204 On 02-August-12 | | | Bond Future | 7.61 | 102.9184 | 102.9487 | 102.9184 | 0.00 |
| 07/02/2012 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 5289 | 5 | 5 | 5 | 0.00 |
| 07/02/2012 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 5107 | 5 | 5 | 5 | 0.00 |
| 07/02/2012 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 5467 | 5 | 5 | 5 | 0.00 |
| 07/02/2012 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 870 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 987 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 931 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R204 On 01-November-12 | | | Bond Future | 7.68 | 104.5036 | 104.5328 | 104.5036 | 0.00 |
| 07/02/2012 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3821 | 4 | 4 | 4 | 0.00 |
| 07/02/2012 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3679 | 4 | 4 | 4 | 0.00 |
| 07/02/2012 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3965 | 4 | 4 | 4 | 0.00 |
| 07/02/2012 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 2196 | 2 | 2 | 2 | 0.00 |
| 07/02/2012 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 2387 | 2 | 2 | 2 | 0.00 |
| 07/02/2012 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 2290 | 2 | 2 | 2 | 0.00 |
| 07/02/2012 | R204 On 07-February-13 | | | Bond Future | 7.75 | 102.2988 | 102.3315 | 102.2988 | 0.00 |
| 07/02/2012 | R204 On 07-February-13 | 8.00 | Call | Bond Future | 4021 | 4 | 4 | 4 | 0.00 |
| 07/02/2012 | R204 On 07-February-13 | 7.95 | Call | Bond Future | 3890 | 4 | 4 | 4 | 0.00 |
| 07/02/2012 | R204 On 07-February-13 | 8.05 | Call | Bond Future | 4155 | 4 | 4 | 4 | 0.00 |
| 07/02/2012 | R204 On 07-February-13 | 8.05 | Put | Bond Future | 2742 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | R204 On 07-February-13 | 7.95 | Put | Bond Future | 2938 | 3 | 3 | 3 | 0.00 |
| 07/02/2012 | R204 On 07-February-13 | 8.00 | Put | Bond Future | 2838 | 3 | 3 | 3 | 0.00 |
| 07/02/2012 | R206 On 02-February-12 | | | Bond Future | 5.86 | 103.4852 | 103.4299 | 103.4852 | 0.00 |
| 07/02/2012 | R206 On 03-May-12 | | | Bond Future | 6.03 | 104.6893 | 104.6540 | 104.6893 | 300.00 |
| 07/02/2012 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2322 | 2 | 2 | 2 | 0.00 |
| 07/02/2012 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2244 | 2 | 2 | 2 | 0.00 |
| 07/02/2012 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2399 | 2 | 2 | 2 | 0.00 |
| 07/02/2012 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R206 On 02-August-12 | | | Bond Future | 6.02 | 102.5050 | 102.4664 | 102.5050 | 0.00 |
| 07/02/2012 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1724 | 2 | 2 | 2 | 0.00 |
| 07/02/2012 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1785 | 2 | 2 | 2 | 0.00 |
| 07/02/2012 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1663 | 2 | 2 | 2 | 0.00 |
| 07/02/2012 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 61 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 48 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 55 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R206 On 01-November-12 | | | Bond Future | 5.97 | 104.0859 | 104.0457 | 104.0859 | 0.00 |
| 07/02/2012 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 509 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 541 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 479 | 1 | 0 | 1 | 0.00 |
| 07/02/2012 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 500 | 0 | 1 | 0 | 0.00 |
| 07/02/2012 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 447 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 472 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R206 On 07-February-13 | | | Bond Future | 5.78 | 102.1421 | 102.1008 | 102.1421 | 0.00 |
| 07/02/2012 | R206 On 07-February-13 | 6.00 | Call | Bond Future | 556 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R206 On 07-February-13 | 6.05 | Call | Bond Future | 583 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R206 On 07-February-13 | 5.95 | Call | Bond Future | 529 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R206 On 07-February-13 | 5.95 | Put | Bond Future | 373 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R206 On 07-February-13 | 6.05 | Put | Bond Future | 337 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R206 On 07-February-13 | 6.00 | Put | Bond Future | 355 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R207 On 02-February-12 | | | Bond Future | 7.59 | 98.2423 | 98.4511 | 98.2423 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | R207 On 03-May-12 | | | Bond Future | 7.79 | 99.2476 | 99.1972 | 99.2476 | 24,945.00 |
| 07/02/2012 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 5403 | 5 | 5 | 5 | 0.00 |
| 07/02/2012 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 5638 | 6 | 6 | 6 | 0.00 |
| 07/02/2012 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 5167 | 5 | 5 | 5 | 0.00 |
| 07/02/2012 | R207 On 03-May-12 | 7.45 | Call | Bond Future | 761 | 1 | 1 | 1 | 2,400.00 |
| 07/02/2012 | R207 On 03-May-12 | 8.30 | Call | Bond Future | 3380 | 3 | 3 | 3 | 0.00 |
| 07/02/2012 | R207 On 03-May-12 | 7.65 | Call | Bond Future | 1184 | 1 | 1 | 1 | 800.00 |
| 07/02/2012 | R207 On 03-May-12 | 8.00 | Call | Bond Future | 2226 | 2 | 2 | 2 | 0.00 |
| 07/02/2012 | R207 On 03-May-12 | 8.00 | Put | Bond Future | 1038 | 1 | 1 | 1 | 800.00 |
| 07/02/2012 | R207 On 03-May-12 | 8.30 | Put | Bond Future | 556 | 1 | 1 | 1 | 2,400.00 |
| 07/02/2012 | R207 On 03-May-12 | 7.65 | Put | Bond Future | 1949 | 2 | 2 | 2 | 0.00 |
| 07/02/2012 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 216 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R207 On 03-May-12 | 7.45 | Put | Bond Future | 2664 | 3 | 3 | 3 | 0.00 |
| 07/02/2012 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 165 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 191 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R207 On 02-August-12 | | | Bond Future | 7.86 | 97.1077 | 97.0533 | 97.1077 | 0.00 |
| 07/02/2012 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 5749 | 6 | 6 | 6 | 0.00 |
| 07/02/2012 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 5556 | 6 | 6 | 6 | 0.00 |
| 07/02/2012 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 5938 | 6 | 6 | 6 | 0.00 |
| 07/02/2012 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 998 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 1127 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 1064 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R207 On 01-November-12 | | | Bond Future | 7.93 | 98.6040 | 98.5512 | 98.6040 | 0.00 |
| 07/02/2012 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 4241 | 4 | 4 | 4 | 0.00 |
| 07/02/2012 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 4089 | 4 | 4 | 4 | 0.00 |
| 07/02/2012 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 4396 | 4 | 4 | 4 | 0.00 |
| 07/02/2012 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 2472 | 2 | 2 | 2 | 0.00 |
| 07/02/2012 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 2682 | 3 | 3 | 3 | 0.00 |
| 07/02/2012 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 2575 | 3 | 3 | 3 | 0.00 |
| 07/02/2012 | R207 On 07-February-13 | | | Bond Future | 8.00 | 96.6949 | 96.6335 | 96.6949 | 0.00 |
| 07/02/2012 | R207 On 07-February-13 | 8.25 | Call | Bond Future | 4494 | 5 | 4 | 5 | 0.00 |
| 07/02/2012 | R207 On 07-February-13 | 8.20 | Call | Bond Future | 4351 | 4 | 4 | 4 | 0.00 |
| 07/02/2012 | R207 On 07-February-13 | 8.30 | Call | Bond Future | 4639 | 5 | 5 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | R207 On 07-February-13 | 8.30 | Put | Bond Future | 3111 | 3 | 3 | 3 | 0.00 |
| 07/02/2012 | R207 On 07-February-13 | 8.20 | Put | Bond Future | 3325 | 3 | 3 | 3 | 0.00 |
| 07/02/2012 | R207 On 07-February-13 | 8.25 | Put | Bond Future | 3217 | 3 | 3 | 3 | 0.00 |
| 07/02/2012 | R208 On 02-February-12 | | | Bond Future | 7.65 | 96.3476 | 96.5412 | 96.3476 | 0.00 |
| 07/02/2012 | R208 On 03-May-12 | | | Bond Future | 7.84 | 93.8439 | 93.8197 | 93.8439 | 9,269.00 |
| 07/02/2012 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 6565 | 7 | 7 | 7 | 0.00 |
| 07/02/2012 | R208 On 03-May-12 | 7.50 | Call | Bond Future | 823 | 1 | 1 | 1 | 3,000.00 |
| 07/02/2012 | R208 On 03-May-12 | 8.35 | Call | Bond Future | 3644 | 4 | 4 | 4 | 0.00 |
| 07/02/2012 | R208 On 03-May-12 | 7.70 | Call | Bond Future | 1280 | 1 | 1 | 1 | 1,000.00 |
| 07/02/2012 | R208 On 03-May-12 | 8.05 | Call | Bond Future | 2405 | 2 | 2 | 2 | 0.00 |
| 07/02/2012 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 6822 | 7 | 7 | 7 | 0.00 |
| 07/02/2012 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 7080 | 7 | 7 | 7 | 0.00 |
| 07/02/2012 | R208 On 03-May-12 | 8.05 | Put | Bond Future | 1129 | 1 | 1 | 1 | 1,000.00 |
| 07/02/2012 | R208 On 03-May-12 | 8.35 | Put | Bond Future | 607 | 1 | 1 | 1 | 3,000.00 |
| 07/02/2012 | R208 On 03-May-12 | 7.70 | Put | Bond Future | 2113 | 2 | 2 | 2 | 0.00 |
| 07/02/2012 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 133 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R208 On 03-May-12 | 7.50 | Put | Bond Future | 2888 | 3 | 3 | 3 | 0.00 |
| 07/02/2012 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 99 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 115 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R208 On 02-August-12 | | | Bond Future | 7.90 | 95.2574 | 95.2338 | 95.2574 | 0.00 |
| 07/02/2012 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 6014 | 6 | 6 | 6 | 0.00 |
| 07/02/2012 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 6222 | 6 | 6 | 6 | 0.00 |
| 07/02/2012 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5808 | 6 | 6 | 6 | 0.00 |
| 07/02/2012 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 1257 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 1119 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1186 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R208 On 01-November-12 | | | Bond Future | 7.97 | 93.3317 | 93.3029 | 93.3317 | 0.00 |
| 07/02/2012 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 4491 | 5 | 4 | 5 | 0.00 |
| 07/02/2012 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 4656 | 5 | 5 | 5 | 0.00 |
| 07/02/2012 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 4328 | 4 | 4 | 4 | 0.00 |
| 07/02/2012 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 3021 | 3 | 3 | 3 | 0.00 |
| 07/02/2012 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 2786 | 3 | 3 | 3 | 0.00 |
| 07/02/2012 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 2902 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | R208 On 07-February-13 | | | Bond Future | 8.03 | 94.9668 | 94.9388 | 94.9668 | 0.00 |
| 07/02/2012 | R208 On 07-February-13 | 8.00 | Call | Bond Future | 4074 | 4 | 4 | 4 | 0.00 |
| 07/02/2012 | R208 On 07-February-13 | 8.05 | Call | Bond Future | 4219 | 4 | 4 | 4 | 0.00 |
| 07/02/2012 | R208 On 07-February-13 | 7.95 | Call | Bond Future | 3936 | 4 | 4 | 4 | 0.00 |
| 07/02/2012 | R208 On 07-February-13 | 7.95 | Put | Bond Future | 4403 | 4 | 4 | 4 | 0.00 |
| 07/02/2012 | R208 On 07-February-13 | 8.05 | Put | Bond Future | 4124 | 4 | 4 | 4 | 0.00 |
| 07/02/2012 | R208 On 07-February-13 | 8.00 | Put | Bond Future | 4259 | 4 | 4 | 4 | 0.00 |
| 07/02/2012 | R209 On 02-February-12 | | | Bond Future | 8.51 | 78.6963 | 79.2415 | 78.6963 | 0.00 |
| 07/02/2012 | R209 On 03-May-12 | | | Bond Future | 8.68 | 76.2615 | 76.3500 | 76.2615 | 2,042.00 |
| 07/02/2012 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3932 | 4 | 4 | 4 | 0.00 |
| 07/02/2012 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4190 | 4 | 4 | 4 | 0.00 |
| 07/02/2012 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3682 | 4 | 4 | 4 | 0.00 |
| 07/02/2012 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 1525 | 2 | 2 | 2 | 0.00 |
| 07/02/2012 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 1270 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 1392 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R209 On 02-August-12 | | | Bond Future | 8.74 | 77.4119 | 77.4994 | 77.4119 | 0.00 |
| 07/02/2012 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 6646 | 7 | 7 | 7 | 0.00 |
| 07/02/2012 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 6413 | 6 | 6 | 6 | 0.00 |
| 07/02/2012 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 6881 | 7 | 7 | 7 | 0.00 |
| 07/02/2012 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 2596 | 3 | 3 | 3 | 0.00 |
| 07/02/2012 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 2859 | 3 | 3 | 3 | 0.00 |
| 07/02/2012 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 2725 | 3 | 3 | 3 | 0.00 |
| 07/02/2012 | R209 On 01-November-12 | | | Bond Future | 8.80 | 75.4553 | 75.5496 | 75.4553 | 0.00 |
| 07/02/2012 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 6311 | 6 | 6 | 6 | 0.00 |
| 07/02/2012 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 6105 | 6 | 6 | 6 | 0.00 |
| 07/02/2012 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 6518 | 6 | 7 | 6 | 0.00 |
| 07/02/2012 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 4553 | 5 | 5 | 5 | 0.00 |
| 07/02/2012 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 4901 | 5 | 5 | 5 | 0.00 |
| 07/02/2012 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 4725 | 5 | 5 | 5 | 0.00 |
| 07/02/2012 | R209 On 07-February-13 | | | Bond Future | 8.85 | 76.7819 | 76.8752 | 76.7819 | 0.00 |
| 07/02/2012 | R209 On 07-February-13 | 9.00 | Call | Bond Future | 6978 | 7 | 7 | 7 | 0.00 |
| 07/02/2012 | R209 On 07-February-13 | 8.95 | Call | Bond Future | 6778 | 7 | 7 | 7 | 0.00 |
| 07/02/2012 | R209 On 07-February-13 | 9.05 | Call | Bond Future | 7178 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | R209 On 07-February-13 | 9.05 | Put | Bond Future | 5662 | 6 | 6 | 6 | 0.00 |
| 07/02/2012 | R209 On 07-February-13 | 8.95 | Put | Bond Future | 6022 | 6 | 6 | 6 | 0.00 |
| 07/02/2012 | R209 On 07-February-13 | 9.00 | Put | Bond Future | 5840 | 6 | 6 | 6 | 0.00 |
| 07/02/2012 | R210 On 02-February-12 | | | Bond Future | 139.34 | 139.5201 | 139.3380 | 139.5201 | 0.00 |
| 07/02/2012 | R210 On 03-May-12 | | | Bond Future | 139.90 | 139.7124 | 139.8972 | 139.7124 | 820.00 |
| 07/02/2012 | R210 On 03-May-12 | 139.00 | Call | Bond Future | 897 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R210 On 03-May-12 | 139.05 | Call | Bond Future | 847 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R210 On 03-May-12 | 138.95 | Call | Bond Future | 947 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R210 On 03-May-12 | 138.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R210 On 03-May-12 | 139.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R210 On 03-May-12 | 139.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R211 On 02-February-12 | | | Bond Future | 116.52 | 116.6369 | 116.5229 | 116.6369 | 0.00 |
| 07/02/2012 | R211 On 03-May-12 | | | Bond Future | 118.69 | 118.4742 | 118.6921 | 118.4742 | 480.00 |
| 07/02/2012 | R211 On 03-May-12 | 118.20 | Call | Bond Future | 492 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R211 On 03-May-12 | 118.15 | Call | Bond Future | 542 | 0 | 1 | 0 | 0.00 |
| 07/02/2012 | R211 On 03-May-12 | 118.25 | Call | Bond Future | 442 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R211 On 03-May-12 | 118.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R211 On 03-May-12 | 118.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R211 On 03-May-12 | 118.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R212 On 02-February-12 | | | Bond Future | 114.58 | 114.5798 | 114.5791 | 114.5798 | 0.00 |
| 07/02/2012 | R212 On 03-May-12 | | | Bond Future | 116.89 | 116.3804 | 116.8892 | 116.3804 | 2,827.00 |
| 07/02/2012 | R212 On 03-May-12 | 115.30 | Call | Bond Future | 1589 | 1 | 2 | 1 | 0.00 |
| 07/02/2012 | R212 On 03-May-12 | 115.35 | Call | Bond Future | 1539 | 1 | 2 | 1 | 0.00 |
| 07/02/2012 | R212 On 03-May-12 | 115.25 | Call | Bond Future | 1639 | 1 | 2 | 1 | 0.00 |
| 07/02/2012 | R212 On 03-May-12 | 115.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R212 On 03-May-12 | 115.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R212 On 03-May-12 | 115.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/02/2012 | R213 On 02-February-12 | | | Bond Future | 8.47 | 88.7504 | 89.3024 | 88.7504 | 0.00 |
| 07/02/2012 | R213 On 03-May-12 | | | Bond Future | 8.63 | 86.1838 | 86.3145 | 86.1838 | 92.00 |
| 07/02/2012 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 5675 | 6 | 6 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2012 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 5382 | 5 | 5 | 5 | 0.00 |
| 07/02/2012 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 5972 | 6 | 6 | 6 | 0.00 |
| 07/02/2012 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 705 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 864 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 781 | 1 | 1 | 1 | 0.00 |
| 07/02/2012 | R213 On 02-August-12 | | | Bond Future | 8.69 | 87.4777 | 87.6149 | 87.4777 | 0.00 |
| 07/02/2012 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 6982 | 7 | 7 | 7 | 0.00 |
| 07/02/2012 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 7228 | 7 | 7 | 7 | 0.00 |
| 07/02/2012 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 6738 | 7 | 7 | 7 | 0.00 |
| 07/02/2012 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 2749 | 3 | 3 | 3 | 0.00 |
| 07/02/2012 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 2493 | 3 | 2 | 3 | 0.00 |
| 07/02/2012 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 2619 | 3 | 3 | 3 | 0.00 |
| 07/02/2012 | R213 On 01-November-12 | | | Bond Future | 8.75 | 85.2861 | 85.4214 | 85.2861 | 0.00 |
| 07/02/2012 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 6558 | 6 | 7 | 6 | 0.00 |
| 07/02/2012 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 6773 | 7 | 7 | 7 | 0.00 |
| 07/02/2012 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 6345 | 6 | 6 | 6 | 0.00 |
| 07/02/2012 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 4797 | 5 | 5 | 5 | 0.00 |
| 07/02/2012 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 4455 | 5 | 4 | 5 | 0.00 |
| 07/02/2012 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 4624 | 5 | 5 | 5 | 0.00 |
| 07/02/2012 | R213 On 07-February-13 | | | Bond Future | 8.82 | 86.7871 | 86.9205 | 86.7871 | 0.00 |
| 07/02/2012 | R213 On 07-February-13 | 9.00 | Call | Bond Future | 7183 | 7 | 7 | 7 | 0.00 |
| 07/02/2012 | R213 On 07-February-13 | 9.05 | Call | Bond Future | 7389 | 7 | 7 | 7 | 0.00 |
| 07/02/2012 | R213 On 07-February-13 | 8.95 | Call | Bond Future | 6978 | 7 | 7 | 7 | 0.00 |
| 07/02/2012 | R213 On 07-February-13 | 8.95 | Put | Bond Future | 5942 | 6 | 6 | 6 | 0.00 |
| 07/02/2012 | R213 On 07-February-13 | 9.05 | Put | Bond Future | 5587 | 6 | 6 | 6 | 0.00 |
| 07/02/2012 | R213 On 07-February-13 | 9.00 | Put | Bond Future | 5763 | 6 | 6 | 6 | 0.00 |
| 08/02/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | AL7T On 03-May-12 | | | Index Future | 424.49 | 425.7350 | 424.4900 | 425.7350 | 16.00 |
| 08/02/2012 | AL7T On 02-August-12 | | | Index Future | 430.88 | 432.1480 | 430.8800 | 432.1480 | 0.00 |
| 08/02/2012 | ALBI On 03-May-12 | | | Index Future | 385.99 | 387.4080 | 385.9930 | 387.4080 | 914.00 |
| 08/02/2012 | ALBI On 02-August-12 | | | Index Future | 391.80 | 393.2440 | 391.8030 | 393.2440 | 118.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 08/02/2012 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/02/2012 | CAAN On 30-March-12 | | | Can-Do Future | 0.07 | 0.0717 | 0.0653 | 0.0717 | 0.00 |
| 08/02/2012 | CAAO On 30-March-12 | | | Can-Do Future | 0.22 | 0.2169 | 0.2200 | 0.2169 | 100,000.00 |

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

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 46810 | 6 | 5 | 6 | 0.00 |
| 08/02/2012 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 47010 | 6 | 5 | 6 | 0.00 |
| 08/02/2012 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | GOVI On 02-August-12 | | | GOVI | 392.51 | 393.8890 | 392.5110 | 393.8890 | 0.00 |
| 08/02/2012 | GOVI On 02-August-12 | 390.00 | Call | GOVI | 25110 | 4 | 3 | 4 | 0.00 |
| 08/02/2012 | GOVI On 02-August-12 | 390.01 | Call | GOVI | 25010 | 4 | 3 | 4 | 0.00 |
| 08/02/2012 | GOVI On 02-August-12 | 389.99 | Call | GOVI | 25210 | 4 | 3 | 4 | 0.00 |
| 08/02/2012 | GOVI On 02-August-12 | 389.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | GOVI On 02-August-12 | 390.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | GOVI On 02-August-12 | 390.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 08/02/2012 | IGOV On 03-May-12 | | | Index Future | 171.54 | 171.6230 | 171.5360 | 171.6230 | 514.00 |
| 08/02/2012 | IGOV On 02-August-12 | | | Index Future | 174.12 | 174.2080 | 174.1190 | 174.2080 | 0.00 |
| 08/02/2012 | ILBI On 03-May-12 | | | Index Future | 465.11 | 464.3810 | 465.1140 | 464.3810 | 0.00 |
| 08/02/2012 | ILBI On 02-August-12 | | | Index Future | 473.80 | 473.0910 | 473.7980 | 473.0910 | 152.00 |
| 08/02/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 08/02/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 08/02/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 08/02/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 08/02/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 08/02/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 08/02/2012 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.60 | 94.4000 | 94.4000 | 94.4000 | 0.00 |
| 08/02/2012 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.61 | 94.3900 | 94.3900 | 94.3900 | 2,390.00 |
| 08/02/2012 | JBAF On 18-April-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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.63 | 94.3700 | 94.3700 | 94.3700 | 0.00 |
| 08/02/2012 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.66 | 94.3500 | 94.3400 | 94.3500 | 2,890.00 |
| 08/02/2012 | JBAF On 18-July-12 | | | Jibar Tradeable Future | 5.69 | 94.3200 | 94.3100 | 94.3200 | 0.00 |
| 08/02/2012 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.77 | 94.2600 | 94.2300 | 94.2600 | 44,760.00 |
| 08/02/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.92 | 94.1300 | 94.0800 | 94.1300 | 940.00 |
| 08/02/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.06 | 93.9800 | 93.9400 | 93.9800 | 790.00 |
| 08/02/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.21 | 93.8300 | 93.7900 | 93.8300 | 1,250.00 |
| 08/02/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.38 | 93.6700 | 93.6200 | 93.6700 | 1,700.00 |
| 08/02/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 6.56 | 93.4900 | 93.4400 | 93.4900 | 1,000.00 |
| 08/02/2012 | R157 On 03-May-12 | | | Bond Future | 6.65 | 122.4311 | 122.2610 | 122.4311 | 10,880.00 |
| 08/02/2012 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 5200 | 5 | 5 | 5 | 0.00 |
| 08/02/2012 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 5357 | 6 | 5 | 6 | 0.00 |
| 08/02/2012 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 5043 | 5 | 5 | 5 | 0.00 |
| 08/02/2012 | R157 On 03-May-12 | 6.25 | Call | Bond Future | 247 | 0 | 0 | 0 | 1,500.00 |
| 08/02/2012 | R157 On 03-May-12 | 6.50 | Call | Bond Future | 515 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R157 On 03-May-12 | 6.75 | Call | Bond Future | 933 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R157 On 03-May-12 | 6.75 | Put | Bond Future | 587 | 1 | 1 | 1 | 1,500.00 |
| 08/02/2012 | R157 On 03-May-12 | 6.50 | Put | Bond Future | 1003 | 1 | 1 | 1 | 1,500.00 |
| 08/02/2012 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R157 On 03-May-12 | 6.25 | Put | Bond Future | 1576 | 1 | 2 | 1 | 0.00 |
| 08/02/2012 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R157 On 02-August-12 | | | Bond Future | 6.70 | 124.2784 | 124.1024 | 124.2784 | 0.00 |
| 08/02/2012 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4120 | 4 | 4 | 4 | 0.00 |
| 08/02/2012 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3990 | 4 | 4 | 4 | 0.00 |
| 08/02/2012 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4251 | 4 | 4 | 4 | 0.00 |
| 08/02/2012 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 164 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 198 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 180 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R157 On 01-November-12 | | | Bond Future | 6.74 | 119.3850 | 119.2090 | 119.3850 | 0.00 |
| 08/02/2012 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1832 | 2 | 2 | 2 | 0.00 |
| 08/02/2012 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 1917 | 2 | 2 | 2 | 0.00 |
| 08/02/2012 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1747 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 1162 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 1050 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 1106 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R157 On 07-February-13 | | | Bond Future | 6.77 | 121.4791 | 121.2966 | 121.4791 | 0.00 |
| 08/02/2012 | R157 On 07-February-13 | 6.75 | Call | Bond Future | 1478 | 2 | 1 | 2 | 0.00 |
| 08/02/2012 | R157 On 07-February-13 | 6.80 | Call | Bond Future | 1547 | 2 | 2 | 2 | 0.00 |
| 08/02/2012 | R157 On 07-February-13 | 6.70 | Call | Bond Future | 1414 | 2 | 1 | 2 | 0.00 |
| 08/02/2012 | R157 On 07-February-13 | 6.70 | Put | Bond Future | 1596 | 2 | 2 | 2 | 0.00 |
| 08/02/2012 | R157 On 07-February-13 | 6.80 | Put | Bond Future | 1473 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R157 On 07-February-13 | 6.75 | Put | Bond Future | 1532 | 1 | 2 | 1 | 0.00 |
| 08/02/2012 | R186 On 03-May-12 | | | Bond Future | 8.29 | 123.1155 | 122.5064 | 123.1155 | 28,058.00 |
| 08/02/2012 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 7190 | 8 | 7 | 8 | 0.00 |
| 08/02/2012 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 7553 | 8 | 8 | 8 | 0.00 |
| 08/02/2012 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6833 | 7 | 7 | 7 | 0.00 |
| 08/02/2012 | R186 On 03-May-12 | 7.90 | Call | Bond Future | 1282 | 1 | 1 | 1 | 2,250.00 |
| 08/02/2012 | R186 On 03-May-12 | 8.20 | Call | Bond Future | 2377 | 3 | 2 | 3 | 750.00 |
| 08/02/2012 | R186 On 03-May-12 | 8.50 | Call | Bond Future | 3907 | 4 | 4 | 4 | 0.00 |
| 08/02/2012 | R186 On 03-May-12 | 8.85 | Call | Bond Future | 6133 | 7 | 6 | 7 | 0.00 |
| 08/02/2012 | R186 On 03-May-12 | 8.85 | Put | Bond Future | 981 | 1 | 1 | 1 | 2,250.00 |
| 08/02/2012 | R186 On 03-May-12 | 8.50 | Put | Bond Future | 1930 | 2 | 2 | 2 | 750.00 |
| 08/02/2012 | R186 On 03-May-12 | 8.20 | Put | Bond Future | 3225 | 3 | 3 | 3 | 0.00 |
| 08/02/2012 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 797 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R186 On 03-May-12 | 7.90 | Put | Bond Future | 5054 | 5 | 5 | 5 | 0.00 |
| 08/02/2012 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 643 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 715 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R186 On 02-August-12 | | | Bond Future | 8.36 | 119.6816 | 119.0648 | 119.6816 | 0.00 |
| 08/02/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 7055 | 7 | 7 | 7 | 0.00 |
| 08/02/2012 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 7333 | 8 | 7 | 8 | 0.00 |
| 08/02/2012 | R186 On 02-August-12 | 8.25 | Call | Bond Future | 4540 | 5 | 5 | 5 | 8,750.00 |
| 08/02/2012 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 6781 | 7 | 7 | 7 | 0.00 |
| 08/02/2012 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 3649 | 3 | 4 | 3 | 0.00 |
| 08/02/2012 | R186 On 02-August-12 | 8.25 | Put | Bond Future | 5542 | 5 | 6 | 5 | 0.00 |
| 08/02/2012 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 3310 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 3476 | 3 | 3 | 3 | 0.00 |
| 08/02/2012 | R186 On 01-November-12 | | | Bond Future | 8.42 | 121.5317 | 120.8984 | 121.5317 | 0.00 |
| 08/02/2012 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 7715 | 8 | 8 | 8 | 0.00 |
| 08/02/2012 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 7460 | 8 | 7 | 8 | 0.00 |
| 08/02/2012 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 7975 | 8 | 8 | 8 | 0.00 |
| 08/02/2012 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 4608 | 4 | 5 | 4 | 0.00 |
| 08/02/2012 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 4975 | 5 | 5 | 5 | 0.00 |
| 08/02/2012 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 4788 | 4 | 5 | 4 | 0.00 |
| 08/02/2012 | R186 On 07-February-13 | | | Bond Future | 8.49 | 118.3572 | 117.7176 | 118.3572 | 0.00 |
| 08/02/2012 | R186 On 07-February-13 | 8.50 | Call | Bond Future | 7023 | 7 | 7 | 7 | 0.00 |
| 08/02/2012 | R186 On 07-February-13 | 8.45 | Call | Bond Future | 6802 | 7 | 7 | 7 | 0.00 |
| 08/02/2012 | R186 On 07-February-13 | 8.55 | Call | Bond Future | 7254 | 8 | 7 | 8 | 0.00 |
| 08/02/2012 | R186 On 07-February-13 | 8.55 | Put | Bond Future | 6700 | 6 | 7 | 6 | 0.00 |
| 08/02/2012 | R186 On 07-February-13 | 8.45 | Put | Bond Future | 7144 | 7 | 7 | 7 | 0.00 |
| 08/02/2012 | R186 On 07-February-13 | 8.50 | Put | Bond Future | 6915 | 7 | 7 | 7 | 0.00 |
| 08/02/2012 | R189 On 03-May-12 | | | Bond Future | 215.63 | 215.6807 | 215.6335 | 215.6807 | 0.00 |
| 08/02/2012 | R189 On 03-May-12 | 215.00 | Call | Bond Future | 634 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R189 On 03-May-12 | 215.05 | Call | Bond Future | 584 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R189 On 03-May-12 | 214.95 | Call | Bond Future | 684 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R189 On 03-May-12 | 214.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R189 On 03-May-12 | 215.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R189 On 03-May-12 | 215.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R197 On 03-May-12 | | | Bond Future | 254.88 | 254.8829 | 254.8756 | 254.8829 | 1,005.00 |
| 08/02/2012 | R197 On 03-May-12 | 251.00 | Call | Bond Future | 3876 | 4 | 4 | 4 | 0.00 |
| 08/02/2012 | R197 On 03-May-12 | 251.05 | Call | Bond Future | 3826 | 4 | 4 | 4 | 0.00 |
| 08/02/2012 | R197 On 03-May-12 | 250.95 | Call | Bond Future | 3926 | 4 | 4 | 4 | 0.00 |
| 08/02/2012 | R197 On 03-May-12 | 250.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R197 On 03-May-12 | 251.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R197 On 03-May-12 | 251.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R201 On 03-May-12 | | | Bond Future | 6.18 | 109.5676 | 109.4361 | 109.5676 | 968.00 |
| 08/02/2012 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3798 | 4 | 4 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3680 | 4 | 4 | 4 | 0.00 |
| 08/02/2012 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3916 | 4 | 4 | 4 | 0.00 |
| 08/02/2012 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R201 On 02-August-12 | | | Bond Future | 6.19 | 106.8088 | 106.6735 | 106.8088 | 0.00 |
| 08/02/2012 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2992 | 3 | 3 | 3 | 0.00 |
| 08/02/2012 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3090 | 3 | 3 | 3 | 0.00 |
| 08/02/2012 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2894 | 3 | 3 | 3 | 0.00 |
| 08/02/2012 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 108 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 86 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 97 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R201 On 01-November-12 | | | Bond Future | 6.18 | 108.4573 | 108.3214 | 108.4573 | 0.00 |
| 08/02/2012 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1301 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1365 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1239 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 700 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 625 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 661 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R201 On 07-February-13 | | | Bond Future | 6.12 | 105.9411 | 105.8003 | 105.9411 | 0.00 |
| 08/02/2012 | R201 On 07-February-13 | 6.25 | Call | Bond Future | 1091 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R201 On 07-February-13 | 6.30 | Call | Bond Future | 1141 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R201 On 07-February-13 | 6.20 | Call | Bond Future | 1041 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R201 On 07-February-13 | 6.20 | Put | Bond Future | 904 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R201 On 07-February-13 | 6.30 | Put | Bond Future | 826 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R201 On 07-February-13 | 6.25 | Put | Bond Future | 865 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R202 On 03-May-12 | | | Bond Future | 189.88 | 189.8770 | 189.8753 | 189.8770 | 37,020.00 |
| 08/02/2012 | R202 On 03-May-12 | 190.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R202 On 03-May-12 | 189.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R202 On 03-May-12 | 190.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R202 On 03-May-12 | 190.05 | Put | Bond Future | 175 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R202 On 03-May-12 | 189.95 | Put | Bond Future | 75 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R202 On 03-May-12 | 190.00 | Put | Bond Future | 125 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | R203 On 03-May-12 | | | Bond Future | 7.30 | 105.5991 | 105.3524 | 105.5991 | 3,536.00 |
| 08/02/2012 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 6281 | 7 | 6 | 7 | 0.00 |
| 08/02/2012 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 6485 | 7 | 6 | 7 | 0.00 |
| 08/02/2012 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 6078 | 6 | 6 | 6 | 0.00 |
| 08/02/2012 | R203 On 03-May-12 | 7.00 | Call | Bond Future | 581 | 1 | 1 | 1 | 4,200.00 |
| 08/02/2012 | R203 On 03-May-12 | 7.80 | Call | Bond Future | 2604 | 3 | 3 | 3 | 0.00 |
| 08/02/2012 | R203 On 03-May-12 | 7.15 | Call | Bond Future | 833 | 1 | 1 | 1 | 1,400.00 |
| 08/02/2012 | R203 On 03-May-12 | 7.45 | Call | Bond Future | 1524 | 2 | 2 | 2 | 0.00 |
| 08/02/2012 | R203 On 03-May-12 | 7.45 | Put | Bond Future | 846 | 1 | 1 | 1 | 1,400.00 |
| 08/02/2012 | R203 On 03-May-12 | 7.80 | Put | Bond Future | 385 | 0 | 0 | 0 | 4,200.00 |
| 08/02/2012 | R203 On 03-May-12 | 7.15 | Put | Bond Future | 1499 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 24 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R203 On 03-May-12 | 7.00 | Put | Bond Future | 1926 | 2 | 2 | 2 | 0.00 |
| 08/02/2012 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 16 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 20 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R203 On 02-August-12 | | | Bond Future | 7.37 | 107.1891 | 106.9400 | 107.1891 | 0.00 |
| 08/02/2012 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 5240 | 5 | 5 | 5 | 0.00 |
| 08/02/2012 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 5077 | 5 | 5 | 5 | 0.00 |
| 08/02/2012 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 5405 | 6 | 5 | 6 | 0.00 |
| 08/02/2012 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 481 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 558 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 518 | 0 | 1 | 0 | 0.00 |
| 08/02/2012 | R203 On 01-November-12 | | | Bond Future | 7.44 | 104.6796 | 104.4294 | 104.6796 | 0.00 |
| 08/02/2012 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 3078 | 3 | 3 | 3 | 0.00 |
| 08/02/2012 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 2957 | 3 | 3 | 3 | 0.00 |
| 08/02/2012 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 3201 | 3 | 3 | 3 | 0.00 |
| 08/02/2012 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 1731 | 2 | 2 | 2 | 0.00 |
| 08/02/2012 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 1891 | 2 | 2 | 2 | 0.00 |
| 08/02/2012 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 1810 | 2 | 2 | 2 | 0.00 |
| 08/02/2012 | R203 On 07-February-13 | | | Bond Future | 7.51 | 106.5184 | 106.2537 | 106.5184 | 0.00 |
| 08/02/2012 | R203 On 07-February-13 | 6.50 | Call | Bond Future | 1053 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R203 On 07-February-13 | 6.55 | Call | Bond Future | 1110 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R203 On 07-February-13 | 6.45 | Call | Bond Future | 1001 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | R203 On 07-February-13 | 6.45 | Put | Bond Future | 5205 | 5 | 5 | 5 | 0.00 |
| 08/02/2012 | R203 On 07-February-13 | 6.55 | Put | Bond Future | 4906 | 5 | 5 | 5 | 0.00 |
| 08/02/2012 | R203 On 07-February-13 | 6.50 | Put | Bond Future | 5053 | 5 | 5 | 5 | 0.00 |
| 08/02/2012 | R204 On 03-May-12 | | | Bond Future | 7.59 | 105.3879 | 105.1068 | 105.3879 | 3,150.00 |
| 08/02/2012 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 5881 | 6 | 6 | 6 | 0.00 |
| 08/02/2012 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 6109 | 6 | 6 | 6 | 0.00 |
| 08/02/2012 | R204 On 03-May-12 | 7.00 | Call | Bond Future | 335 | 0 | 0 | 0 | 550.00 |
| 08/02/2012 | R204 On 03-May-12 | 7.75 | Call | Bond Future | 1849 | 2 | 2 | 2 | 0.00 |
| 08/02/2012 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 5655 | 6 | 6 | 6 | 0.00 |
| 08/02/2012 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 103 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R204 On 03-May-12 | 7.00 | Put | Bond Future | 3480 | 3 | 3 | 3 | 0.00 |
| 08/02/2012 | R204 On 03-May-12 | 7.75 | Put | Bond Future | 1042 | 1 | 1 | 1 | 550.00 |
| 08/02/2012 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 74 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 87 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R204 On 02-August-12 | | | Bond Future | 7.67 | 102.9487 | 102.6570 | 102.9487 | 0.00 |
| 08/02/2012 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 5090 | 5 | 5 | 5 | 0.00 |
| 08/02/2012 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 5264 | 5 | 5 | 5 | 0.00 |
| 08/02/2012 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4911 | 5 | 5 | 5 | 0.00 |
| 08/02/2012 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 1083 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 959 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 1023 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R204 On 01-November-12 | | | Bond Future | 7.74 | 104.5328 | 104.2417 | 104.5328 | 0.00 |
| 08/02/2012 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3630 | 4 | 4 | 4 | 0.00 |
| 08/02/2012 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3771 | 4 | 4 | 4 | 0.00 |
| 08/02/2012 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3492 | 4 | 3 | 4 | 0.00 |
| 08/02/2012 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 2491 | 2 | 2 | 2 | 0.00 |
| 08/02/2012 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 2293 | 2 | 2 | 2 | 0.00 |
| 08/02/2012 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 2390 | 2 | 2 | 2 | 0.00 |
| 08/02/2012 | R204 On 07-February-13 | | | Bond Future | 7.81 | 102.3315 | 102.0283 | 102.3315 | 0.00 |
| 08/02/2012 | R204 On 07-February-13 | 8.00 | Call | Bond Future | 3805 | 4 | 4 | 4 | 0.00 |
| 08/02/2012 | R204 On 07-February-13 | 7.95 | Call | Bond Future | 3676 | 4 | 4 | 4 | 0.00 |
| 08/02/2012 | R204 On 07-February-13 | 8.05 | Call | Bond Future | 3935 | 4 | 4 | 4 | 0.00 |
| 08/02/2012 | R204 On 07-February-13 | 8.05 | Put | Bond Future | 2825 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | R204 On 07-February-13 | 7.95 | Put | Bond Future | 3027 | 3 | 3 | 3 | 0.00 |
| 08/02/2012 | R204 On 07-February-13 | 8.00 | Put | Bond Future | 2925 | 3 | 3 | 3 | 0.00 |
| 08/02/2012 | R206 On 03-May-12 | | | Bond Future | 6.09 | 104.6540 | 104.5640 | 104.6540 | 300.00 |
| 08/02/2012 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2232 | 2 | 2 | 2 | 0.00 |
| 08/02/2012 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2310 | 2 | 2 | 2 | 0.00 |
| 08/02/2012 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2154 | 2 | 2 | 2 | 0.00 |
| 08/02/2012 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R206 On 02-August-12 | | | Bond Future | 6.09 | 102.4664 | 102.3742 | 102.4664 | 0.00 |
| 08/02/2012 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1644 | 2 | 2 | 2 | 0.00 |
| 08/02/2012 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1584 | 2 | 2 | 2 | 0.00 |
| 08/02/2012 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1704 | 2 | 2 | 2 | 0.00 |
| 08/02/2012 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 60 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 74 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 67 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R206 On 01-November-12 | | | Bond Future | 6.05 | 104.0457 | 103.9573 | 104.0457 | 0.00 |
| 08/02/2012 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 471 | 1 | 0 | 1 | 0.00 |
| 08/02/2012 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 443 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 502 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 496 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 552 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 523 | 0 | 1 | 0 | 0.00 |
| 08/02/2012 | R206 On 07-February-13 | | | Bond Future | 5.88 | 102.1008 | 102.0048 | 102.1008 | 0.00 |
| 08/02/2012 | R206 On 07-February-13 | 6.00 | Call | Bond Future | 522 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R206 On 07-February-13 | 6.05 | Call | Bond Future | 547 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R206 On 07-February-13 | 5.95 | Call | Bond Future | 497 | 1 | 0 | 1 | 0.00 |
| 08/02/2012 | R206 On 07-February-13 | 5.95 | Put | Bond Future | 437 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R206 On 07-February-13 | 6.05 | Put | Bond Future | 397 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R206 On 07-February-13 | 6.00 | Put | Bond Future | 417 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R207 On 03-May-12 | | | Bond Future | 7.83 | 99.1972 | 98.9514 | 99.1972 | 24,945.00 |
| 08/02/2012 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 5188 | 5 | 5 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 5420 | 6 | 5 | 6 | 0.00 |
| 08/02/2012 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4955 | 5 | 5 | 5 | 0.00 |
| 08/02/2012 | R207 On 03-May-12 | 7.45 | Call | Bond Future | 697 | 1 | 1 | 1 | 2,400.00 |
| 08/02/2012 | R207 On 03-May-12 | 7.65 | Call | Bond Future | 1093 | 1 | 1 | 1 | 800.00 |
| 08/02/2012 | R207 On 03-May-12 | 8.00 | Call | Bond Future | 2088 | 2 | 2 | 2 | 0.00 |
| 08/02/2012 | R207 On 03-May-12 | 8.30 | Call | Bond Future | 3204 | 3 | 3 | 3 | 0.00 |
| 08/02/2012 | R207 On 03-May-12 | 8.30 | Put | Bond Future | 626 | 1 | 1 | 1 | 2,400.00 |
| 08/02/2012 | R207 On 03-May-12 | 8.00 | Put | Bond Future | 1145 | 1 | 1 | 1 | 800.00 |
| 08/02/2012 | R207 On 03-May-12 | 7.65 | Put | Bond Future | 2104 | 2 | 2 | 2 | 0.00 |
| 08/02/2012 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 250 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R207 On 03-May-12 | 7.45 | Put | Bond Future | 2846 | 3 | 3 | 3 | 0.00 |
| 08/02/2012 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 193 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 222 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R207 On 02-August-12 | | | Bond Future | 7.91 | 97.0533 | 96.8038 | 97.0533 | 0.00 |
| 08/02/2012 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 5593 | 6 | 6 | 6 | 0.00 |
| 08/02/2012 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 5778 | 6 | 6 | 6 | 0.00 |
| 08/02/2012 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 5404 | 6 | 5 | 6 | 0.00 |
| 08/02/2012 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 1225 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 1088 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 1158 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R207 On 01-November-12 | | | Bond Future | 7.98 | 98.5512 | 98.2982 | 98.5512 | 0.00 |
| 08/02/2012 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 4076 | 4 | 4 | 4 | 0.00 |
| 08/02/2012 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 4228 | 4 | 4 | 4 | 0.00 |
| 08/02/2012 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3927 | 4 | 4 | 4 | 0.00 |
| 08/02/2012 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 2773 | 3 | 3 | 3 | 0.00 |
| 08/02/2012 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 2557 | 2 | 3 | 2 | 0.00 |
| 08/02/2012 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 2663 | 3 | 3 | 3 | 0.00 |
| 08/02/2012 | R207 On 07-February-13 | | | Bond Future | 8.05 | 96.6335 | 96.3733 | 96.6335 | 0.00 |
| 08/02/2012 | R207 On 07-February-13 | 8.25 | Call | Bond Future | 4300 | 4 | 4 | 4 | 0.00 |
| 08/02/2012 | R207 On 07-February-13 | 8.20 | Call | Bond Future | 4159 | 4 | 4 | 4 | 0.00 |
| 08/02/2012 | R207 On 07-February-13 | 8.30 | Call | Bond Future | 4442 | 5 | 4 | 5 | 0.00 |
| 08/02/2012 | R207 On 07-February-13 | 8.30 | Put | Bond Future | 3174 | 3 | 3 | 3 | 0.00 |
| 08/02/2012 | R207 On 07-February-13 | 8.20 | Put | Bond Future | 3394 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | R207 On 07-February-13 | 8.25 | Put | Bond Future | 3283 | 3 | 3 | 3 | 0.00 |
| 08/02/2012 | R208 On 03-May-12 | | | Bond Future | 7.88 | 93.8197 | 93.5843 | 93.8197 | 9,194.00 |
| 08/02/2012 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 6608 | 7 | 7 | 7 | 0.00 |
| 08/02/2012 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 6864 | 7 | 7 | 7 | 0.00 |
| 08/02/2012 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 6355 | 7 | 6 | 7 | 0.00 |
| 08/02/2012 | R208 On 03-May-12 | 7.50 | Call | Bond Future | 772 | 1 | 1 | 1 | 3,000.00 |
| 08/02/2012 | R208 On 03-May-12 | 7.70 | Call | Bond Future | 1205 | 1 | 1 | 1 | 1,000.00 |
| 08/02/2012 | R208 On 03-May-12 | 8.05 | Call | Bond Future | 2283 | 2 | 2 | 2 | 0.00 |
| 08/02/2012 | R208 On 03-May-12 | 8.35 | Call | Bond Future | 3485 | 4 | 3 | 4 | 0.00 |
| 08/02/2012 | R208 On 03-May-12 | 8.35 | Put | Bond Future | 684 | 1 | 1 | 1 | 3,000.00 |
| 08/02/2012 | R208 On 03-May-12 | 8.05 | Put | Bond Future | 1242 | 1 | 1 | 1 | 1,000.00 |
| 08/02/2012 | R208 On 03-May-12 | 7.70 | Put | Bond Future | 2273 | 2 | 2 | 2 | 0.00 |
| 08/02/2012 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 159 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R208 On 03-May-12 | 7.50 | Put | Bond Future | 3073 | 3 | 3 | 3 | 0.00 |
| 08/02/2012 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 118 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 136 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R208 On 02-August-12 | | | Bond Future | 7.95 | 95.2338 | 94.9922 | 95.2338 | 0.00 |
| 08/02/2012 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 5882 | 6 | 6 | 6 | 0.00 |
| 08/02/2012 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5680 | 6 | 6 | 6 | 0.00 |
| 08/02/2012 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 6086 | 6 | 6 | 6 | 0.00 |
| 08/02/2012 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 1225 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 1370 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1296 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R208 On 01-November-12 | | | Bond Future | 8.01 | 93.3029 | 93.0615 | 93.3029 | 0.00 |
| 08/02/2012 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 4353 | 4 | 4 | 4 | 0.00 |
| 08/02/2012 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 4193 | 4 | 4 | 4 | 0.00 |
| 08/02/2012 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 4515 | 5 | 5 | 5 | 0.00 |
| 08/02/2012 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 2887 | 3 | 3 | 3 | 0.00 |
| 08/02/2012 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 3128 | 3 | 3 | 3 | 0.00 |
| 08/02/2012 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 3006 | 3 | 3 | 3 | 0.00 |
| 08/02/2012 | R208 On 07-February-13 | | | Bond Future | 8.08 | 94.9388 | 94.6925 | 94.9388 | 0.00 |
| 08/02/2012 | R208 On 07-February-13 | 8.00 | Call | Bond Future | 3924 | 4 | 4 | 4 | 0.00 |
| 08/02/2012 | R208 On 07-February-13 | 8.05 | Call | Bond Future | 4066 | 4 | 4 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | R208 On 07-February-13 | 7.95 | Call | Bond Future | 3789 | 4 | 4 | 4 | 0.00 |
| 08/02/2012 | R208 On 07-February-13 | 7.95 | Put | Bond Future | 4502 | 4 | 5 | 4 | 0.00 |
| 08/02/2012 | R208 On 07-February-13 | 8.05 | Put | Bond Future | 4217 | 4 | 4 | 4 | 0.00 |
| 08/02/2012 | R208 On 07-February-13 | 8.00 | Put | Bond Future | 4355 | 4 | 4 | 4 | 0.00 |
| 08/02/2012 | R209 On 03-May-12 | | | Bond Future | 8.75 | 76.3500 | 75.7497 | 76.3500 | 2,042.00 |
| 08/02/2012 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3566 | 4 | 4 | 4 | 0.00 |
| 08/02/2012 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3330 | 4 | 3 | 4 | 0.00 |
| 08/02/2012 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 3810 | 4 | 4 | 4 | 0.00 |
| 08/02/2012 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 1491 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 1773 | 2 | 2 | 2 | 0.00 |
| 08/02/2012 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 1626 | 1 | 2 | 1 | 0.00 |
| 08/02/2012 | R209 On 02-August-12 | | | Bond Future | 8.81 | 77.4994 | 76.8904 | 77.4994 | 0.00 |
| 08/02/2012 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 6340 | 7 | 6 | 7 | 0.00 |
| 08/02/2012 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 6566 | 7 | 7 | 7 | 0.00 |
| 08/02/2012 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 6116 | 6 | 6 | 6 | 0.00 |
| 08/02/2012 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 3171 | 3 | 3 | 3 | 0.00 |
| 08/02/2012 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 2890 | 3 | 3 | 3 | 0.00 |
| 08/02/2012 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 3028 | 3 | 3 | 3 | 0.00 |
| 08/02/2012 | R209 On 01-November-12 | | | Bond Future | 8.87 | 75.5496 | 74.9321 | 75.5496 | 0.00 |
| 08/02/2012 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 5987 | 6 | 6 | 6 | 0.00 |
| 08/02/2012 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 6188 | 7 | 6 | 7 | 0.00 |
| 08/02/2012 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 5788 | 6 | 6 | 6 | 0.00 |
| 08/02/2012 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 5201 | 5 | 5 | 5 | 0.00 |
| 08/02/2012 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 4841 | 5 | 5 | 5 | 0.00 |
| 08/02/2012 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 5019 | 5 | 5 | 5 | 0.00 |
| 08/02/2012 | R209 On 07-February-13 | | | Bond Future | 8.93 | 76.8752 | 76.2415 | 76.8752 | 0.00 |
| 08/02/2012 | R209 On 07-February-13 | 9.00 | Call | Bond Future | 6643 | 7 | 7 | 7 | 0.00 |
| 08/02/2012 | R209 On 07-February-13 | 8.95 | Call | Bond Future | 6450 | 7 | 6 | 7 | 0.00 |
| 08/02/2012 | R209 On 07-February-13 | 9.05 | Call | Bond Future | 6837 | 7 | 7 | 7 | 0.00 |
| 08/02/2012 | R209 On 07-February-13 | 9.05 | Put | Bond Future | 5955 | 6 | 6 | 6 | 0.00 |
| 08/02/2012 | R209 On 07-February-13 | 8.95 | Put | Bond Future | 6327 | 6 | 6 | 6 | 0.00 |
| 08/02/2012 | R209 On 07-February-13 | 9.00 | Put | Bond Future | 6139 | 6 | 6 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | R210 On 03-May-12 | | | Bond Future | 139.90 | 139.8972 | 139.8965 | 139.8972 | 820.00 |
| 08/02/2012 | R210 On 03-May-12 | 139.00 | Call | Bond Future | 896 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R210 On 03-May-12 | 139.05 | Call | Bond Future | 846 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R210 On 03-May-12 | 138.95 | Call | Bond Future | 946 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R210 On 03-May-12 | 138.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R210 On 03-May-12 | 139.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R210 On 03-May-12 | 139.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R211 On 03-May-12 | | | Bond Future | 118.68 | 118.6921 | 118.6768 | 118.6921 | 480.00 |
| 08/02/2012 | R211 On 03-May-12 | 118.20 | Call | Bond Future | 477 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R211 On 03-May-12 | 118.15 | Call | Bond Future | 527 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R211 On 03-May-12 | 118.25 | Call | Bond Future | 427 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R211 On 03-May-12 | 118.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R211 On 03-May-12 | 118.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R211 On 03-May-12 | 118.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R212 On 03-May-12 | | | Bond Future | 116.68 | 116.8892 | 116.6814 | 116.8892 | 2,827.00 |
| 08/02/2012 | R212 On 03-May-12 | 115.30 | Call | Bond Future | 1381 | 2 | 1 | 2 | 0.00 |
| 08/02/2012 | R212 On 03-May-12 | 115.35 | Call | Bond Future | 1331 | 2 | 1 | 2 | 0.00 |
| 08/02/2012 | R212 On 03-May-12 | 115.25 | Call | Bond Future | 1431 | 2 | 1 | 2 | 0.00 |
| 08/02/2012 | R212 On 03-May-12 | 115.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R212 On 03-May-12 | 115.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R212 On 03-May-12 | 115.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/02/2012 | R213 On 03-May-12 | | | Bond Future | 8.71 | 86.3145 | 85.6636 | 86.3145 | 92.00 |
| 08/02/2012 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 5186 | 6 | 5 | 6 | 0.00 |
| 08/02/2012 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 5472 | 6 | 5 | 6 | 0.00 |
| 08/02/2012 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 4906 | 5 | 5 | 5 | 0.00 |
| 08/02/2012 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 1039 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 856 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 943 | 1 | 1 | 1 | 0.00 |
| 08/02/2012 | R213 On 02-August-12 | | | Bond Future | 8.77 | 87.6149 | 86.9565 | 87.6149 | 0.00 |
| 08/02/2012 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 6619 | 7 | 7 | 7 | 0.00 |
| 08/02/2012 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 6856 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/02/2012 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 6385 | 7 | 6 | 7 | 0.00 |
| 08/02/2012 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 3055 | 3 | 3 | 3 | 0.00 |
| 08/02/2012 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 2780 | 2 | 3 | 2 | 0.00 |
| 08/02/2012 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 2914 | 3 | 3 | 3 | 0.00 |
| 08/02/2012 | R213 On 01-November-12 | | | Bond Future | 8.84 | 85.4214 | 84.7639 | 85.4214 | 0.00 |
| 08/02/2012 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 6178 | 7 | 6 | 7 | 0.00 |
| 08/02/2012 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 6387 | 7 | 6 | 7 | 0.00 |
| 08/02/2012 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 5973 | 6 | 6 | 6 | 0.00 |
| 08/02/2012 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 5082 | 5 | 5 | 5 | 0.00 |
| 08/02/2012 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 4727 | 4 | 5 | 4 | 0.00 |
| 08/02/2012 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 4901 | 5 | 5 | 5 | 0.00 |
| 08/02/2012 | R213 On 07-February-13 | | | Bond Future | 8.90 | 86.9205 | 86.2410 | 86.9205 | 0.00 |
| 08/02/2012 | R213 On 07-February-13 | 9.00 | Call | Bond Future | 6777 | 7 | 7 | 7 | 0.00 |
| 08/02/2012 | R213 On 07-February-13 | 9.05 | Call | Bond Future | 6978 | 7 | 7 | 7 | 0.00 |
| 08/02/2012 | R213 On 07-February-13 | 8.95 | Call | Bond Future | 6578 | 7 | 7 | 7 | 0.00 |
| 08/02/2012 | R213 On 07-February-13 | 8.95 | Put | Bond Future | 6222 | 6 | 6 | 6 | 0.00 |
| 08/02/2012 | R213 On 07-February-13 | 9.05 | Put | Bond Future | 5856 | 6 | 6 | 6 | 0.00 |
| 08/02/2012 | R213 On 07-February-13 | 9.00 | Put | Bond Future | 6037 | 6 | 6 | 6 | 0.00 |
| 09/02/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | AL7T On 03-May-12 | | | Index Future | 423.15 | 424.4900 | 423.1470 | 424.4900 | 16.00 |
| 09/02/2012 | AL7T On 02-August-12 | | | Index Future | 429.51 | 430.8800 | 429.5060 | 430.8800 | 0.00 |
| 09/02/2012 | ALBI On 03-May-12 | | | Index Future | 384.87 | 385.9930 | 384.8720 | 385.9930 | 914.00 |
| 09/02/2012 | ALBI On 02-August-12 | | | Index Future | 390.66 | 391.8030 | 390.6570 | 391.8030 | 118.00 |
| 09/02/2012 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 09/02/2012 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | CAAN On 30-March-12 | | | Can-Do Future | 0.07 | 0.0653 | 0.0686 | 0.0653 | 0.00 |
| 09/02/2012 | CAAO On 30-March-12 | | | Can-Do Future | 0.21 | 0.2200 | 0.2098 | 0.2200 | 100,000.00 |
| 09/02/2012 | CAAT On 29-February-12 | | | Can-Do Future | 0.02 | 0.0169 | 0.0183 | 0.0169 | 12,500.00 |
| 09/02/2012 | CAAV On 29-February-12 | | | Can-Do Future | 0.16 | 0.1824 | 0.1610 | 0.1824 | 12,987.00 |
| 09/02/2012 | CAAW On 20-April-12 | | | Any day expiry | 7.67 | 7.6410 | 7.6688 | 7.6410 | 0.00 |
| 09/02/2012 | CAAW On 20-April-12 | 8.10 | Call | Any day expiry | 94 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | CAAW On 20-April-12 | 8.05 | Call | Any day expiry | 103 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | CAAW On 20-April-12 | 8.15 | Call | Any day expiry | 86 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | CAAW On 20-April-12 | 8.15 | Put | Any day expiry | 567 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | CAAW On 20-April-12 | 8.05 | Put | Any day expiry | 484 | 1 | 0 | 1 | 0.00 |
| 09/02/2012 | CAAW On 20-April-12 | 8.10 | Put | Any day expiry | 525 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | CAAX On 30-March-12 | | | Can-Do Future | 0.05 | 0.0487 | 0.0516 | 0.0487 | 12,500.00 |
| 09/02/2012 | CAAY On 30-April-12 | | | Can-Do Future | 0.06 | 0.0532 | 0.0560 | 0.0532 | 12,500.00 |
| 09/02/2012 | CAAZ On 18-June-12 | | | Can-Do Future | 0.07 | 0.0633 | 0.0673 | 0.0633 | 5,670.00 |
| 09/02/2012 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2012 | DAAA On 29-March-12 | | | Any day expiry | 7.64 | 7.6161 | 7.6439 | 7.6161 | 0.00 |
| 09/02/2012 | DAAA On 29-March-12 | 7.90 | Call | Any day expiry | 94 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | DAAA On 29-March-12 | 7.95 | Call | Any day expiry | 84 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | DAAA On 29-March-12 | 7.85 | Call | Any day expiry | 107 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | DAAA On 29-March-12 | 7.85 | Put | Any day expiry | 313 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | DAAA On 29-March-12 | 7.95 | Put | Any day expiry | 390 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | DAAA On 29-March-12 | 7.90 | Put | Any day expiry | 350 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | GOVI On 03-May-12 | | | GOVI | 385.62 | 386.6910 | 385.6180 | 386.6910 | 180.00 |
| 09/02/2012 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 36180 | 5 | 4 | 5 | 0.00 |
| 09/02/2012 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 36080 | 5 | 4 | 5 | 0.00 |
| 09/02/2012 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 36280 | 5 | 4 | 5 | 0.00 |
| 09/02/2012 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | GOVI On 02-August-12 | | | GOVI | 391.41 | 392.5110 | 391.4140 | 392.5110 | 0.00 |
| 09/02/2012 | GOVI On 02-August-12 | 390.00 | Call | GOVI | 14140 | 3 | 1 | 3 | 0.00 |
| 09/02/2012 | GOVI On 02-August-12 | 390.01 | Call | GOVI | 14040 | 3 | 1 | 3 | 0.00 |
| 09/02/2012 | GOVI On 02-August-12 | 389.99 | Call | GOVI | 14240 | 3 | 1 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | GOVI On 02-August-12 | 389.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | GOVI On 02-August-12 | 390.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | GOVI On 02-August-12 | 390.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 09/02/2012 | IGOV On 03-May-12 | | | Index Future | 169.82 | 171.5360 | 169.8180 | 171.5360 | 514.00 |
| 09/02/2012 | IGOV On 02-August-12 | | | Index Future | 172.37 | 174.1190 | 172.3710 | 174.1190 | 0.00 |
| 09/02/2012 | ILBI On 03-May-12 | | | Index Future | 465.11 | 465.1140 | 465.1140 | 465.1140 | 0.00 |
| 09/02/2012 | ILBI On 02-August-12 | | | Index Future | 473.80 | 473.7980 | 473.7980 | 473.7980 | 152.00 |
| 09/02/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 09/02/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 09/02/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 09/02/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 09/02/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 09/02/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 09/02/2012 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.60 | 94.4000 | 94.4000 | 94.4000 | 0.00 |
| 09/02/2012 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.61 | 94.3900 | 94.3900 | 94.3900 | 2,390.00 |
| 09/02/2012 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.61 | 94.3900 | 94.3900 | 94.3900 | 0.00 |
| 09/02/2012 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.63 | 94.3700 | 94.3700 | 94.3700 | 0.00 |
| 09/02/2012 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.66 | 94.3400 | 94.3400 | 94.3400 | 2,890.00 |
| 09/02/2012 | JBAF On 18-July-12 | | | Jibar Tradeable Future | 5.69 | 94.3100 | 94.3100 | 94.3100 | 0.00 |
| 09/02/2012 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.77 | 94.2300 | 94.2300 | 94.2300 | 44,760.00 |
| 09/02/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.91 | 94.0800 | 94.0900 | 94.0800 | 940.00 |
| 09/02/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.07 | 93.9400 | 93.9300 | 93.9400 | 790.00 |
| 09/02/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.25 | 93.7900 | 93.7500 | 93.7900 | 1,250.00 |
| 09/02/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.41 | 93.6200 | 93.5900 | 93.6200 | 1,700.00 |
| 09/02/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 6.60 | 93.4400 | 93.4000 | 93.4400 | 1,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | R157 On 03-May-12 | | | Bond Future | 6.69 | 122.2610 | 122.1211 | 122.2610 | 10,880.00 |
| 09/02/2012 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 5061 | 5 | 5 | 5 | 0.00 |
| 09/02/2012 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 5217 | 5 | 5 | 5 | 0.00 |
| 09/02/2012 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4904 | 5 | 5 | 5 | 0.00 |
| 09/02/2012 | R157 On 03-May-12 | 6.75 | Call | Bond Future | 850 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R157 On 03-May-12 | 6.25 | Call | Bond Future | 213 | 0 | 0 | 0 | 1,500.00 |
| 09/02/2012 | R157 On 03-May-12 | 6.50 | Call | Bond Future | 458 | 1 | 0 | 1 | 0.00 |
| 09/02/2012 | R157 On 03-May-12 | 6.50 | Put | Bond Future | 1086 | 1 | 1 | 1 | 1,500.00 |
| 09/02/2012 | R157 On 03-May-12 | 6.75 | Put | Bond Future | 644 | 1 | 1 | 1 | 1,500.00 |
| 09/02/2012 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R157 On 03-May-12 | 6.25 | Put | Bond Future | 1682 | 2 | 2 | 2 | 0.00 |
| 09/02/2012 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R157 On 02-August-12 | | | Bond Future | 6.74 | 124.1024 | 123.9576 | 124.1024 | 0.00 |
| 09/02/2012 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3990 | 4 | 4 | 4 | 0.00 |
| 09/02/2012 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4120 | 4 | 4 | 4 | 0.00 |
| 09/02/2012 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3862 | 4 | 4 | 4 | 0.00 |
| 09/02/2012 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 215 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 178 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 195 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R157 On 01-November-12 | | | Bond Future | 6.79 | 119.2090 | 119.0758 | 119.2090 | 0.00 |
| 09/02/2012 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1752 | 2 | 2 | 2 | 0.00 |
| 09/02/2012 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1669 | 2 | 2 | 2 | 0.00 |
| 09/02/2012 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 1835 | 2 | 2 | 2 | 0.00 |
| 09/02/2012 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 1102 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 1217 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 1159 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R157 On 07-February-13 | | | Bond Future | 6.83 | 121.2966 | 121.1504 | 121.2966 | 0.00 |
| 09/02/2012 | R157 On 07-February-13 | 6.75 | Call | Bond Future | 1404 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R157 On 07-February-13 | 6.80 | Call | Bond Future | 1471 | 2 | 1 | 2 | 0.00 |
| 09/02/2012 | R157 On 07-February-13 | 6.70 | Call | Bond Future | 1342 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R157 On 07-February-13 | 6.70 | Put | Bond Future | 1671 | 2 | 2 | 2 | 0.00 |
| 09/02/2012 | R157 On 07-February-13 | 6.80 | Put | Bond Future | 1543 | 1 | 2 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | R157 On 07-February-13 | 6.75 | Put | Bond Future | 1604 | 2 | 2 | 2 | 0.00 |
| 09/02/2012 | R186 On 03-May-12 | | | Bond Future | 8.35 | 122.5064 | 121.9772 | 122.5064 | 28,058.00 |
| 09/02/2012 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 6747 | 7 | 7 | 7 | 0.00 |
| 09/02/2012 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 7102 | 8 | 7 | 8 | 0.00 |
| 09/02/2012 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6397 | 7 | 6 | 7 | 0.00 |
| 09/02/2012 | R186 On 03-May-12 | 7.90 | Call | Bond Future | 1116 | 1 | 1 | 1 | 2,250.00 |
| 09/02/2012 | R186 On 03-May-12 | 8.85 | Call | Bond Future | 5716 | 6 | 6 | 6 | 0.00 |
| 09/02/2012 | R186 On 03-May-12 | 8.20 | Call | Bond Future | 2124 | 2 | 2 | 2 | 750.00 |
| 09/02/2012 | R186 On 03-May-12 | 8.50 | Call | Bond Future | 3570 | 4 | 4 | 4 | 0.00 |
| 09/02/2012 | R186 On 03-May-12 | 8.50 | Put | Bond Future | 2123 | 2 | 2 | 2 | 750.00 |
| 09/02/2012 | R186 On 03-May-12 | 8.85 | Put | Bond Future | 1093 | 1 | 1 | 1 | 2,250.00 |
| 09/02/2012 | R186 On 03-May-12 | 8.20 | Put | Bond Future | 3501 | 3 | 4 | 3 | 0.00 |
| 09/02/2012 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 890 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R186 On 03-May-12 | 7.90 | Put | Bond Future | 5417 | 5 | 5 | 5 | 0.00 |
| 09/02/2012 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 721 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 802 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R186 On 02-August-12 | | | Bond Future | 8.42 | 119.0648 | 118.5265 | 119.0648 | 0.00 |
| 09/02/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 6705 | 7 | 7 | 7 | 0.00 |
| 09/02/2012 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6976 | 7 | 7 | 7 | 0.00 |
| 09/02/2012 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 6439 | 7 | 6 | 7 | 0.00 |
| 09/02/2012 | R186 On 02-August-12 | 8.25 | Call | Bond Future | 4268 | 5 | 4 | 5 | 8,750.00 |
| 09/02/2012 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 3845 | 4 | 4 | 4 | 0.00 |
| 09/02/2012 | R186 On 02-August-12 | 8.25 | Put | Bond Future | 5809 | 6 | 6 | 6 | 0.00 |
| 09/02/2012 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 3491 | 3 | 3 | 3 | 0.00 |
| 09/02/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 3664 | 3 | 4 | 3 | 0.00 |
| 09/02/2012 | R186 On 01-November-12 | | | Bond Future | 8.48 | 120.8984 | 120.3698 | 120.8984 | 0.00 |
| 09/02/2012 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 7390 | 8 | 7 | 8 | 0.00 |
| 09/02/2012 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 7643 | 8 | 8 | 8 | 0.00 |
| 09/02/2012 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 7141 | 7 | 7 | 7 | 0.00 |
| 09/02/2012 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 5184 | 5 | 5 | 5 | 0.00 |
| 09/02/2012 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 4805 | 5 | 5 | 5 | 0.00 |
| 09/02/2012 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 4991 | 5 | 5 | 5 | 0.00 |
| 09/02/2012 | R186 On 07-February-13 | | | Bond Future | 8.55 | 117.7176 | 117.1631 | 117.7176 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | R186 On 07-February-13 | 8.50 | Call | Bond Future | 6722 | 7 | 7 | 7 | 0.00 |
| 09/02/2012 | R186 On 07-February-13 | 8.55 | Call | Bond Future | 6948 | 7 | 7 | 7 | 0.00 |
| 09/02/2012 | R186 On 07-February-13 | 8.45 | Call | Bond Future | 6506 | 7 | 7 | 7 | 0.00 |
| 09/02/2012 | R186 On 07-February-13 | 8.45 | Put | Bond Future | 7402 | 7 | 7 | 7 | 0.00 |
| 09/02/2012 | R186 On 07-February-13 | 8.55 | Put | Bond Future | 6948 | 7 | 7 | 7 | 0.00 |
| 09/02/2012 | R186 On 07-February-13 | 8.50 | Put | Bond Future | 7169 | 7 | 7 | 7 | 0.00 |
| 09/02/2012 | R189 On 03-May-12 | | | Bond Future | 215.62 | 215.6335 | 215.6189 | 215.6335 | 0.00 |
| 09/02/2012 | R189 On 03-May-12 | 215.00 | Call | Bond Future | 619 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R189 On 03-May-12 | 215.05 | Call | Bond Future | 569 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R189 On 03-May-12 | 214.95 | Call | Bond Future | 669 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R189 On 03-May-12 | 214.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R189 On 03-May-12 | 215.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R189 On 03-May-12 | 215.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R197 On 03-May-12 | | | Bond Future | 252.09 | 254.8756 | 252.0919 | 254.8756 | 1,005.00 |
| 09/02/2012 | R197 On 03-May-12 | 251.00 | Call | Bond Future | 1092 | 4 | 1 | 4 | 0.00 |
| 09/02/2012 | R197 On 03-May-12 | 251.05 | Call | Bond Future | 1042 | 4 | 1 | 4 | 0.00 |
| 09/02/2012 | R197 On 03-May-12 | 250.95 | Call | Bond Future | 1142 | 4 | 1 | 4 | 0.00 |
| 09/02/2012 | R197 On 03-May-12 | 250.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R197 On 03-May-12 | 251.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R197 On 03-May-12 | 251.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R201 On 03-May-12 | | | Bond Future | 6.22 | 109.4361 | 109.3420 | 109.4361 | 968.00 |
| 09/02/2012 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3704 | 4 | 4 | 4 | 0.00 |
| 09/02/2012 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3822 | 4 | 4 | 4 | 0.00 |
| 09/02/2012 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3586 | 4 | 4 | 4 | 0.00 |
| 09/02/2012 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R201 On 02-August-12 | | | Bond Future | 6.24 | 106.6735 | 106.5767 | 106.6735 | 0.00 |
| 09/02/2012 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2903 | 3 | 3 | 3 | 0.00 |
| 09/02/2012 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2806 | 3 | 3 | 3 | 0.00 |
| 09/02/2012 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3001 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 94 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 117 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 105 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R201 On 01-November-12 | | | Bond Future | 6.23 | 108.3214 | 108.2364 | 108.3214 | 0.00 |
| 09/02/2012 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1248 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1187 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1311 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 656 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 733 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 693 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R201 On 07-February-13 | | | Bond Future | 6.18 | 105.8003 | 105.7041 | 105.8003 | 0.00 |
| 09/02/2012 | R201 On 07-February-13 | 6.25 | Call | Bond Future | 1038 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R201 On 07-February-13 | 6.20 | Call | Bond Future | 990 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R201 On 07-February-13 | 6.30 | Call | Bond Future | 1087 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R201 On 07-February-13 | 6.30 | Put | Bond Future | 868 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R201 On 07-February-13 | 6.20 | Put | Bond Future | 949 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R201 On 07-February-13 | 6.25 | Put | Bond Future | 908 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R202 On 03-May-12 | | | Bond Future | 187.49 | 189.8753 | 187.4856 | 189.8753 | 37,020.00 |
| 09/02/2012 | R202 On 03-May-12 | 190.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R202 On 03-May-12 | 190.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R202 On 03-May-12 | 189.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R202 On 03-May-12 | 189.95 | Put | Bond Future | 2464 | 0 | 2 | 0 | 0.00 |
| 09/02/2012 | R202 On 03-May-12 | 190.05 | Put | Bond Future | 2564 | 0 | 3 | 0 | 0.00 |
| 09/02/2012 | R202 On 03-May-12 | 190.00 | Put | Bond Future | 2514 | 0 | 3 | 0 | 0.00 |
| 09/02/2012 | R203 On 03-May-12 | | | Bond Future | 7.33 | 105.3524 | 105.1913 | 105.3524 | 3,536.00 |
| 09/02/2012 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 6122 | 6 | 6 | 6 | 0.00 |
| 09/02/2012 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 6326 | 6 | 6 | 6 | 0.00 |
| 09/02/2012 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 5919 | 6 | 6 | 6 | 0.00 |
| 09/02/2012 | R203 On 03-May-12 | 7.00 | Call | Bond Future | 525 | 1 | 1 | 1 | 4,200.00 |
| 09/02/2012 | R203 On 03-May-12 | 7.15 | Call | Bond Future | 762 | 1 | 1 | 1 | 1,400.00 |
| 09/02/2012 | R203 On 03-May-12 | 7.45 | Call | Bond Future | 1423 | 2 | 1 | 2 | 0.00 |
| 09/02/2012 | R203 On 03-May-12 | 7.80 | Call | Bond Future | 2475 | 3 | 2 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | R203 On 03-May-12 | 7.80 | Put | Bond Future | 417 | 0 | 0 | 0 | 4,200.00 |
| 09/02/2012 | R203 On 03-May-12 | 7.45 | Put | Bond Future | 906 | 1 | 1 | 1 | 1,400.00 |
| 09/02/2012 | R203 On 03-May-12 | 7.15 | Put | Bond Future | 1589 | 1 | 2 | 1 | 0.00 |
| 09/02/2012 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 26 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R203 On 03-May-12 | 7.00 | Put | Bond Future | 2032 | 2 | 2 | 2 | 0.00 |
| 09/02/2012 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 18 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 22 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R203 On 02-August-12 | | | Bond Future | 7.41 | 106.9400 | 106.7729 | 106.9400 | 0.00 |
| 09/02/2012 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 5099 | 5 | 5 | 5 | 0.00 |
| 09/02/2012 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 5262 | 5 | 5 | 5 | 0.00 |
| 09/02/2012 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4937 | 5 | 5 | 5 | 0.00 |
| 09/02/2012 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 585 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 505 | 0 | 1 | 0 | 0.00 |
| 09/02/2012 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 544 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R203 On 01-November-12 | | | Bond Future | 7.48 | 104.4294 | 104.2739 | 104.4294 | 0.00 |
| 09/02/2012 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 2982 | 3 | 3 | 3 | 0.00 |
| 09/02/2012 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 3102 | 3 | 3 | 3 | 0.00 |
| 09/02/2012 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 2863 | 3 | 3 | 3 | 0.00 |
| 09/02/2012 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 1952 | 2 | 2 | 2 | 0.00 |
| 09/02/2012 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 1788 | 2 | 2 | 2 | 0.00 |
| 09/02/2012 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 1869 | 2 | 2 | 2 | 0.00 |
| 09/02/2012 | R203 On 07-February-13 | | | Bond Future | 7.55 | 106.2537 | 106.0905 | 106.2537 | 0.00 |
| 09/02/2012 | R203 On 07-February-13 | 6.50 | Call | Bond Future | 1005 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R203 On 07-February-13 | 6.45 | Call | Bond Future | 956 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R203 On 07-February-13 | 6.55 | Call | Bond Future | 1061 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R203 On 07-February-13 | 6.55 | Put | Bond Future | 5021 | 5 | 5 | 5 | 0.00 |
| 09/02/2012 | R203 On 07-February-13 | 6.45 | Put | Bond Future | 5323 | 5 | 5 | 5 | 0.00 |
| 09/02/2012 | R203 On 07-February-13 | 6.50 | Put | Bond Future | 5168 | 5 | 5 | 5 | 0.00 |
| 09/02/2012 | R204 On 03-May-12 | | | Bond Future | 7.64 | 105.1068 | 104.8682 | 105.1068 | 3,150.00 |
| 09/02/2012 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 5654 | 6 | 6 | 6 | 0.00 |
| 09/02/2012 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 5880 | 6 | 6 | 6 | 0.00 |
| 09/02/2012 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 5429 | 6 | 5 | 6 | 0.00 |
| 09/02/2012 | R204 On 03-May-12 | 7.00 | Call | Bond Future | 288 | 0 | 0 | 0 | 550.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | R204 On 03-May-12 | 7.75 | Call | Bond Future | 1701 | 2 | 2 | 2 | 0.00 |
| 09/02/2012 | R204 On 03-May-12 | 7.75 | Put | Bond Future | 1133 | 1 | 1 | 1 | 550.00 |
| 09/02/2012 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 116 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R204 On 03-May-12 | 7.00 | Put | Bond Future | 3672 | 3 | 4 | 3 | 0.00 |
| 09/02/2012 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 84 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 99 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R204 On 02-August-12 | | | Bond Future | 7.72 | 102.6570 | 102.4115 | 102.6570 | 0.00 |
| 09/02/2012 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4901 | 5 | 5 | 5 | 0.00 |
| 09/02/2012 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4726 | 5 | 5 | 5 | 0.00 |
| 09/02/2012 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 5073 | 5 | 5 | 5 | 0.00 |
| 09/02/2012 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 1014 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 1144 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 1080 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R204 On 01-November-12 | | | Bond Future | 7.79 | 104.2417 | 104.0096 | 104.2417 | 0.00 |
| 09/02/2012 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3492 | 4 | 3 | 4 | 0.00 |
| 09/02/2012 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3356 | 3 | 3 | 3 | 0.00 |
| 09/02/2012 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3629 | 4 | 4 | 4 | 0.00 |
| 09/02/2012 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 2383 | 2 | 2 | 2 | 0.00 |
| 09/02/2012 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 2587 | 2 | 3 | 2 | 0.00 |
| 09/02/2012 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 2484 | 2 | 2 | 2 | 0.00 |
| 09/02/2012 | R204 On 07-February-13 | | | Bond Future | 7.86 | 102.0283 | 101.7820 | 102.0283 | 0.00 |
| 09/02/2012 | R204 On 07-February-13 | 8.00 | Call | Bond Future | 3664 | 4 | 4 | 4 | 0.00 |
| 09/02/2012 | R204 On 07-February-13 | 8.05 | Call | Bond Future | 3792 | 4 | 4 | 4 | 0.00 |
| 09/02/2012 | R204 On 07-February-13 | 7.95 | Call | Bond Future | 3538 | 4 | 4 | 4 | 0.00 |
| 09/02/2012 | R204 On 07-February-13 | 7.95 | Put | Bond Future | 3135 | 3 | 3 | 3 | 0.00 |
| 09/02/2012 | R204 On 07-February-13 | 8.05 | Put | Bond Future | 2929 | 3 | 3 | 3 | 0.00 |
| 09/02/2012 | R204 On 07-February-13 | 8.00 | Put | Bond Future | 3031 | 3 | 3 | 3 | 0.00 |
| 09/02/2012 | R206 On 03-May-12 | | | Bond Future | 6.13 | 104.5640 | 104.4934 | 104.5640 | 300.00 |
| 09/02/2012 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2161 | 2 | 2 | 2 | 0.00 |
| 09/02/2012 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2084 | 2 | 2 | 2 | 0.00 |
| 09/02/2012 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2239 | 2 | 2 | 2 | 0.00 |
| 09/02/2012 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 1 | 0 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R206 On 02-August-12 | | | Bond Future | 6.15 | 102.3742 | 102.3000 | 102.3742 | 0.00 |
| 09/02/2012 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1577 | 2 | 2 | 2 | 0.00 |
| 09/02/2012 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1637 | 2 | 2 | 2 | 0.00 |
| 09/02/2012 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1518 | 2 | 2 | 2 | 0.00 |
| 09/02/2012 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 82 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 67 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 74 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R206 On 01-November-12 | | | Bond Future | 6.10 | 103.9573 | 103.8919 | 103.9573 | 0.00 |
| 09/02/2012 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 439 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 468 | 1 | 0 | 1 | 0.00 |
| 09/02/2012 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 413 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 587 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 528 | 0 | 1 | 0 | 0.00 |
| 09/02/2012 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 556 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R206 On 07-February-13 | | | Bond Future | 5.97 | 102.0048 | 101.9313 | 102.0048 | 0.00 |
| 09/02/2012 | R206 On 07-February-13 | 6.00 | Call | Bond Future | 483 | 1 | 0 | 1 | 0.00 |
| 09/02/2012 | R206 On 07-February-13 | 5.95 | Call | Bond Future | 459 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R206 On 07-February-13 | 6.05 | Call | Bond Future | 507 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R206 On 07-February-13 | 6.05 | Put | Bond Future | 431 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R206 On 07-February-13 | 5.95 | Put | Bond Future | 472 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R206 On 07-February-13 | 6.00 | Put | Bond Future | 452 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R207 On 03-May-12 | | | Bond Future | 7.89 | 98.9514 | 98.6396 | 98.9514 | 24,945.00 |
| 09/02/2012 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4907 | 5 | 5 | 5 | 0.00 |
| 09/02/2012 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 5135 | 5 | 5 | 5 | 0.00 |
| 09/02/2012 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4678 | 5 | 5 | 5 | 0.00 |
| 09/02/2012 | R207 On 03-May-12 | 7.45 | Call | Bond Future | 602 | 1 | 1 | 1 | 2,400.00 |
| 09/02/2012 | R207 On 03-May-12 | 8.30 | Call | Bond Future | 2967 | 3 | 3 | 3 | 0.00 |
| 09/02/2012 | R207 On 03-May-12 | 7.65 | Call | Bond Future | 963 | 1 | 1 | 1 | 800.00 |
| 09/02/2012 | R207 On 03-May-12 | 8.00 | Call | Bond Future | 1896 | 2 | 2 | 2 | 0.00 |
| 09/02/2012 | R207 On 03-May-12 | 8.00 | Put | Bond Future | 1265 | 1 | 1 | 1 | 800.00 |
| 09/02/2012 | R207 On 03-May-12 | 8.30 | Put | Bond Future | 701 | 1 | 1 | 1 | 2,400.00 |
| 09/02/2012 | R207 On 03-May-12 | 7.65 | Put | Bond Future | 2285 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 285 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R207 On 03-May-12 | 7.45 | Put | Bond Future | 3063 | 3 | 3 | 3 | 0.00 |
| 09/02/2012 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 220 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 252 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R207 On 02-August-12 | | | Bond Future | 7.97 | 96.8038 | 96.4848 | 96.8038 | 0.00 |
| 09/02/2012 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 5351 | 6 | 5 | 6 | 0.00 |
| 09/02/2012 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 5165 | 5 | 5 | 5 | 0.00 |
| 09/02/2012 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 5532 | 6 | 6 | 6 | 0.00 |
| 09/02/2012 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 1161 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 1305 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 1235 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R207 On 01-November-12 | | | Bond Future | 8.04 | 98.2982 | 97.9884 | 98.2982 | 0.00 |
| 09/02/2012 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 3891 | 4 | 4 | 4 | 0.00 |
| 09/02/2012 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3746 | 4 | 4 | 4 | 0.00 |
| 09/02/2012 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 4039 | 4 | 4 | 4 | 0.00 |
| 09/02/2012 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 2678 | 3 | 3 | 3 | 0.00 |
| 09/02/2012 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 2902 | 3 | 3 | 3 | 0.00 |
| 09/02/2012 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 2788 | 3 | 3 | 3 | 0.00 |
| 09/02/2012 | R207 On 07-February-13 | | | Bond Future | 8.11 | 96.3733 | 96.0480 | 96.3733 | 0.00 |
| 09/02/2012 | R207 On 07-February-13 | 8.25 | Call | Bond Future | 4114 | 4 | 4 | 4 | 0.00 |
| 09/02/2012 | R207 On 07-February-13 | 8.30 | Call | Bond Future | 4253 | 4 | 4 | 4 | 0.00 |
| 09/02/2012 | R207 On 07-February-13 | 8.20 | Call | Bond Future | 3977 | 4 | 4 | 4 | 0.00 |
| 09/02/2012 | R207 On 07-February-13 | 8.20 | Put | Bond Future | 3537 | 3 | 4 | 3 | 0.00 |
| 09/02/2012 | R207 On 07-February-13 | 8.30 | Put | Bond Future | 3310 | 3 | 3 | 3 | 0.00 |
| 09/02/2012 | R207 On 07-February-13 | 8.25 | Put | Bond Future | 3422 | 3 | 3 | 3 | 0.00 |
| 09/02/2012 | R208 On 03-May-12 | | | Bond Future | 7.93 | 93.5843 | 93.2777 | 93.5843 | 9,194.00 |
| 09/02/2012 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 6320 | 7 | 6 | 7 | 0.00 |
| 09/02/2012 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 6573 | 7 | 7 | 7 | 0.00 |
| 09/02/2012 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 6069 | 6 | 6 | 6 | 0.00 |
| 09/02/2012 | R208 On 03-May-12 | 7.50 | Call | Bond Future | 676 | 1 | 1 | 1 | 3,000.00 |
| 09/02/2012 | R208 On 03-May-12 | 8.35 | Call | Bond Future | 3250 | 3 | 3 | 3 | 0.00 |
| 09/02/2012 | R208 On 03-May-12 | 7.70 | Call | Bond Future | 1075 | 1 | 1 | 1 | 1,000.00 |
| 09/02/2012 | R208 On 03-May-12 | 8.05 | Call | Bond Future | 2092 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | R208 On 03-May-12 | 8.05 | Put | Bond Future | 1358 | 1 | 1 | 1 | 1,000.00 |
| 09/02/2012 | R208 On 03-May-12 | 8.35 | Put | Bond Future | 755 | 1 | 1 | 1 | 3,000.00 |
| 09/02/2012 | R208 On 03-May-12 | 7.70 | Put | Bond Future | 2450 | 2 | 2 | 2 | 0.00 |
| 09/02/2012 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 179 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R208 On 03-May-12 | 7.50 | Put | Bond Future | 3283 | 3 | 3 | 3 | 0.00 |
| 09/02/2012 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 134 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 155 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R208 On 02-August-12 | | | Bond Future | 8.00 | 94.9922 | 94.6812 | 94.9922 | 0.00 |
| 09/02/2012 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 5647 | 6 | 6 | 6 | 0.00 |
| 09/02/2012 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5847 | 6 | 6 | 6 | 0.00 |
| 09/02/2012 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5448 | 6 | 5 | 6 | 0.00 |
| 09/02/2012 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 1449 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 1297 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1372 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R208 On 01-November-12 | | | Bond Future | 8.07 | 93.0615 | 92.7580 | 93.0615 | 0.00 |
| 09/02/2012 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 4172 | 4 | 4 | 4 | 0.00 |
| 09/02/2012 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 4331 | 5 | 4 | 5 | 0.00 |
| 09/02/2012 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 4016 | 4 | 4 | 4 | 0.00 |
| 09/02/2012 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 3254 | 3 | 3 | 3 | 0.00 |
| 09/02/2012 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 3006 | 3 | 3 | 3 | 0.00 |
| 09/02/2012 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 3128 | 3 | 3 | 3 | 0.00 |
| 09/02/2012 | R208 On 07-February-13 | | | Bond Future | 8.13 | 94.6925 | 94.3747 | 94.6925 | 0.00 |
| 09/02/2012 | R208 On 07-February-13 | 8.00 | Call | Bond Future | 3760 | 4 | 4 | 4 | 0.00 |
| 09/02/2012 | R208 On 07-February-13 | 7.95 | Call | Bond Future | 3628 | 4 | 4 | 4 | 0.00 |
| 09/02/2012 | R208 On 07-February-13 | 8.05 | Call | Bond Future | 3898 | 4 | 4 | 4 | 0.00 |
| 09/02/2012 | R208 On 07-February-13 | 8.05 | Put | Bond Future | 4367 | 4 | 4 | 4 | 0.00 |
| 09/02/2012 | R208 On 07-February-13 | 7.95 | Put | Bond Future | 4659 | 5 | 5 | 5 | 0.00 |
| 09/02/2012 | R208 On 07-February-13 | 8.00 | Put | Bond Future | 4509 | 4 | 5 | 4 | 0.00 |
| 09/02/2012 | R209 On 03-May-12 | | | Bond Future | 8.81 | 75.7497 | 75.2670 | 75.7497 | 2,042.00 |
| 09/02/2012 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3251 | 4 | 3 | 4 | 0.00 |
| 09/02/2012 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 3484 | 4 | 3 | 4 | 0.00 |
| 09/02/2012 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3026 | 3 | 3 | 3 | 0.00 |
| 09/02/2012 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 1952 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 1647 | 1 | 2 | 1 | 0.00 |
| 09/02/2012 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 1794 | 2 | 2 | 2 | 0.00 |
| 09/02/2012 | R209 On 02-August-12 | | | Bond Future | 8.88 | 76.8904 | 76.3979 | 76.8904 | 0.00 |
| 09/02/2012 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 6014 | 6 | 6 | 6 | 0.00 |
| 09/02/2012 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5796 | 6 | 6 | 6 | 0.00 |
| 09/02/2012 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 6235 | 7 | 6 | 7 | 0.00 |
| 09/02/2012 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 3051 | 3 | 3 | 3 | 0.00 |
| 09/02/2012 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 3343 | 3 | 3 | 3 | 0.00 |
| 09/02/2012 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 3194 | 3 | 3 | 3 | 0.00 |
| 09/02/2012 | R209 On 01-November-12 | | | Bond Future | 8.94 | 74.9321 | 74.4453 | 74.9321 | 0.00 |
| 09/02/2012 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 5705 | 6 | 6 | 6 | 0.00 |
| 09/02/2012 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 5512 | 6 | 6 | 6 | 0.00 |
| 09/02/2012 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 5901 | 6 | 6 | 6 | 0.00 |
| 09/02/2012 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 5041 | 5 | 5 | 5 | 0.00 |
| 09/02/2012 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 5412 | 5 | 5 | 5 | 0.00 |
| 09/02/2012 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 5223 | 5 | 5 | 5 | 0.00 |
| 09/02/2012 | R209 On 07-February-13 | | | Bond Future | 9.00 | 76.2415 | 75.7453 | 76.2415 | 0.00 |
| 09/02/2012 | R209 On 07-February-13 | 9.00 | Call | Bond Future | 6362 | 7 | 6 | 7 | 0.00 |
| 09/02/2012 | R209 On 07-February-13 | 9.05 | Call | Bond Future | 6552 | 7 | 7 | 7 | 0.00 |
| 09/02/2012 | R209 On 07-February-13 | 8.95 | Call | Bond Future | 6173 | 6 | 6 | 6 | 0.00 |
| 09/02/2012 | R209 On 07-February-13 | 8.95 | Put | Bond Future | 6547 | 6 | 7 | 6 | 0.00 |
| 09/02/2012 | R209 On 07-February-13 | 9.05 | Put | Bond Future | 6166 | 6 | 6 | 6 | 0.00 |
| 09/02/2012 | R209 On 07-February-13 | 9.00 | Put | Bond Future | 6354 | 6 | 6 | 6 | 0.00 |
| 09/02/2012 | R210 On 03-May-12 | | | Bond Future | 138.79 | 139.8965 | 138.7923 | 139.8965 | 820.00 |
| 09/02/2012 | R210 On 03-May-12 | 139.00 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 09/02/2012 | R210 On 03-May-12 | 138.95 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 09/02/2012 | R210 On 03-May-12 | 139.05 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 09/02/2012 | R210 On 03-May-12 | 139.05 | Put | Bond Future | 258 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R210 On 03-May-12 | 138.95 | Put | Bond Future | 158 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R210 On 03-May-12 | 139.00 | Put | Bond Future | 208 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R211 On 03-May-12 | | | Bond Future | 118.51 | 118.6768 | 118.5056 | 118.6768 | 480.00 |
| 09/02/2012 | R211 On 03-May-12 | 118.20 | Call | Bond Future | 306 | 0 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | R211 On 03-May-12 | 118.25 | Call | Bond Future | 256 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R211 On 03-May-12 | 118.15 | Call | Bond Future | 356 | 1 | 0 | 1 | 0.00 |
| 09/02/2012 | R211 On 03-May-12 | 118.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R211 On 03-May-12 | 118.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R211 On 03-May-12 | 118.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R212 On 03-May-12 | | | Bond Future | 115.57 | 116.6814 | 115.5664 | 116.6814 | 2,827.00 |
| 09/02/2012 | R212 On 03-May-12 | 115.30 | Call | Bond Future | 266 | 1 | 0 | 1 | 0.00 |
| 09/02/2012 | R212 On 03-May-12 | 115.25 | Call | Bond Future | 316 | 1 | 0 | 1 | 0.00 |
| 09/02/2012 | R212 On 03-May-12 | 115.35 | Call | Bond Future | 216 | 1 | 0 | 1 | 0.00 |
| 09/02/2012 | R212 On 03-May-12 | 115.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R212 On 03-May-12 | 115.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R212 On 03-May-12 | 115.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2012 | R213 On 03-May-12 | | | Bond Future | 8.77 | 85.6636 | 85.1802 | 85.6636 | 92.00 |
| 09/02/2012 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 4812 | 5 | 5 | 5 | 0.00 |
| 09/02/2012 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 4540 | 5 | 5 | 5 | 0.00 |
| 09/02/2012 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 5089 | 5 | 5 | 5 | 0.00 |
| 09/02/2012 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 957 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 1156 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 1053 | 1 | 1 | 1 | 0.00 |
| 09/02/2012 | R213 On 02-August-12 | | | Bond Future | 8.83 | 86.9565 | 86.4559 | 86.9565 | 0.00 |
| 09/02/2012 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 6284 | 7 | 6 | 7 | 0.00 |
| 09/02/2012 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 6515 | 7 | 7 | 7 | 0.00 |
| 09/02/2012 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 6056 | 6 | 6 | 6 | 0.00 |
| 09/02/2012 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 3226 | 3 | 3 | 3 | 0.00 |
| 09/02/2012 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 2939 | 3 | 3 | 3 | 0.00 |
| 09/02/2012 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 3080 | 3 | 3 | 3 | 0.00 |
| 09/02/2012 | R213 On 01-November-12 | | | Bond Future | 8.90 | 84.7639 | 84.2622 | 84.7639 | 0.00 |
| 09/02/2012 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 5886 | 6 | 6 | 6 | 0.00 |
| 09/02/2012 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 6089 | 6 | 6 | 6 | 0.00 |
| 09/02/2012 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 5686 | 6 | 6 | 6 | 0.00 |
| 09/02/2012 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 5297 | 5 | 5 | 5 | 0.00 |
| 09/02/2012 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 4930 | 5 | 5 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2012 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 5111 | 5 | 5 | 5 | 0.00 |
| 09/02/2012 | R213 On 07-February-13 | | | Bond Future | 8.97 | 86.2410 | 85.7309 | 86.2410 | 0.00 |
| 09/02/2012 | R213 On 07-February-13 | 9.00 | Call | Bond Future | 6488 | 7 | 6 | 7 | 0.00 |
| 09/02/2012 | R213 On 07-February-13 | 9.05 | Call | Bond Future | 6685 | 7 | 7 | 7 | 0.00 |
| 09/02/2012 | R213 On 07-February-13 | 8.95 | Call | Bond Future | 6294 | 7 | 6 | 7 | 0.00 |
| 09/02/2012 | R213 On 07-February-13 | 8.95 | Put | Bond Future | 6448 | 6 | 6 | 6 | 0.00 |
| 09/02/2012 | R213 On 07-February-13 | 9.05 | Put | Bond Future | 6073 | 6 | 6 | 6 | 0.00 |
| 09/02/2012 | R213 On 07-February-13 | 9.00 | Put | Bond Future | 6258 | 6 | 6 | 6 | 0.00 |
| 10/02/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | AL7T On 03-May-12 | | | Index Future | 422.70 | 423.1470 | 422.7030 | 423.1470 | 16.00 |
| 10/02/2012 | AL7T On 02-August-12 | | | Index Future | 429.06 | 429.5060 | 429.0560 | 429.5060 | 0.00 |
| 10/02/2012 | ALBI On 03-May-12 | | | Index Future | 384.43 | 384.8720 | 384.4280 | 384.8720 | 914.00 |
| 10/02/2012 | ALBI On 02-August-12 | | | Index Future | 390.21 | 390.6570 | 390.2070 | 390.6570 | 118.00 |
| 10/02/2012 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | | | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|----------------|------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | C208 On | 31-March-21 | | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | C209 On | 31-March-36 | | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 10/02/2012 | C210 On | 31-March-28 | | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | C211 On | 31-January-17 | | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | C212 On | 31-January-22 | | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | C213 On | 28-February-31 | | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | C214 On | 28-February-41 | | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | CAAN On | 30-March-12 | | | | Can-Do Future | 0.10 | 0.0686 | 0.0963 | 0.0686 | 0.00 |
| 10/02/2012 | CAAO On | 30-March-12 | | | | Can-Do Future | 0.16 | 0.2098 | 0.1642 | 0.2098 | 100,000.00 |
| 10/02/2012 | CAAT On | 29-February-12 | | | | Can-Do Future | 0.04 | 0.0183 | 0.0358 | 0.0183 | 12,500.00 |
| 10/02/2012 | CAAV On | 29-February-12 | | | | Can-Do Future | 0.08 | 0.1610 | 0.0821 | 0.1610 | 12,987.00 |
| 10/02/2012 | CAAW On | 20-April-12 | | | | Any day expiry | 7.82 | 7.6688 | 7.8158 | 7.6688 | 0.00 |
| 10/02/2012 | CAAW On | 20-April-12 | 8.10 | Call | | Any day expiry | 133 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | CAAW On | 20-April-12 | 8.15 | Call | | Any day expiry | 121 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | CAAW On | 20-April-12 | 8.05 | Call | | Any day expiry | 146 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | CAAW On | 20-April-12 | 8.05 | Put | | Any day expiry | 380 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | CAAW On | 20-April-12 | 8.15 | Put | | Any day expiry | 455 | 1 | 0 | 1 | 0.00 |
| 10/02/2012 | CAAW On | 20-April-12 | 8.10 | Put | | Any day expiry | 417 | 1 | 0 | 1 | 0.00 |
| 10/02/2012 | CAAX On | 30-March-12 | | | | Can-Do Future | 0.08 | 0.0516 | 0.0787 | 0.0516 | 12,500.00 |
| 10/02/2012 | CAAY On | 30-April-12 | | | | Can-Do Future | 0.08 | 0.0560 | 0.0781 | 0.0560 | 12,500.00 |
| 10/02/2012 | CAAZ On | 18-June-12 | | | | Can-Do Future | 0.09 | 0.0673 | 0.0888 | 0.0673 | 5,670.00 |
| 10/02/2012 | CES1 On | 20-April-18 | | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2012 | DAAA On 29-March-12 | | | Any day expiry | 7.79 | 7.6439 | 7.7908 | 7.6439 | 0.00 |
| 10/02/2012 | DAAA On 29-March-12 | 7.90 | Call | Any day expiry | 143 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | DAAA On 29-March-12 | 7.95 | Call | Any day expiry | 127 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | DAAA On 29-March-12 | 7.85 | Call | Any day expiry | 161 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | DAAA On 29-March-12 | 7.85 | Put | Any day expiry | 220 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | DAAA On 29-March-12 | 7.95 | Put | Any day expiry | 286 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | DAAA On 29-March-12 | 7.90 | Put | Any day expiry | 252 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | GOVI On 03-May-12 | | | GOVI | 385.19 | 385.6180 | 385.1940 | 385.6180 | 180.00 |
| 10/02/2012 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 31940 | 4 | 3 | 4 | 0.00 |
| 10/02/2012 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 31840 | 4 | 3 | 4 | 0.00 |
| 10/02/2012 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 32040 | 4 | 3 | 4 | 0.00 |
| 10/02/2012 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | GOVI On 02-August-12 | | | GOVI | 390.98 | 391.4140 | 390.9840 | 391.4140 | 0.00 |
| 10/02/2012 | GOVI On 02-August-12 | 390.00 | Call | GOVI | 9840 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | GOVI On 02-August-12 | 390.01 | Call | GOVI | 9740 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | GOVI On 02-August-12 | 389.99 | Call | GOVI | 9940 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | GOVI On 02-August-12 | 389.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | GOVI On 02-August-12 | 390.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | GOVI On 02-August-12 | 390.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 10/02/2012 | IGOV On 03-May-12 | | | Index Future | 169.87 | 169.8180 | 169.8710 | 169.8180 | 514.00 |
| 10/02/2012 | IGOV On 02-August-12 | | | Index Future | 172.43 | 172.3710 | 172.4250 | 172.3710 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | ILBI On 03-May-12 | | | Index Future | 465.11 | 465.1140 | 465.1140 | 465.1140 | 0.00 |
| 10/02/2012 | ILBI On 02-August-12 | | | Index Future | 473.80 | 473.7980 | 473.7980 | 473.7980 | 152.00 |
| 10/02/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 10/02/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 10/02/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 10/02/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 10/02/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 10/02/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 10/02/2012 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.60 | 94.4000 | 94.4000 | 94.4000 | 0.00 |
| 10/02/2012 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.61 | 94.3900 | 94.3900 | 94.3900 | 2,390.00 |
| 10/02/2012 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.62 | 94.3900 | 94.3800 | 94.3900 | 0.00 |
| 10/02/2012 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.64 | 94.3700 | 94.3600 | 94.3700 | 0.00 |
| 10/02/2012 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.67 | 94.3400 | 94.3300 | 94.3400 | 2,890.00 |
| 10/02/2012 | JBAF On 18-July-12 | | | Jibar Tradeable Future | 5.69 | 94.3100 | 94.3100 | 94.3100 | 0.00 |
| 10/02/2012 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.77 | 94.2300 | 94.2300 | 94.2300 | 44,760.00 |
| 10/02/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.92 | 94.0900 | 94.0800 | 94.0900 | 940.00 |
| 10/02/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.10 | 93.9300 | 93.9000 | 93.9300 | 790.00 |
| 10/02/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.27 | 93.7500 | 93.7300 | 93.7500 | 1,250.00 |
| 10/02/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.44 | 93.5900 | 93.5600 | 93.5900 | 1,700.00 |
| 10/02/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 6.61 | 93.4000 | 93.3900 | 93.4000 | 1,000.00 |
| 10/02/2012 | R157 On 03-May-12 | | | Bond Future | 6.71 | 122.1211 | 122.0513 | 122.1211 | 10,880.00 |
| 10/02/2012 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4991 | 5 | 5 | 5 | 0.00 |
| 10/02/2012 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 5148 | 5 | 5 | 5 | 0.00 |
| 10/02/2012 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4834 | 5 | 5 | 5 | 0.00 |
| 10/02/2012 | R157 On 03-May-12 | 6.25 | Call | Bond Future | 196 | 0 | 0 | 0 | 1,500.00 |
| 10/02/2012 | R157 On 03-May-12 | 6.50 | Call | Bond Future | 428 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R157 On 03-May-12 | 6.75 | Call | Bond Future | 808 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | R157 On 03-May-12 | 6.75 | Put | Bond Future | 672 | 1 | 1 | 1 | 1,500.00 |
| 10/02/2012 | R157 On 03-May-12 | 6.50 | Put | Bond Future | 1125 | 1 | 1 | 1 | 1,500.00 |
| 10/02/2012 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R157 On 03-May-12 | 6.25 | Put | Bond Future | 1735 | 2 | 2 | 2 | 0.00 |
| 10/02/2012 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R157 On 02-August-12 | | | Bond Future | 6.77 | 123.9576 | 123.8868 | 123.9576 | 0.00 |
| 10/02/2012 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3926 | 4 | 4 | 4 | 0.00 |
| 10/02/2012 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3798 | 4 | 4 | 4 | 0.00 |
| 10/02/2012 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4056 | 4 | 4 | 4 | 0.00 |
| 10/02/2012 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 184 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 222 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 202 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R157 On 01-November-12 | | | Bond Future | 6.82 | 119.0758 | 118.9994 | 119.0758 | 0.00 |
| 10/02/2012 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1706 | 2 | 2 | 2 | 0.00 |
| 10/02/2012 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 1788 | 2 | 2 | 2 | 0.00 |
| 10/02/2012 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1624 | 2 | 2 | 2 | 0.00 |
| 10/02/2012 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 1248 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 1131 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 1190 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R157 On 07-February-13 | | | Bond Future | 6.86 | 121.1504 | 121.0787 | 121.1504 | 0.00 |
| 10/02/2012 | R157 On 07-February-13 | 6.75 | Call | Bond Future | 1368 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R157 On 07-February-13 | 6.80 | Call | Bond Future | 1433 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R157 On 07-February-13 | 6.70 | Call | Bond Future | 1306 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R157 On 07-February-13 | 6.70 | Put | Bond Future | 1706 | 2 | 2 | 2 | 0.00 |
| 10/02/2012 | R157 On 07-February-13 | 6.80 | Put | Bond Future | 1577 | 2 | 2 | 2 | 0.00 |
| 10/02/2012 | R157 On 07-February-13 | 6.75 | Put | Bond Future | 1640 | 2 | 2 | 2 | 0.00 |
| 10/02/2012 | R186 On 03-May-12 | | | Bond Future | 8.37 | 121.9772 | 121.7420 | 121.9772 | 28,058.00 |
| 10/02/2012 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 6546 | 7 | 7 | 7 | 0.00 |
| 10/02/2012 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 6898 | 7 | 7 | 7 | 0.00 |
| 10/02/2012 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6200 | 6 | 6 | 6 | 0.00 |
| 10/02/2012 | R186 On 03-May-12 | 7.90 | Call | Bond Future | 1039 | 1 | 1 | 1 | 2,250.00 |
| 10/02/2012 | R186 On 03-May-12 | 8.20 | Call | Bond Future | 2008 | 2 | 2 | 2 | 750.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | R186 On 03-May-12 | 8.50 | Call | Bond Future | 3415 | 4 | 3 | 4 | 0.00 |
| 10/02/2012 | R186 On 03-May-12 | 8.85 | Call | Bond Future | 5526 | 6 | 6 | 6 | 0.00 |
| 10/02/2012 | R186 On 03-May-12 | 8.85 | Put | Bond Future | 1139 | 1 | 1 | 1 | 2,250.00 |
| 10/02/2012 | R186 On 03-May-12 | 8.50 | Put | Bond Future | 2203 | 2 | 2 | 2 | 750.00 |
| 10/02/2012 | R186 On 03-May-12 | 8.20 | Put | Bond Future | 3621 | 4 | 4 | 4 | 0.00 |
| 10/02/2012 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 928 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R186 On 03-May-12 | 7.90 | Put | Bond Future | 5575 | 5 | 6 | 5 | 0.00 |
| 10/02/2012 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 752 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 836 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R186 On 02-August-12 | | | Bond Future | 8.44 | 118.5265 | 118.2864 | 118.5265 | 0.00 |
| 10/02/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 6544 | 7 | 7 | 7 | 0.00 |
| 10/02/2012 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6812 | 7 | 7 | 7 | 0.00 |
| 10/02/2012 | R186 On 02-August-12 | 8.25 | Call | Bond Future | 4141 | 4 | 4 | 4 | 8,750.00 |
| 10/02/2012 | R186 On 02-August-12 | 8.66 | Call | Bond Future | 6073 | 0 | 6 | 0 | 0.00 |
| 10/02/2012 | R186 On 02-August-12 | 7.66 | Call | Bond Future | 2101 | 0 | 2 | 0 | 276.00 |
| 10/02/2012 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 6281 | 6 | 6 | 6 | 0.00 |
| 10/02/2012 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 3927 | 4 | 4 | 4 | 0.00 |
| 10/02/2012 | R186 On 02-August-12 | 8.25 | Put | Bond Future | 5922 | 6 | 6 | 6 | 0.00 |
| 10/02/2012 | R186 On 02-August-12 | 8.66 | Put | Bond Future | 4078 | 0 | 4 | 0 | 276.00 |
| 10/02/2012 | R186 On 02-August-12 | 7.66 | Put | Bond Future | 9633 | 0 | 10 | 0 | 0.00 |
| 10/02/2012 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 3567 | 3 | 4 | 3 | 0.00 |
| 10/02/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 3743 | 4 | 4 | 4 | 0.00 |
| 10/02/2012 | R186 On 01-November-12 | | | Bond Future | 8.51 | 120.3698 | 120.1249 | 120.3698 | 0.00 |
| 10/02/2012 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 7235 | 7 | 7 | 7 | 0.00 |
| 10/02/2012 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 6989 | 7 | 7 | 7 | 0.00 |
| 10/02/2012 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 7486 | 8 | 7 | 8 | 0.00 |
| 10/02/2012 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 4893 | 5 | 5 | 5 | 0.00 |
| 10/02/2012 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 5277 | 5 | 5 | 5 | 0.00 |
| 10/02/2012 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 5081 | 5 | 5 | 5 | 0.00 |
| 10/02/2012 | R186 On 07-February-13 | | | Bond Future | 8.58 | 117.1631 | 116.9139 | 117.1631 | 0.00 |
| 10/02/2012 | R186 On 07-February-13 | 8.50 | Call | Bond Future | 6584 | 7 | 7 | 7 | 0.00 |
| 10/02/2012 | R186 On 07-February-13 | 8.45 | Call | Bond Future | 6371 | 7 | 6 | 7 | 0.00 |
| 10/02/2012 | R186 On 07-February-13 | 8.55 | Call | Bond Future | 6807 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | R186 On 07-February-13 | 8.55 | Put | Bond Future | 7056 | 7 | 7 | 7 | 0.00 |
| 10/02/2012 | R186 On 07-February-13 | 8.45 | Put | Bond Future | 7516 | 7 | 8 | 7 | 0.00 |
| 10/02/2012 | R186 On 07-February-13 | 8.50 | Put | Bond Future | 7280 | 7 | 7 | 7 | 0.00 |
| 10/02/2012 | R189 On 03-May-12 | | | Bond Future | 215.60 | 215.6189 | 215.6022 | 215.6189 | 0.00 |
| 10/02/2012 | R189 On 03-May-12 | 215.00 | Call | Bond Future | 602 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R189 On 03-May-12 | 215.05 | Call | Bond Future | 552 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R189 On 03-May-12 | 214.95 | Call | Bond Future | 652 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R189 On 03-May-12 | 214.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R189 On 03-May-12 | 215.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R189 On 03-May-12 | 215.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R197 On 03-May-12 | | | Bond Future | 252.09 | 252.0919 | 252.0894 | 252.0919 | 1,005.00 |
| 10/02/2012 | R197 On 03-May-12 | 251.00 | Call | Bond Future | 1089 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R197 On 03-May-12 | 251.05 | Call | Bond Future | 1039 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R197 On 03-May-12 | 250.95 | Call | Bond Future | 1139 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R197 On 03-May-12 | 250.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R197 On 03-May-12 | 251.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R197 On 03-May-12 | 251.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R201 On 03-May-12 | | | Bond Future | 6.23 | 109.3420 | 109.3297 | 109.3420 | 968.00 |
| 10/02/2012 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3692 | 4 | 4 | 4 | 0.00 |
| 10/02/2012 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3574 | 4 | 4 | 4 | 0.00 |
| 10/02/2012 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3810 | 4 | 4 | 4 | 0.00 |
| 10/02/2012 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R201 On 02-August-12 | | | Bond Future | 6.24 | 106.5767 | 106.5655 | 106.5767 | 0.00 |
| 10/02/2012 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2892 | 3 | 3 | 3 | 0.00 |
| 10/02/2012 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2990 | 3 | 3 | 3 | 0.00 |
| 10/02/2012 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2795 | 3 | 3 | 3 | 0.00 |
| 10/02/2012 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 117 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 95 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 105 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | R201 On 01-November-12 | | | Bond Future | 6.23 | 108.2364 | 108.2182 | 108.2364 | 0.00 |
| 10/02/2012 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1235 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1298 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1175 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 739 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 661 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 698 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R201 On 07-February-13 | | | Bond Future | 6.18 | 105.7041 | 105.6917 | 105.7041 | 0.00 |
| 10/02/2012 | R201 On 07-February-13 | 6.25 | Call | Bond Future | 1031 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R201 On 07-February-13 | 6.30 | Call | Bond Future | 1079 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R201 On 07-February-13 | 6.20 | Call | Bond Future | 982 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R201 On 07-February-13 | 6.20 | Put | Bond Future | 954 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R201 On 07-February-13 | 6.30 | Put | Bond Future | 873 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R201 On 07-February-13 | 6.25 | Put | Bond Future | 914 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R202 On 03-May-12 | | | Bond Future | 187.48 | 187.4856 | 187.4844 | 187.4856 | 37,020.00 |
| 10/02/2012 | R202 On 03-May-12 | 190.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R202 On 03-May-12 | 189.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R202 On 03-May-12 | 190.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R202 On 03-May-12 | 190.05 | Put | Bond Future | 2566 | 3 | 3 | 3 | 0.00 |
| 10/02/2012 | R202 On 03-May-12 | 189.95 | Put | Bond Future | 2466 | 2 | 2 | 2 | 0.00 |
| 10/02/2012 | R202 On 03-May-12 | 190.00 | Put | Bond Future | 2516 | 3 | 3 | 3 | 0.00 |
| 10/02/2012 | R203 On 03-May-12 | | | Bond Future | 7.35 | 105.1913 | 105.1019 | 105.1913 | 3,536.00 |
| 10/02/2012 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 6034 | 6 | 6 | 6 | 0.00 |
| 10/02/2012 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 6237 | 6 | 6 | 6 | 0.00 |
| 10/02/2012 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 5831 | 6 | 6 | 6 | 0.00 |
| 10/02/2012 | R203 On 03-May-12 | 7.00 | Call | Bond Future | 493 | 1 | 0 | 1 | 4,200.00 |
| 10/02/2012 | R203 On 03-May-12 | 7.80 | Call | Bond Future | 2402 | 2 | 2 | 2 | 0.00 |
| 10/02/2012 | R203 On 03-May-12 | 7.15 | Call | Bond Future | 721 | 1 | 1 | 1 | 1,400.00 |
| 10/02/2012 | R203 On 03-May-12 | 7.45 | Call | Bond Future | 1365 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R203 On 03-May-12 | 7.45 | Put | Bond Future | 937 | 1 | 1 | 1 | 1,400.00 |
| 10/02/2012 | R203 On 03-May-12 | 7.80 | Put | Bond Future | 433 | 0 | 0 | 0 | 4,200.00 |
| 10/02/2012 | R203 On 03-May-12 | 7.15 | Put | Bond Future | 1637 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 28 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R203 On 03-May-12 | 7.00 | Put | Bond Future | 2089 | 2 | 2 | 2 | 0.00 |
| 10/02/2012 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 19 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 23 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R203 On 02-August-12 | | | Bond Future | 7.43 | 106.7729 | 106.6831 | 106.7729 | 0.00 |
| 10/02/2012 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 5022 | 5 | 5 | 5 | 0.00 |
| 10/02/2012 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4861 | 5 | 5 | 5 | 0.00 |
| 10/02/2012 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 5184 | 5 | 5 | 5 | 0.00 |
| 10/02/2012 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 517 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 599 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 557 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R203 On 01-November-12 | | | Bond Future | 7.50 | 104.2739 | 104.1758 | 104.2739 | 0.00 |
| 10/02/2012 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 2920 | 3 | 3 | 3 | 0.00 |
| 10/02/2012 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 2803 | 3 | 3 | 3 | 0.00 |
| 10/02/2012 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 3040 | 3 | 3 | 3 | 0.00 |
| 10/02/2012 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 1824 | 2 | 2 | 2 | 0.00 |
| 10/02/2012 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 1990 | 2 | 2 | 2 | 0.00 |
| 10/02/2012 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 1905 | 2 | 2 | 2 | 0.00 |
| 10/02/2012 | R203 On 07-February-13 | | | Bond Future | 7.57 | 106.0905 | 105.9936 | 106.0905 | 0.00 |
| 10/02/2012 | R203 On 07-February-13 | 6.50 | Call | Bond Future | 977 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R203 On 07-February-13 | 6.55 | Call | Bond Future | 1031 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R203 On 07-February-13 | 6.45 | Call | Bond Future | 928 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R203 On 07-February-13 | 6.45 | Put | Bond Future | 5392 | 5 | 5 | 5 | 0.00 |
| 10/02/2012 | R203 On 07-February-13 | 6.55 | Put | Bond Future | 5087 | 5 | 5 | 5 | 0.00 |
| 10/02/2012 | R203 On 07-February-13 | 6.50 | Put | Bond Future | 5237 | 5 | 5 | 5 | 0.00 |
| 10/02/2012 | R204 On 03-May-12 | | | Bond Future | 7.66 | 104.8682 | 104.7905 | 104.8682 | 3,150.00 |
| 10/02/2012 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 5578 | 6 | 6 | 6 | 0.00 |
| 10/02/2012 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 5804 | 6 | 6 | 6 | 0.00 |
| 10/02/2012 | R204 On 03-May-12 | 7.00 | Call | Bond Future | 271 | 0 | 0 | 0 | 550.00 |
| 10/02/2012 | R204 On 03-May-12 | 7.75 | Call | Bond Future | 1649 | 2 | 2 | 2 | 0.00 |
| 10/02/2012 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 5354 | 5 | 5 | 5 | 0.00 |
| 10/02/2012 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 119 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R204 On 03-May-12 | 7.00 | Put | Bond Future | 3733 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | R204 On 03-May-12 | 7.75 | Put | Bond Future | 1159 | 1 | 1 | 1 | 550.00 |
| 10/02/2012 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 86 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 101 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R204 On 02-August-12 | | | Bond Future | 7.73 | 102.4115 | 102.3364 | 102.4115 | 0.00 |
| 10/02/2012 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4840 | 5 | 5 | 5 | 0.00 |
| 10/02/2012 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 5011 | 5 | 5 | 5 | 0.00 |
| 10/02/2012 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4666 | 5 | 5 | 5 | 0.00 |
| 10/02/2012 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 1159 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 1027 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 1094 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R204 On 01-November-12 | | | Bond Future | 7.81 | 104.0096 | 103.9227 | 104.0096 | 0.00 |
| 10/02/2012 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3437 | 3 | 3 | 3 | 0.00 |
| 10/02/2012 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3573 | 4 | 4 | 4 | 0.00 |
| 10/02/2012 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3303 | 3 | 3 | 3 | 0.00 |
| 10/02/2012 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 2621 | 3 | 3 | 3 | 0.00 |
| 10/02/2012 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 2414 | 2 | 2 | 2 | 0.00 |
| 10/02/2012 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 2516 | 2 | 3 | 2 | 0.00 |
| 10/02/2012 | R204 On 07-February-13 | | | Bond Future | 7.88 | 101.7820 | 101.6985 | 101.7820 | 0.00 |
| 10/02/2012 | R204 On 07-February-13 | 8.00 | Call | Bond Future | 3614 | 4 | 4 | 4 | 0.00 |
| 10/02/2012 | R204 On 07-February-13 | 7.95 | Call | Bond Future | 3489 | 4 | 3 | 4 | 0.00 |
| 10/02/2012 | R204 On 07-February-13 | 8.05 | Call | Bond Future | 3741 | 4 | 4 | 4 | 0.00 |
| 10/02/2012 | R204 On 07-February-13 | 8.05 | Put | Bond Future | 2961 | 3 | 3 | 3 | 0.00 |
| 10/02/2012 | R204 On 07-February-13 | 7.95 | Put | Bond Future | 3170 | 3 | 3 | 3 | 0.00 |
| 10/02/2012 | R204 On 07-February-13 | 8.00 | Put | Bond Future | 3064 | 3 | 3 | 3 | 0.00 |
| 10/02/2012 | R206 On 03-May-12 | | | Bond Future | 6.13 | 104.4934 | 104.4934 | 104.4934 | 300.00 |
| 10/02/2012 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2161 | 2 | 2 | 2 | 0.00 |
| 10/02/2012 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2239 | 2 | 2 | 2 | 0.00 |
| 10/02/2012 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2084 | 2 | 2 | 2 | 0.00 |
| 10/02/2012 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R206 On 02-August-12 | | | Bond Future | 6.15 | 102.3000 | 102.3000 | 102.3000 | 0.00 |
| 10/02/2012 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1576 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1518 | 2 | 2 | 2 | 0.00 |
| 10/02/2012 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1636 | 2 | 2 | 2 | 0.00 |
| 10/02/2012 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 66 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 82 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 73 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R206 On 01-November-12 | | | Bond Future | 6.11 | 103.8919 | 103.8884 | 103.8919 | 0.00 |
| 10/02/2012 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 437 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 410 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 466 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 529 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 588 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 557 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R206 On 07-February-13 | | | Bond Future | 5.96 | 101.9313 | 101.9322 | 101.9313 | 0.00 |
| 10/02/2012 | R206 On 07-February-13 | 6.00 | Call | Bond Future | 483 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R206 On 07-February-13 | 6.05 | Call | Bond Future | 506 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R206 On 07-February-13 | 5.95 | Call | Bond Future | 459 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R206 On 07-February-13 | 5.95 | Put | Bond Future | 472 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R206 On 07-February-13 | 6.05 | Put | Bond Future | 429 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R206 On 07-February-13 | 6.00 | Put | Bond Future | 451 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R207 On 03-May-12 | | | Bond Future | 7.90 | 98.6396 | 98.5563 | 98.6396 | 24,905.00 |
| 10/02/2012 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4829 | 5 | 5 | 5 | 0.00 |
| 10/02/2012 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 5057 | 5 | 5 | 5 | 0.00 |
| 10/02/2012 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4600 | 5 | 5 | 5 | 0.00 |
| 10/02/2012 | R207 On 03-May-12 | 7.45 | Call | Bond Future | 573 | 1 | 1 | 1 | 2,400.00 |
| 10/02/2012 | R207 On 03-May-12 | 7.65 | Call | Bond Future | 924 | 1 | 1 | 1 | 800.00 |
| 10/02/2012 | R207 On 03-May-12 | 8.00 | Call | Bond Future | 1839 | 2 | 2 | 2 | 0.00 |
| 10/02/2012 | R207 On 03-May-12 | 8.30 | Call | Bond Future | 2899 | 3 | 3 | 3 | 0.00 |
| 10/02/2012 | R207 On 03-May-12 | 8.30 | Put | Bond Future | 716 | 1 | 1 | 1 | 2,400.00 |
| 10/02/2012 | R207 On 03-May-12 | 8.00 | Put | Bond Future | 1292 | 1 | 1 | 1 | 800.00 |
| 10/02/2012 | R207 On 03-May-12 | 7.65 | Put | Bond Future | 2330 | 2 | 2 | 2 | 0.00 |
| 10/02/2012 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 290 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R207 On 03-May-12 | 7.45 | Put | Bond Future | 3117 | 3 | 3 | 3 | 0.00 |
| 10/02/2012 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 225 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 258 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R207 On 02-August-12 | | | Bond Future | 7.98 | 96.4848 | 96.4039 | 96.4848 | 0.00 |
| 10/02/2012 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 5285 | 5 | 5 | 5 | 0.00 |
| 10/02/2012 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 5466 | 6 | 5 | 6 | 0.00 |
| 10/02/2012 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 5100 | 5 | 5 | 5 | 0.00 |
| 10/02/2012 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 1321 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 1176 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 1250 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R207 On 01-November-12 | | | Bond Future | 8.06 | 97.9884 | 97.8993 | 97.9884 | 0.00 |
| 10/02/2012 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 3835 | 4 | 4 | 4 | 0.00 |
| 10/02/2012 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 3981 | 4 | 4 | 4 | 0.00 |
| 10/02/2012 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3690 | 4 | 4 | 4 | 0.00 |
| 10/02/2012 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 2935 | 3 | 3 | 3 | 0.00 |
| 10/02/2012 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 2709 | 3 | 3 | 3 | 0.00 |
| 10/02/2012 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 2821 | 3 | 3 | 3 | 0.00 |
| 10/02/2012 | R207 On 07-February-13 | | | Bond Future | 8.13 | 96.0480 | 95.9618 | 96.0480 | 0.00 |
| 10/02/2012 | R207 On 07-February-13 | 8.25 | Call | Bond Future | 4062 | 4 | 4 | 4 | 0.00 |
| 10/02/2012 | R207 On 07-February-13 | 8.20 | Call | Bond Future | 3926 | 4 | 4 | 4 | 0.00 |
| 10/02/2012 | R207 On 07-February-13 | 8.30 | Call | Bond Future | 4200 | 4 | 4 | 4 | 0.00 |
| 10/02/2012 | R207 On 07-February-13 | 8.30 | Put | Bond Future | 3343 | 3 | 3 | 3 | 0.00 |
| 10/02/2012 | R207 On 07-February-13 | 8.20 | Put | Bond Future | 3572 | 4 | 4 | 4 | 0.00 |
| 10/02/2012 | R207 On 07-February-13 | 8.25 | Put | Bond Future | 3456 | 3 | 3 | 3 | 0.00 |
| 10/02/2012 | R208 On 03-May-12 | | | Bond Future | 7.95 | 93.2777 | 93.1578 | 93.2777 | 9,194.00 |
| 10/02/2012 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 6205 | 6 | 6 | 6 | 0.00 |
| 10/02/2012 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 6458 | 7 | 6 | 7 | 0.00 |
| 10/02/2012 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5955 | 6 | 6 | 6 | 0.00 |
| 10/02/2012 | R208 On 03-May-12 | 7.50 | Call | Bond Future | 636 | 1 | 1 | 1 | 3,000.00 |
| 10/02/2012 | R208 On 03-May-12 | 7.70 | Call | Bond Future | 1020 | 1 | 1 | 1 | 1,000.00 |
| 10/02/2012 | R208 On 03-May-12 | 8.05 | Call | Bond Future | 2013 | 2 | 2 | 2 | 0.00 |
| 10/02/2012 | R208 On 03-May-12 | 8.35 | Call | Bond Future | 3155 | 3 | 3 | 3 | 0.00 |
| 10/02/2012 | R208 On 03-May-12 | 8.35 | Put | Bond Future | 780 | 1 | 1 | 1 | 3,000.00 |
| 10/02/2012 | R208 On 03-May-12 | 8.05 | Put | Bond Future | 1399 | 1 | 1 | 1 | 1,000.00 |
| 10/02/2012 | R208 On 03-May-12 | 7.70 | Put | Bond Future | 2515 | 2 | 3 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 185 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R208 On 03-May-12 | 7.50 | Put | Bond Future | 3363 | 3 | 3 | 3 | 0.00 |
| 10/02/2012 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 138 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 160 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R208 On 02-August-12 | | | Bond Future | 8.02 | 94.6812 | 94.5583 | 94.6812 | 0.00 |
| 10/02/2012 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 5550 | 6 | 6 | 6 | 0.00 |
| 10/02/2012 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5353 | 5 | 5 | 5 | 0.00 |
| 10/02/2012 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5750 | 6 | 6 | 6 | 0.00 |
| 10/02/2012 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 1322 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 1477 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1398 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R208 On 01-November-12 | | | Bond Future | 8.09 | 92.7580 | 92.6324 | 92.7580 | 0.00 |
| 10/02/2012 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 4095 | 4 | 4 | 4 | 0.00 |
| 10/02/2012 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 3940 | 4 | 4 | 4 | 0.00 |
| 10/02/2012 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 4252 | 4 | 4 | 4 | 0.00 |
| 10/02/2012 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 3053 | 3 | 3 | 3 | 0.00 |
| 10/02/2012 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 3304 | 3 | 3 | 3 | 0.00 |
| 10/02/2012 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 3177 | 3 | 3 | 3 | 0.00 |
| 10/02/2012 | R208 On 07-February-13 | | | Bond Future | 8.16 | 94.3747 | 94.2469 | 94.3747 | 0.00 |
| 10/02/2012 | R208 On 07-February-13 | 8.00 | Call | Bond Future | 3692 | 4 | 4 | 4 | 0.00 |
| 10/02/2012 | R208 On 07-February-13 | 8.05 | Call | Bond Future | 3828 | 4 | 4 | 4 | 0.00 |
| 10/02/2012 | R208 On 07-February-13 | 7.95 | Call | Bond Future | 3561 | 4 | 4 | 4 | 0.00 |
| 10/02/2012 | R208 On 07-February-13 | 7.95 | Put | Bond Future | 4720 | 5 | 5 | 5 | 0.00 |
| 10/02/2012 | R208 On 07-February-13 | 8.05 | Put | Bond Future | 4425 | 4 | 4 | 4 | 0.00 |
| 10/02/2012 | R208 On 07-February-13 | 8.00 | Put | Bond Future | 4569 | 5 | 5 | 5 | 0.00 |
| 10/02/2012 | R209 On 03-May-12 | | | Bond Future | 8.84 | 75.2670 | 75.0706 | 75.2670 | 2,042.00 |
| 10/02/2012 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3118 | 3 | 3 | 3 | 0.00 |
| 10/02/2012 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 2898 | 3 | 3 | 3 | 0.00 |
| 10/02/2012 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 3346 | 3 | 3 | 3 | 0.00 |
| 10/02/2012 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 1706 | 2 | 2 | 2 | 0.00 |
| 10/02/2012 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 2020 | 2 | 2 | 2 | 0.00 |
| 10/02/2012 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 1857 | 2 | 2 | 2 | 0.00 |
| 10/02/2012 | R209 On 02-August-12 | | | Bond Future | 8.90 | 76.3979 | 76.2039 | 76.3979 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5881 | 6 | 6 | 6 | 0.00 |
| 10/02/2012 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 6099 | 6 | 6 | 6 | 0.00 |
| 10/02/2012 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5665 | 6 | 6 | 6 | 0.00 |
| 10/02/2012 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 3406 | 3 | 3 | 3 | 0.00 |
| 10/02/2012 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 3109 | 3 | 3 | 3 | 0.00 |
| 10/02/2012 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 3255 | 3 | 3 | 3 | 0.00 |
| 10/02/2012 | R209 On 01-November-12 | | | Bond Future | 8.96 | 74.4453 | 74.2383 | 74.4453 | 0.00 |
| 10/02/2012 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 5582 | 6 | 6 | 6 | 0.00 |
| 10/02/2012 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 5775 | 6 | 6 | 6 | 0.00 |
| 10/02/2012 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 5391 | 6 | 5 | 6 | 0.00 |
| 10/02/2012 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 5498 | 5 | 5 | 5 | 0.00 |
| 10/02/2012 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 5122 | 5 | 5 | 5 | 0.00 |
| 10/02/2012 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 5307 | 5 | 5 | 5 | 0.00 |
| 10/02/2012 | R209 On 07-February-13 | | | Bond Future | 9.03 | 75.7453 | 75.5407 | 75.7453 | 0.00 |
| 10/02/2012 | R209 On 07-February-13 | 9.00 | Call | Bond Future | 6243 | 6 | 6 | 6 | 0.00 |
| 10/02/2012 | R209 On 07-February-13 | 8.95 | Call | Bond Future | 6056 | 6 | 6 | 6 | 0.00 |
| 10/02/2012 | R209 On 07-February-13 | 9.05 | Call | Bond Future | 6431 | 7 | 6 | 7 | 0.00 |
| 10/02/2012 | R209 On 07-February-13 | 9.05 | Put | Bond Future | 6250 | 6 | 6 | 6 | 0.00 |
| 10/02/2012 | R209 On 07-February-13 | 8.95 | Put | Bond Future | 6634 | 7 | 7 | 7 | 0.00 |
| 10/02/2012 | R209 On 07-February-13 | 9.00 | Put | Bond Future | 6440 | 6 | 6 | 6 | 0.00 |
| 10/02/2012 | R210 On 03-May-12 | | | Bond Future | 139.16 | 138.7923 | 139.1586 | 138.7923 | 820.00 |
| 10/02/2012 | R210 On 03-May-12 | 139.00 | Call | Bond Future | 159 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R210 On 03-May-12 | 139.05 | Call | Bond Future | 109 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R210 On 03-May-12 | 138.95 | Call | Bond Future | 209 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R210 On 03-May-12 | 138.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R210 On 03-May-12 | 139.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R210 On 03-May-12 | 139.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R211 On 03-May-12 | | | Bond Future | 118.50 | 118.5056 | 118.5001 | 118.5056 | 480.00 |
| 10/02/2012 | R211 On 03-May-12 | 118.20 | Call | Bond Future | 300 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R211 On 03-May-12 | 118.15 | Call | Bond Future | 350 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R211 On 03-May-12 | 118.25 | Call | Bond Future | 250 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R211 On 03-May-12 | 118.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | R211 On 03-May-12 | 118.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R211 On 03-May-12 | 118.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R212 On 03-May-12 | | | Bond Future | 115.57 | 115.5664 | 115.5651 | 115.5664 | 2,827.00 |
| 10/02/2012 | R212 On 03-May-12 | 115.30 | Call | Bond Future | 265 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R212 On 03-May-12 | 115.35 | Call | Bond Future | 215 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R212 On 03-May-12 | 115.25 | Call | Bond Future | 315 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R212 On 03-May-12 | 115.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R212 On 03-May-12 | 115.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R212 On 03-May-12 | 115.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2012 | R213 On 03-May-12 | | | Bond Future | 8.80 | 85.1802 | 84.9401 | 85.1802 | 92.00 |
| 10/02/2012 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 4623 | 5 | 5 | 5 | 0.00 |
| 10/02/2012 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 4896 | 5 | 5 | 5 | 0.00 |
| 10/02/2012 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 4356 | 5 | 4 | 5 | 0.00 |
| 10/02/2012 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 1212 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 1004 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 1104 | 1 | 1 | 1 | 0.00 |
| 10/02/2012 | R213 On 02-August-12 | | | Bond Future | 8.86 | 86.4559 | 86.2190 | 86.4559 | 0.00 |
| 10/02/2012 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 6121 | 6 | 6 | 6 | 0.00 |
| 10/02/2012 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 6350 | 7 | 6 | 7 | 0.00 |
| 10/02/2012 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 5896 | 6 | 6 | 6 | 0.00 |
| 10/02/2012 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 3303 | 3 | 3 | 3 | 0.00 |
| 10/02/2012 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 3011 | 3 | 3 | 3 | 0.00 |
| 10/02/2012 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 3154 | 3 | 3 | 3 | 0.00 |
| 10/02/2012 | R213 On 01-November-12 | | | Bond Future | 8.93 | 84.2622 | 84.0129 | 84.2622 | 0.00 |
| 10/02/2012 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 5738 | 6 | 6 | 6 | 0.00 |
| 10/02/2012 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 5938 | 6 | 6 | 6 | 0.00 |
| 10/02/2012 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 5541 | 6 | 6 | 6 | 0.00 |
| 10/02/2012 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 5401 | 5 | 5 | 5 | 0.00 |
| 10/02/2012 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 5029 | 5 | 5 | 5 | 0.00 |
| 10/02/2012 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 5212 | 5 | 5 | 5 | 0.00 |
| 10/02/2012 | R213 On 07-February-13 | | | Bond Future | 9.00 | 85.7309 | 85.4776 | 85.7309 | 0.00 |
| 10/02/2012 | R213 On 07-February-13 | 9.00 | Call | Bond Future | 6343 | 6 | 6 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2012 | R213 On 07-February-13 | 9.05 | Call | Bond Future | 6537 | 7 | 7 | 7 | 0.00 |
| 10/02/2012 | R213 On 07-February-13 | 8.95 | Call | Bond Future | 6151 | 6 | 6 | 6 | 0.00 |
| 10/02/2012 | R213 On 07-February-13 | 8.95 | Put | Bond Future | 6558 | 6 | 7 | 6 | 0.00 |
| 10/02/2012 | R213 On 07-February-13 | 9.05 | Put | Bond Future | 6178 | 6 | 6 | 6 | 0.00 |
| 10/02/2012 | R213 On 07-February-13 | 9.00 | Put | Bond Future | 6366 | 6 | 6 | 6 | 0.00 |