



Derivatives Weekly Statistics Report

From: 26/03/2012 To: 29/03/2012

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/03/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/03/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/03/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/03/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/03/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/03/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/03/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/03/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/03/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/03/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/03/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/03/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/03/2012 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

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|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/03/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/03/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/03/2012 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/03/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/03/2012 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/03/2012 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/03/2012 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/03/2012 | AL7T On 03-May-12 | | | Index Future | 422.79 | 420.4700 | 422.7910 | 420.4700 | 16.00 |
| 26/03/2012 | AL7T On 02-August-12 | | | Index Future | 428.90 | 426.5560 | 428.9030 | 426.5560 | 0.00 |
| 26/03/2012 | ALBI On 03-May-12 | | | Index Future | 384.50 | 382.4880 | 384.5020 | 382.4880 | 897.00 |
| 26/03/2012 | ALBI On 02-August-12 | | | Index Future | 390.06 | 388.0250 | 390.0610 | 388.0250 | 118.00 |
| 26/03/2012 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/03/2012 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/03/2012 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/03/2012 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/03/2012 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/03/2012 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/03/2012 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/03/2012 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/03/2012 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/03/2012 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/03/2012 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/03/2012 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 26/03/2012 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/03/2012 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/03/2012 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/03/2012 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/03/2012 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/03/2012 | CAAN On 30-March-12 | | | Can-Do Future | 0.00 | 0.0014 | 0.0000 | 0.0014 | 0.00 |
| 26/03/2012 | CAAO On 30-March-12 | | | Can-Do Future | 0.21 | 0.1641 | 0.2050 | 0.1641 | 100,000.00 |
| 26/03/2012 | CAAW On 20-April-12 | | | Any day expiry | 7.62 | 7.7275 | 7.6179 | 7.7275 | 0.00 |
| 26/03/2012 | CAAW On 20-April-12 | 8.10 | Call | Any day expiry | 20 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | CAAW On 20-April-12 | 8.15 | Call | Any day expiry | 17 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | CAAW On 20-April-12 | 8.05 | Call | Any day expiry | 24 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | CAAW On 20-April-12 | 8.05 | Put | Any day expiry | 456 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | CAAW On 20-April-12 | 8.15 | Put | Any day expiry | 549 | 0 | 1 | 0 | 0.00 |
| 26/03/2012 | CAAW On 20-April-12 | 8.10 | Put | Any day expiry | 502 | 0 | 1 | 0 | 0.00 |
| 26/03/2012 | CAAX On 30-March-12 | | | Can-Do Future | 0.00 | 0.0049 | 0.0025 | 0.0049 | 12,500.00 |
| 26/03/2012 | CAAY On 30-April-12 | | | Can-Do Future | 0.04 | 0.0577 | 0.0368 | 0.0577 | 12,500.00 |
| 26/03/2012 | CAAZ On 18-June-12 | | | Can-Do Future | 0.08 | 0.1047 | 0.0800 | 0.1047 | 5,670.00 |
| 26/03/2012 | CABA On 18-June-12 | | | Can-Do Future | 0.10 | 0.0981 | 0.1012 | 0.0981 | 8,000.00 |
| 26/03/2012 | CABB On 18-June-12 | | | Can-Do Future | 0.11 | 0.1052 | 0.1051 | 0.1052 | 8,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/03/2012 | CABC On 18-June-12 | | | Can-Do Future | 0.08 | 0.0845 | 0.0789 | 0.0845 | 16,000.00 |
| 26/03/2012 | CABD On 18-June-12 | | | Can-Do Future | 0.04 | 0.0434 | 0.0395 | 0.0434 | 16,000.00 |
| 26/03/2012 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/03/2012 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/03/2012 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/03/2012 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/03/2012 | DAAA On 29-March-12 | | | Any day expiry | 7.59 | 7.7031 | 7.5940 | 7.7031 | 0.00 |
| 26/03/2012 | DAAA On 29-March-12 | 7.90 | Call | Any day expiry | 2 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | DAAA On 29-March-12 | 7.95 | Call | Any day expiry | 1 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | DAAA On 29-March-12 | 7.85 | Call | Any day expiry | 3 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | DAAA On 29-March-12 | 7.85 | Put | Any day expiry | 259 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | DAAA On 29-March-12 | 7.95 | Put | Any day expiry | 357 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | DAAA On 29-March-12 | 7.90 | Put | Any day expiry | 308 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | DAAC On 30-March-12 | | | Any day expiry | 6.24 | 6.2837 | 6.2410 | 6.2837 | 0.00 |
| 26/03/2012 | DAAC On 30-March-12 | 6.28 | Call | Any day expiry | 26 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | DAAC On 30-March-12 | 6.33 | Call | Any day expiry | 15 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | DAAC On 30-March-12 | 6.23 | Call | Any day expiry | 49 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | DAAC On 30-March-12 | 6.23 | Put | Any day expiry | 34 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | DAAC On 30-March-12 | 6.33 | Put | Any day expiry | 100 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | DAAC On 30-March-12 | 6.28 | Put | Any day expiry | 61 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | GOVI On 03-May-12 | | | GOVI | 385.45 | 383.5100 | 385.4520 | 383.5100 | 200.00 |
| 26/03/2012 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 34520 | 2 | 3 | 2 | 0.00 |
| 26/03/2012 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 34420 | 2 | 3 | 2 | 0.00 |
| 26/03/2012 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 34620 | 2 | 3 | 2 | 0.00 |
| 26/03/2012 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/03/2012 | GOVI On 02-August-12 | | | GOVI | 391.03 | 389.0610 | 391.0250 | 389.0610 | 0.00 |
| 26/03/2012 | GOVI On 02-August-12 | 390.00 | Call | GOVI | 10250 | 0 | 1 | 0 | 0.00 |
| 26/03/2012 | GOVI On 02-August-12 | 390.01 | Call | GOVI | 10150 | 0 | 1 | 0 | 0.00 |
| 26/03/2012 | GOVI On 02-August-12 | 389.99 | Call | GOVI | 10350 | 0 | 1 | 0 | 0.00 |
| 26/03/2012 | GOVI On 02-August-12 | 389.99 | Put | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 26/03/2012 | GOVI On 02-August-12 | 390.01 | Put | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 26/03/2012 | GOVI On 02-August-12 | 390.00 | Put | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 26/03/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 26/03/2012 | IGOV On 03-May-12 | | | Index Future | 171.49 | 171.0310 | 171.4880 | 171.0310 | 546.00 |
| 26/03/2012 | IGOV On 02-August-12 | | | Index Future | 173.97 | 173.5060 | 173.9680 | 173.5060 | 0.00 |
| 26/03/2012 | ILBI On 03-May-12 | | | Index Future | 463.43 | 463.7800 | 463.4290 | 463.7800 | 0.00 |
| 26/03/2012 | ILBI On 02-August-12 | | | Index Future | 470.05 | 470.4110 | 470.0530 | 470.4110 | 152.00 |
| 26/03/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 26/03/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 26/03/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 26/03/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 26/03/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 26/03/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 26/03/2012 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.61 | 94.3900 | 94.3900 | 94.3900 | 0.00 |
| 26/03/2012 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.62 | 94.3800 | 94.3800 | 94.3800 | 0.00 |
| 26/03/2012 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.64 | 94.3500 | 94.3600 | 94.3500 | 2,890.00 |
| 26/03/2012 | JBAF On 18-July-12 | | | Jibar Tradeable Future | 5.67 | 94.3200 | 94.3300 | 94.3200 | 0.00 |
| 26/03/2012 | JBAF On 15-August-12 | | | Jibar Tradeable Future | 5.69 | 94.3000 | 94.3100 | 94.3000 | 0.00 |
| 26/03/2012 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.74 | 94.2400 | 94.2600 | 94.2400 | 44,760.00 |
| 26/03/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.85 | 94.1200 | 94.1500 | 94.1200 | 840.00 |
| 26/03/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.04 | 93.8900 | 93.9600 | 93.8900 | 790.00 |

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|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/03/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.25 | 93.6500 | 93.7500 | 93.6500 | 500.00 |
| 26/03/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.48 | 93.4100 | 93.5200 | 93.4100 | 1,700.00 |
| 26/03/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 6.72 | 93.1600 | 93.2800 | 93.1600 | 2,000.00 |
| 26/03/2012 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 6.96 | 92.9100 | 93.0400 | 92.9100 | 0.00 |
| 26/03/2012 | R157 On 03-May-12 | | | Bond Future | 6.78 | 121.5241 | 121.8022 | 121.5241 | 11,534.00 |
| 26/03/2012 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4739 | 4 | 5 | 4 | 0.00 |
| 26/03/2012 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4896 | 5 | 5 | 5 | 0.00 |
| 26/03/2012 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4581 | 4 | 5 | 4 | 0.00 |
| 26/03/2012 | R157 On 03-May-12 | 6.25 | Call | Bond Future | 42 | 0 | 0 | 0 | 1,500.00 |
| 26/03/2012 | R157 On 03-May-12 | 6.50 | Call | Bond Future | 164 | 0 | 0 | 0 | 1,500.00 |
| 26/03/2012 | R157 On 03-May-12 | 6.75 | Call | Bond Future | 454 | 0 | 0 | 0 | 1,500.00 |
| 26/03/2012 | R157 On 03-May-12 | 7.35 | Call | Bond Future | 1906 | 2 | 2 | 2 | 0.00 |
| 26/03/2012 | R157 On 03-May-12 | 7.35 | Put | Bond Future | 48 | 0 | 0 | 0 | 1,500.00 |
| 26/03/2012 | R157 On 03-May-12 | 6.75 | Put | Bond Future | 567 | 1 | 1 | 1 | 1,500.00 |
| 26/03/2012 | R157 On 03-May-12 | 6.50 | Put | Bond Future | 1111 | 1 | 1 | 1 | 1,500.00 |
| 26/03/2012 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R157 On 03-May-12 | 6.25 | Put | Bond Future | 1830 | 2 | 2 | 2 | 0.00 |
| 26/03/2012 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R157 On 02-August-12 | | | Bond Future | 6.87 | 123.2825 | 123.5642 | 123.2825 | 0.00 |
| 26/03/2012 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3579 | 3 | 4 | 3 | 0.00 |
| 26/03/2012 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3448 | 3 | 3 | 3 | 0.00 |
| 26/03/2012 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3709 | 3 | 4 | 3 | 0.00 |
| 26/03/2012 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 160 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 194 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 178 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R157 On 01-November-12 | | | Bond Future | 6.94 | 118.3846 | 118.6661 | 118.3846 | 0.00 |
| 26/03/2012 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1434 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 1510 | 1 | 2 | 1 | 0.00 |
| 26/03/2012 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1360 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 1318 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 1186 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 1251 | 1 | 1 | 1 | 0.00 |

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| 26/03/2012 | R157 On 07-February-13 | | | Bond Future | 7.00 | 120.4305 | 120.7030 | 120.4305 | 0.00 |
| 26/03/2012 | R157 On 07-February-13 | 6.75 | Call | Bond Future | 1141 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R157 On 07-February-13 | 6.80 | Call | Bond Future | 1199 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R157 On 07-February-13 | 6.70 | Call | Bond Future | 1085 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R157 On 07-February-13 | 6.70 | Put | Bond Future | 1861 | 2 | 2 | 2 | 0.00 |
| 26/03/2012 | R157 On 07-February-13 | 6.80 | Put | Bond Future | 1718 | 2 | 2 | 2 | 0.00 |
| 26/03/2012 | R157 On 07-February-13 | 6.75 | Put | Bond Future | 1789 | 2 | 2 | 2 | 0.00 |
| 26/03/2012 | R186 On 03-May-12 | | | Bond Future | 8.40 | 120.6688 | 121.4794 | 120.6688 | 29,388.00 |
| 26/03/2012 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 5742 | 5 | 6 | 5 | 0.00 |
| 26/03/2012 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 6129 | 5 | 6 | 5 | 0.00 |
| 26/03/2012 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 5361 | 5 | 5 | 5 | 0.00 |
| 26/03/2012 | R186 On 03-May-12 | 7.90 | Call | Bond Future | 354 | 0 | 0 | 0 | 2,250.00 |
| 26/03/2012 | R186 On 03-May-12 | 8.20 | Call | Bond Future | 1058 | 1 | 1 | 1 | 750.00 |
| 26/03/2012 | R186 On 03-May-12 | 8.50 | Call | Bond Future | 2367 | 2 | 2 | 2 | 0.00 |
| 26/03/2012 | R186 On 03-May-12 | 8.85 | Call | Bond Future | 4620 | 4 | 5 | 4 | 0.00 |
| 26/03/2012 | R186 On 03-May-12 | 8.85 | Put | Bond Future | 495 | 1 | 0 | 1 | 2,250.00 |
| 26/03/2012 | R186 On 03-May-12 | 8.50 | Put | Bond Future | 1417 | 2 | 1 | 2 | 750.00 |
| 26/03/2012 | R186 On 03-May-12 | 8.20 | Put | Bond Future | 2933 | 4 | 3 | 4 | 0.00 |
| 26/03/2012 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 352 | 1 | 0 | 1 | 0.00 |
| 26/03/2012 | R186 On 03-May-12 | 7.90 | Put | Bond Future | 5153 | 6 | 5 | 6 | 0.00 |
| 26/03/2012 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 246 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 295 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R186 On 02-August-12 | | | Bond Future | 8.48 | 117.1235 | 117.9459 | 117.1235 | 530.00 |
| 26/03/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 5639 | 5 | 6 | 5 | 0.00 |
| 26/03/2012 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 5909 | 5 | 6 | 5 | 0.00 |
| 26/03/2012 | R186 On 02-August-12 | 8.25 | Call | Bond Future | 3333 | 3 | 3 | 3 | 8,750.00 |
| 26/03/2012 | R186 On 02-August-12 | 8.66 | Call | Bond Future | 5177 | 5 | 5 | 5 | 0.00 |
| 26/03/2012 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 5380 | 5 | 5 | 5 | 0.00 |
| 26/03/2012 | R186 On 02-August-12 | 7.66 | Call | Bond Future | 1494 | 1 | 1 | 1 | 276.00 |
| 26/03/2012 | R186 On 02-August-12 | 7.76 | Call | Bond Future | 1731 | 2 | 2 | 2 | 43.00 |
| 26/03/2012 | R186 On 02-August-12 | 8.76 | Call | Bond Future | 5692 | 5 | 6 | 5 | 0.00 |
| 26/03/2012 | R186 On 02-August-12 | 8.76 | Put | Bond Future | 3143 | 4 | 3 | 4 | 43.00 |
| 26/03/2012 | R186 On 02-August-12 | 7.76 | Put | Bond Future | 8601 | 9 | 9 | 9 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/03/2012 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 3366 | 4 | 3 | 4 | 0.00 |
| 26/03/2012 | R186 On 02-August-12 | 8.25 | Put | Bond Future | 5454 | 6 | 5 | 6 | 0.00 |
| 26/03/2012 | R186 On 02-August-12 | 8.66 | Put | Bond Future | 3523 | 4 | 4 | 4 | 276.00 |
| 26/03/2012 | R186 On 02-August-12 | 7.66 | Put | Bond Future | 9367 | 10 | 9 | 10 | 0.00 |
| 26/03/2012 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 3005 | 3 | 3 | 3 | 0.00 |
| 26/03/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 3179 | 4 | 3 | 4 | 0.00 |
| 26/03/2012 | R186 On 01-November-12 | | | Bond Future | 8.55 | 118.9381 | 119.7724 | 118.9381 | 0.00 |
| 26/03/2012 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 6485 | 6 | 6 | 6 | 0.00 |
| 26/03/2012 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 6247 | 6 | 6 | 6 | 0.00 |
| 26/03/2012 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 6735 | 6 | 7 | 6 | 0.00 |
| 26/03/2012 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 4494 | 5 | 4 | 5 | 0.00 |
| 26/03/2012 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 4888 | 5 | 5 | 5 | 0.00 |
| 26/03/2012 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 4684 | 5 | 5 | 5 | 0.00 |
| 26/03/2012 | R186 On 07-February-13 | | | Bond Future | 8.62 | 115.6969 | 116.5239 | 115.6969 | 0.00 |
| 26/03/2012 | R186 On 07-February-13 | 8.50 | Call | Bond Future | 6027 | 6 | 6 | 6 | 0.00 |
| 26/03/2012 | R186 On 07-February-13 | 8.45 | Call | Bond Future | 5819 | 5 | 6 | 5 | 0.00 |
| 26/03/2012 | R186 On 07-February-13 | 8.55 | Call | Bond Future | 6238 | 6 | 6 | 6 | 0.00 |
| 26/03/2012 | R186 On 07-February-13 | 8.55 | Put | Bond Future | 6877 | 7 | 7 | 7 | 0.00 |
| 26/03/2012 | R186 On 07-February-13 | 8.45 | Put | Bond Future | 7354 | 8 | 7 | 8 | 0.00 |
| 26/03/2012 | R186 On 07-February-13 | 8.50 | Put | Bond Future | 7113 | 8 | 7 | 8 | 0.00 |
| 26/03/2012 | R189 On 03-May-12 | | | Bond Future | 215.55 | 215.7953 | 215.5548 | 215.7953 | 0.00 |
| 26/03/2012 | R189 On 03-May-12 | 215.00 | Call | Bond Future | 555 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R189 On 03-May-12 | 215.05 | Call | Bond Future | 505 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R189 On 03-May-12 | 214.95 | Call | Bond Future | 605 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R189 On 03-May-12 | 214.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R189 On 03-May-12 | 215.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R189 On 03-May-12 | 215.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R197 On 03-May-12 | | | Bond Future | 254.97 | 254.7498 | 254.9687 | 254.7498 | 1,019.00 |
| 26/03/2012 | R197 On 03-May-12 | 251.00 | Call | Bond Future | 3969 | 4 | 4 | 4 | 0.00 |
| 26/03/2012 | R197 On 03-May-12 | 251.05 | Call | Bond Future | 3919 | 4 | 4 | 4 | 0.00 |
| 26/03/2012 | R197 On 03-May-12 | 250.95 | Call | Bond Future | 4019 | 4 | 4 | 4 | 0.00 |
| 26/03/2012 | R197 On 03-May-12 | 250.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/03/2012 | R197 On 03-May-12 | 251.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R197 On 03-May-12 | 251.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R201 On 03-May-12 | | | Bond Future | 6.09 | 109.4485 | 109.6570 | 109.4485 | 1,658.00 |
| 26/03/2012 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 4018 | 4 | 4 | 4 | 0.00 |
| 26/03/2012 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3900 | 4 | 4 | 4 | 0.00 |
| 26/03/2012 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 4137 | 4 | 4 | 4 | 0.00 |
| 26/03/2012 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R201 On 02-August-12 | | | Bond Future | 6.12 | 106.6262 | 106.8358 | 106.6262 | 0.00 |
| 26/03/2012 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3103 | 3 | 3 | 3 | 0.00 |
| 26/03/2012 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 3000 | 3 | 3 | 3 | 0.00 |
| 26/03/2012 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3206 | 3 | 3 | 3 | 0.00 |
| 26/03/2012 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 40 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 52 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 46 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R201 On 01-November-12 | | | Bond Future | 6.10 | 108.2769 | 108.4857 | 108.2769 | 0.00 |
| 26/03/2012 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1328 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1395 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1263 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 559 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 490 | 1 | 0 | 1 | 0.00 |
| 26/03/2012 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 524 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R201 On 07-February-13 | | | Bond Future | 6.05 | 105.7326 | 105.9322 | 105.7326 | 0.00 |
| 26/03/2012 | R201 On 07-February-13 | 6.25 | Call | Bond Future | 1092 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R201 On 07-February-13 | 6.30 | Call | Bond Future | 1144 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R201 On 07-February-13 | 6.20 | Call | Bond Future | 1041 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R201 On 07-February-13 | 6.20 | Put | Bond Future | 772 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R201 On 07-February-13 | 6.30 | Put | Bond Future | 697 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R201 On 07-February-13 | 6.25 | Put | Bond Future | 734 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R202 On 03-May-12 | | | Bond Future | 189.36 | 188.4722 | 189.3560 | 188.4722 | 36,952.00 |
| 26/03/2012 | R202 On 03-May-12 | 190.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/03/2012 | R202 On 03-May-12 | 189.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R202 On 03-May-12 | 190.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R202 On 03-May-12 | 190.05 | Put | Bond Future | 694 | 2 | 1 | 2 | 0.00 |
| 26/03/2012 | R202 On 03-May-12 | 189.95 | Put | Bond Future | 594 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R202 On 03-May-12 | 190.00 | Put | Bond Future | 644 | 2 | 1 | 2 | 0.00 |
| 26/03/2012 | R203 On 03-May-12 | | | Bond Future | 7.37 | 104.6742 | 105.0439 | 104.6742 | 3,524.00 |
| 26/03/2012 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 5954 | 6 | 6 | 6 | 0.00 |
| 26/03/2012 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 6161 | 6 | 6 | 6 | 0.00 |
| 26/03/2012 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 5747 | 5 | 6 | 5 | 0.00 |
| 26/03/2012 | R203 On 03-May-12 | 7.00 | Call | Bond Future | 202 | 0 | 0 | 0 | 4,200.00 |
| 26/03/2012 | R203 On 03-May-12 | 7.80 | Call | Bond Future | 2085 | 2 | 2 | 2 | 0.00 |
| 26/03/2012 | R203 On 03-May-12 | 7.15 | Call | Bond Future | 373 | 0 | 0 | 0 | 1,400.00 |
| 26/03/2012 | R203 On 03-May-12 | 7.45 | Call | Bond Future | 970 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R203 On 03-May-12 | 7.45 | Put | Bond Future | 600 | 1 | 1 | 1 | 1,400.00 |
| 26/03/2012 | R203 On 03-May-12 | 7.80 | Put | Bond Future | 174 | 0 | 0 | 0 | 4,200.00 |
| 26/03/2012 | R203 On 03-May-12 | 7.15 | Put | Bond Future | 1347 | 2 | 1 | 2 | 0.00 |
| 26/03/2012 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R203 On 03-May-12 | 7.00 | Put | Bond Future | 1856 | 2 | 2 | 2 | 0.00 |
| 26/03/2012 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R203 On 02-August-12 | | | Bond Future | 7.46 | 106.1886 | 106.5592 | 106.1886 | 0.00 |
| 26/03/2012 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4759 | 4 | 5 | 4 | 0.00 |
| 26/03/2012 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4930 | 5 | 5 | 5 | 0.00 |
| 26/03/2012 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4589 | 4 | 5 | 4 | 0.00 |
| 26/03/2012 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 450 | 1 | 0 | 1 | 0.00 |
| 26/03/2012 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 386 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 418 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R203 On 01-November-12 | | | Bond Future | 7.53 | 103.6709 | 104.0452 | 103.6709 | 0.00 |
| 26/03/2012 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 2681 | 2 | 3 | 2 | 0.00 |
| 26/03/2012 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 2567 | 2 | 3 | 2 | 0.00 |
| 26/03/2012 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 2800 | 3 | 3 | 3 | 0.00 |
| 26/03/2012 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 1714 | 2 | 2 | 2 | 0.00 |
| 26/03/2012 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 1885 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/03/2012 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 1797 | 2 | 2 | 2 | 0.00 |
| 26/03/2012 | R203 On 07-February-13 | | | Bond Future | 7.61 | 105.4643 | 105.8310 | 105.4643 | 0.00 |
| 26/03/2012 | R203 On 07-February-13 | 6.50 | Call | Bond Future | 876 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R203 On 07-February-13 | 6.55 | Call | Bond Future | 923 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R203 On 07-February-13 | 6.45 | Call | Bond Future | 830 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R203 On 07-February-13 | 6.45 | Put | Bond Future | 5456 | 6 | 5 | 6 | 0.00 |
| 26/03/2012 | R203 On 07-February-13 | 6.55 | Put | Bond Future | 5142 | 5 | 5 | 5 | 0.00 |
| 26/03/2012 | R203 On 07-February-13 | 6.50 | Put | Bond Future | 5299 | 6 | 5 | 6 | 0.00 |
| 26/03/2012 | R204 On 03-May-12 | | | Bond Future | 7.66 | 104.3465 | 104.7698 | 104.3465 | 3,396.00 |
| 26/03/2012 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 5469 | 5 | 5 | 5 | 0.00 |
| 26/03/2012 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 5707 | 5 | 6 | 5 | 0.00 |
| 26/03/2012 | R204 On 03-May-12 | 7.00 | Call | Bond Future | 66 | 0 | 0 | 0 | 550.00 |
| 26/03/2012 | R204 On 03-May-12 | 7.75 | Call | Bond Future | 1194 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 5231 | 5 | 5 | 5 | 0.00 |
| 26/03/2012 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 16 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R204 On 03-May-12 | 7.00 | Put | Bond Future | 3549 | 4 | 4 | 4 | 0.00 |
| 26/03/2012 | R204 On 03-May-12 | 7.75 | Put | Bond Future | 724 | 1 | 1 | 1 | 550.00 |
| 26/03/2012 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 9 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R204 On 02-August-12 | | | Bond Future | 7.75 | 101.8231 | 102.2565 | 101.8231 | 0.00 |
| 26/03/2012 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4499 | 4 | 4 | 4 | 0.00 |
| 26/03/2012 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4318 | 4 | 4 | 4 | 0.00 |
| 26/03/2012 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4681 | 4 | 5 | 4 | 0.00 |
| 26/03/2012 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 776 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 891 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 833 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R204 On 01-November-12 | | | Bond Future | 7.83 | 103.4034 | 103.8359 | 103.4034 | 0.00 |
| 26/03/2012 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3172 | 3 | 3 | 3 | 0.00 |
| 26/03/2012 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3308 | 3 | 3 | 3 | 0.00 |
| 26/03/2012 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3042 | 3 | 3 | 3 | 0.00 |
| 26/03/2012 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 2447 | 3 | 2 | 3 | 0.00 |
| 26/03/2012 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 2236 | 2 | 2 | 2 | 0.00 |
| 26/03/2012 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 2338 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/03/2012 | R204 On 07-February-13 | | | Bond Future | 7.91 | 101.1533 | 101.5827 | 101.1533 | 0.00 |
| 26/03/2012 | R204 On 07-February-13 | 8.00 | Call | Bond Future | 3369 | 3 | 3 | 3 | 0.00 |
| 26/03/2012 | R204 On 07-February-13 | 7.95 | Call | Bond Future | 3249 | 3 | 3 | 3 | 0.00 |
| 26/03/2012 | R204 On 07-February-13 | 8.05 | Call | Bond Future | 3491 | 3 | 3 | 3 | 0.00 |
| 26/03/2012 | R204 On 07-February-13 | 8.05 | Put | Bond Future | 2827 | 3 | 3 | 3 | 0.00 |
| 26/03/2012 | R204 On 07-February-13 | 7.95 | Put | Bond Future | 3046 | 3 | 3 | 3 | 0.00 |
| 26/03/2012 | R204 On 07-February-13 | 8.00 | Put | Bond Future | 2935 | 3 | 3 | 3 | 0.00 |
| 26/03/2012 | R206 On 03-May-12 | | | Bond Future | 5.87 | 104.7779 | 104.9165 | 104.7779 | 890.00 |
| 26/03/2012 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2584 | 2 | 3 | 2 | 0.00 |
| 26/03/2012 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2662 | 3 | 3 | 3 | 0.00 |
| 26/03/2012 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2506 | 2 | 3 | 2 | 0.00 |
| 26/03/2012 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R206 On 02-August-12 | | | Bond Future | 5.88 | 102.5312 | 102.6705 | 102.5312 | 0.00 |
| 26/03/2012 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1894 | 2 | 2 | 2 | 0.00 |
| 26/03/2012 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1958 | 2 | 2 | 2 | 0.00 |
| 26/03/2012 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1830 | 2 | 2 | 2 | 0.00 |
| 26/03/2012 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 24 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 17 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 21 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R206 On 01-November-12 | | | Bond Future | 5.78 | 104.1192 | 104.2574 | 104.1192 | 0.00 |
| 26/03/2012 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 590 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 556 | 0 | 1 | 0 | 0.00 |
| 26/03/2012 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 625 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 319 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 365 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 342 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R206 On 07-February-13 | | | Bond Future | 5.58 | 102.1511 | 102.2779 | 102.1511 | 0.00 |
| 26/03/2012 | R206 On 07-February-13 | 6.00 | Call | Bond Future | 645 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R206 On 07-February-13 | 6.05 | Call | Bond Future | 675 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R206 On 07-February-13 | 5.95 | Call | Bond Future | 616 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R206 On 07-February-13 | 5.95 | Put | Bond Future | 283 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/03/2012 | R206 On 07-February-13 | 6.05 | Put | Bond Future | 252 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R206 On 07-February-13 | 6.00 | Put | Bond Future | 267 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R207 On 03-May-12 | | | Bond Future | 7.86 | 98.3125 | 98.7675 | 98.3125 | 21,226.00 |
| 26/03/2012 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4825 | 4 | 5 | 4 | 0.00 |
| 26/03/2012 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 5077 | 5 | 5 | 5 | 0.00 |
| 26/03/2012 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4574 | 4 | 5 | 4 | 0.00 |
| 26/03/2012 | R207 On 03-May-12 | 7.45 | Call | Bond Future | 254 | 0 | 0 | 0 | 2,400.00 |
| 26/03/2012 | R207 On 03-May-12 | 7.65 | Call | Bond Future | 541 | 0 | 1 | 0 | 800.00 |
| 26/03/2012 | R207 On 03-May-12 | 8.00 | Call | Bond Future | 1463 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R207 On 03-May-12 | 8.30 | Call | Bond Future | 2658 | 2 | 3 | 2 | 0.00 |
| 26/03/2012 | R207 On 03-May-12 | 8.30 | Put | Bond Future | 264 | 0 | 0 | 0 | 2,400.00 |
| 26/03/2012 | R207 On 03-May-12 | 8.00 | Put | Bond Future | 704 | 1 | 1 | 1 | 800.00 |
| 26/03/2012 | R207 On 03-May-12 | 7.65 | Put | Bond Future | 1736 | 2 | 2 | 2 | 0.00 |
| 26/03/2012 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 53 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R207 On 03-May-12 | 7.45 | Put | Bond Future | 2587 | 3 | 3 | 3 | 0.00 |
| 26/03/2012 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 34 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 42 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R207 On 02-August-12 | | | Bond Future | 7.95 | 96.0973 | 96.5603 | 96.0973 | 0.00 |
| 26/03/2012 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 5074 | 5 | 5 | 5 | 0.00 |
| 26/03/2012 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4879 | 5 | 5 | 5 | 0.00 |
| 26/03/2012 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 5271 | 5 | 5 | 5 | 0.00 |
| 26/03/2012 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 824 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 943 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 882 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R207 On 01-November-12 | | | Bond Future | 8.03 | 97.5859 | 98.0513 | 97.5859 | 0.00 |
| 26/03/2012 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 3652 | 3 | 4 | 3 | 0.00 |
| 26/03/2012 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 3802 | 4 | 4 | 4 | 0.00 |
| 26/03/2012 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3508 | 3 | 4 | 3 | 0.00 |
| 26/03/2012 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 2601 | 3 | 3 | 3 | 0.00 |
| 26/03/2012 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 2378 | 3 | 2 | 3 | 0.00 |
| 26/03/2012 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 2486 | 3 | 2 | 3 | 0.00 |
| 26/03/2012 | R207 On 07-February-13 | | | Bond Future | 8.11 | 95.6281 | 96.0886 | 95.6281 | 0.00 |
| 26/03/2012 | R207 On 07-February-13 | 8.25 | Call | Bond Future | 3927 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/03/2012 | R207 On 07-February-13 | 8.20 | Call | Bond Future | 3794 | 4 | 4 | 4 | 0.00 |
| 26/03/2012 | R207 On 07-February-13 | 8.30 | Call | Bond Future | 4067 | 4 | 4 | 4 | 0.00 |
| 26/03/2012 | R207 On 07-February-13 | 8.30 | Put | Bond Future | 3084 | 3 | 3 | 3 | 0.00 |
| 26/03/2012 | R207 On 07-February-13 | 8.20 | Put | Bond Future | 3313 | 4 | 3 | 4 | 0.00 |
| 26/03/2012 | R207 On 07-February-13 | 8.25 | Put | Bond Future | 3195 | 3 | 3 | 3 | 0.00 |
| 26/03/2012 | R208 On 03-May-12 | | | Bond Future | 7.92 | 92.7814 | 93.3017 | 92.7814 | 9,510.00 |
| 26/03/2012 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 6209 | 6 | 6 | 6 | 0.00 |
| 26/03/2012 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 6479 | 6 | 6 | 6 | 0.00 |
| 26/03/2012 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5939 | 5 | 6 | 5 | 0.00 |
| 26/03/2012 | R208 On 03-May-12 | 7.50 | Call | Bond Future | 269 | 0 | 0 | 0 | 3,000.00 |
| 26/03/2012 | R208 On 03-May-12 | 7.70 | Call | Bond Future | 573 | 0 | 1 | 0 | 1,000.00 |
| 26/03/2012 | R208 On 03-May-12 | 8.05 | Call | Bond Future | 1551 | 1 | 2 | 1 | 0.00 |
| 26/03/2012 | R208 On 03-May-12 | 8.35 | Call | Bond Future | 2821 | 2 | 3 | 2 | 0.00 |
| 26/03/2012 | R208 On 03-May-12 | 8.35 | Put | Bond Future | 302 | 0 | 0 | 0 | 3,000.00 |
| 26/03/2012 | R208 On 03-May-12 | 8.05 | Put | Bond Future | 793 | 1 | 1 | 1 | 1,000.00 |
| 26/03/2012 | R208 On 03-May-12 | 7.70 | Put | Bond Future | 1924 | 2 | 2 | 2 | 0.00 |
| 26/03/2012 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 25 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R208 On 03-May-12 | 7.50 | Put | Bond Future | 2852 | 3 | 3 | 3 | 0.00 |
| 26/03/2012 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 16 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 20 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R208 On 02-August-12 | | | Bond Future | 8.00 | 94.1211 | 94.6519 | 94.1211 | 0.00 |
| 26/03/2012 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 5289 | 5 | 5 | 5 | 0.00 |
| 26/03/2012 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5498 | 5 | 5 | 5 | 0.00 |
| 26/03/2012 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5083 | 5 | 5 | 5 | 0.00 |
| 26/03/2012 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 1114 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 977 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1043 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R208 On 01-November-12 | | | Bond Future | 8.07 | 92.1832 | 92.7181 | 92.1832 | 0.00 |
| 26/03/2012 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 3849 | 4 | 4 | 4 | 0.00 |
| 26/03/2012 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 3697 | 3 | 4 | 3 | 0.00 |
| 26/03/2012 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 4009 | 4 | 4 | 4 | 0.00 |
| 26/03/2012 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 2724 | 3 | 3 | 3 | 0.00 |
| 26/03/2012 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 2975 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/03/2012 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 2845 | 3 | 3 | 3 | 0.00 |
| 26/03/2012 | R208 On 07-February-13 | | | Bond Future | 8.15 | 93.7764 | 94.3080 | 93.7764 | 0.00 |
| 26/03/2012 | R208 On 07-February-13 | 8.00 | Call | Bond Future | 3508 | 3 | 4 | 3 | 0.00 |
| 26/03/2012 | R208 On 07-February-13 | 8.05 | Call | Bond Future | 3641 | 3 | 4 | 3 | 0.00 |
| 26/03/2012 | R208 On 07-February-13 | 7.95 | Call | Bond Future | 3379 | 3 | 3 | 3 | 0.00 |
| 26/03/2012 | R208 On 07-February-13 | 7.95 | Put | Bond Future | 4476 | 5 | 4 | 5 | 0.00 |
| 26/03/2012 | R208 On 07-February-13 | 8.05 | Put | Bond Future | 4177 | 4 | 4 | 4 | 0.00 |
| 26/03/2012 | R208 On 07-February-13 | 8.00 | Put | Bond Future | 4324 | 5 | 4 | 5 | 0.00 |
| 26/03/2012 | R209 On 03-May-12 | | | Bond Future | 8.83 | 74.4322 | 75.1098 | 74.4322 | 2,998.00 |
| 26/03/2012 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 2349 | 2 | 2 | 2 | 0.00 |
| 26/03/2012 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 2116 | 2 | 2 | 2 | 0.00 |
| 26/03/2012 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 2595 | 2 | 3 | 2 | 0.00 |
| 26/03/2012 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 915 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 1199 | 2 | 1 | 2 | 0.00 |
| 26/03/2012 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 1049 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R209 On 02-August-12 | | | Bond Future | 8.90 | 75.5045 | 76.1884 | 75.5045 | 0.00 |
| 26/03/2012 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5265 | 5 | 5 | 5 | 0.00 |
| 26/03/2012 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5044 | 5 | 5 | 5 | 0.00 |
| 26/03/2012 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 5491 | 5 | 5 | 5 | 0.00 |
| 26/03/2012 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 2517 | 3 | 3 | 3 | 0.00 |
| 26/03/2012 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 2801 | 3 | 3 | 3 | 0.00 |
| 26/03/2012 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 2655 | 3 | 3 | 3 | 0.00 |
| 26/03/2012 | R209 On 01-November-12 | | | Bond Future | 8.97 | 73.5322 | 74.2230 | 73.5322 | 0.00 |
| 26/03/2012 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 5050 | 5 | 5 | 5 | 0.00 |
| 26/03/2012 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 5238 | 5 | 5 | 5 | 0.00 |
| 26/03/2012 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 4864 | 5 | 5 | 5 | 0.00 |
| 26/03/2012 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 4987 | 5 | 5 | 5 | 0.00 |
| 26/03/2012 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 4600 | 5 | 5 | 5 | 0.00 |
| 26/03/2012 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 4791 | 5 | 5 | 5 | 0.00 |
| 26/03/2012 | R209 On 07-February-13 | | | Bond Future | 9.03 | 74.8056 | 75.4953 | 74.8056 | 0.00 |
| 26/03/2012 | R209 On 07-February-13 | 9.00 | Call | Bond Future | 5741 | 5 | 6 | 5 | 0.00 |
| 26/03/2012 | R209 On 07-February-13 | 8.95 | Call | Bond Future | 5562 | 5 | 6 | 5 | 0.00 |
| 26/03/2012 | R209 On 07-February-13 | 9.05 | Call | Bond Future | 5923 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/03/2012 | R209 On 07-February-13 | 9.05 | Put | Bond Future | 5787 | 6 | 6 | 6 | 0.00 |
| 26/03/2012 | R209 On 07-February-13 | 8.95 | Put | Bond Future | 6186 | 7 | 6 | 7 | 0.00 |
| 26/03/2012 | R209 On 07-February-13 | 9.00 | Put | Bond Future | 5983 | 6 | 6 | 6 | 0.00 |
| 26/03/2012 | R210 On 03-May-12 | | | Bond Future | 140.29 | 139.5626 | 140.2907 | 139.5626 | 820.00 |
| 26/03/2012 | R210 On 03-May-12 | 139.00 | Call | Bond Future | 1291 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R210 On 03-May-12 | 139.05 | Call | Bond Future | 1241 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R210 On 03-May-12 | 138.95 | Call | Bond Future | 1341 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R210 On 03-May-12 | 138.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R210 On 03-May-12 | 139.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R210 On 03-May-12 | 139.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R211 On 03-May-12 | | | Bond Future | 118.49 | 118.4987 | 118.4892 | 118.4987 | 480.00 |
| 26/03/2012 | R211 On 03-May-12 | 118.20 | Call | Bond Future | 289 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R211 On 03-May-12 | 118.15 | Call | Bond Future | 339 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R211 On 03-May-12 | 118.25 | Call | Bond Future | 239 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R211 On 03-May-12 | 118.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R211 On 03-May-12 | 118.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R211 On 03-May-12 | 118.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R212 On 03-May-12 | | | Bond Future | 116.51 | 116.4141 | 116.5090 | 116.4141 | 2,752.00 |
| 26/03/2012 | R212 On 03-May-12 | 115.30 | Call | Bond Future | 1209 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R212 On 03-May-12 | 115.35 | Call | Bond Future | 1159 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R212 On 03-May-12 | 115.25 | Call | Bond Future | 1259 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R212 On 03-May-12 | 115.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R212 On 03-May-12 | 115.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R212 On 03-May-12 | 115.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R213 On 03-May-12 | | | Bond Future | 8.74 | 84.6533 | 85.3489 | 84.6533 | 4,359.00 |
| 26/03/2012 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 4308 | 4 | 4 | 4 | 0.00 |
| 26/03/2012 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 4623 | 4 | 5 | 4 | 0.00 |
| 26/03/2012 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 3999 | 4 | 4 | 4 | 0.00 |
| 26/03/2012 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 447 | 1 | 0 | 1 | 0.00 |
| 26/03/2012 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 322 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/03/2012 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 380 | 1 | 0 | 1 | 0.00 |
| 26/03/2012 | R213 On 02-August-12 | | | Bond Future | 8.82 | 85.8813 | 86.5826 | 85.8813 | 0.00 |
| 26/03/2012 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 5763 | 5 | 6 | 5 | 0.00 |
| 26/03/2012 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 6004 | 6 | 6 | 6 | 0.00 |
| 26/03/2012 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 5526 | 5 | 6 | 5 | 0.00 |
| 26/03/2012 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 2570 | 3 | 3 | 3 | 0.00 |
| 26/03/2012 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 2302 | 3 | 2 | 3 | 0.00 |
| 26/03/2012 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 2432 | 3 | 2 | 3 | 0.00 |
| 26/03/2012 | R213 On 01-November-12 | | | Bond Future | 8.89 | 83.6721 | 84.3794 | 83.6721 | 0.00 |
| 26/03/2012 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 5461 | 5 | 5 | 5 | 0.00 |
| 26/03/2012 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 5667 | 5 | 6 | 5 | 0.00 |
| 26/03/2012 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 5264 | 5 | 5 | 5 | 0.00 |
| 26/03/2012 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 4758 | 5 | 5 | 5 | 0.00 |
| 26/03/2012 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 4391 | 5 | 4 | 5 | 0.00 |
| 26/03/2012 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 4569 | 5 | 5 | 5 | 0.00 |
| 26/03/2012 | R213 On 07-February-13 | | | Bond Future | 8.96 | 85.1189 | 85.8310 | 85.1189 | 0.00 |
| 26/03/2012 | R213 On 07-February-13 | 9.00 | Call | Bond Future | 6070 | 6 | 6 | 6 | 0.00 |
| 26/03/2012 | R213 On 07-February-13 | 9.05 | Call | Bond Future | 6262 | 6 | 6 | 6 | 0.00 |
| 26/03/2012 | R213 On 07-February-13 | 8.95 | Call | Bond Future | 5882 | 6 | 6 | 6 | 0.00 |
| 26/03/2012 | R213 On 07-February-13 | 8.95 | Put | Bond Future | 5936 | 6 | 6 | 6 | 0.00 |
| 26/03/2012 | R213 On 07-February-13 | 9.05 | Put | Bond Future | 5550 | 6 | 6 | 6 | 0.00 |
| 26/03/2012 | R213 On 07-February-13 | 9.00 | Put | Bond Future | 5740 | 6 | 6 | 6 | 0.00 |
| 26/03/2012 | R214 On 03-May-12 | | | Bond Future | 8.88 | 75.9309 | 76.6370 | 75.9309 | 1,500.00 |
| 26/03/2012 | R214 On 03-May-12 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R214 On 03-May-12 | 8.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R214 On 03-May-12 | 8.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R214 On 03-May-12 | 8.79 | Put | Bond Future | 709 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R214 On 03-May-12 | 8.81 | Put | Bond Future | 543 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R214 On 03-May-12 | 8.80 | Put | Bond Future | 626 | 1 | 1 | 1 | 0.00 |
| 26/03/2012 | R214 On 02-August-12 | | | Bond Future | 8.94 | 77.0265 | 77.7392 | 77.0265 | 0.00 |
| 26/03/2012 | R214 On 02-August-12 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R214 On 02-August-12 | 8.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/03/2012 | R214 On 02-August-12 | 8.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/03/2012 | R214 On 02-August-12 | 8.79 | Put | Bond Future | 1261 | 2 | 1 | 2 | 0.00 |
| 26/03/2012 | R214 On 02-August-12 | 8.81 | Put | Bond Future | 1095 | 2 | 1 | 2 | 0.00 |
| 26/03/2012 | R214 On 02-August-12 | 8.80 | Put | Bond Future | 1178 | 2 | 1 | 2 | 0.00 |
| 27/03/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/03/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/03/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/03/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/03/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/03/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/03/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/03/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/03/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/03/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/03/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/03/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/03/2012 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/03/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/03/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/03/2012 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/03/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/03/2012 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/03/2012 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/03/2012 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/03/2012 | AL7T On 03-May-12 | | | Index Future | 421.60 | 422.7910 | 421.5970 | 422.7910 | 16.00 |
| 27/03/2012 | AL7T On 02-August-12 | | | Index Future | 427.69 | 428.9030 | 427.6880 | 428.9030 | 0.00 |
| 27/03/2012 | ALBI On 03-May-12 | | | Index Future | 383.35 | 384.5020 | 383.3530 | 384.5020 | 897.00 |
| 27/03/2012 | ALBI On 02-August-12 | | | Index Future | 388.89 | 390.0610 | 388.8920 | 390.0610 | 118.00 |
| 27/03/2012 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/03/2012 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/03/2012 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/03/2012 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/03/2012 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/03/2012 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/03/2012 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/03/2012 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/03/2012 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/03/2012 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/03/2012 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/03/2012 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 27/03/2012 | C210 On 31-March-28 | | | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/03/2012 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/03/2012 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/03/2012 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/03/2012 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/03/2012 | CAAN On 30-March-12 | | | Can-Do Future | 0.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 27/03/2012 | CAAO On 30-March-12 | | | Can-Do Future | 0.20 | 0.2050 | 0.2024 | 0.2050 | 100,000.00 |
| 27/03/2012 | CAAW On 20-April-12 | | | Any day expiry | 7.63 | 7.6179 | 7.6250 | 7.6179 | 0.00 |
| 27/03/2012 | CAAW On 20-April-12 | 8.10 | Call | Any day expiry | 20 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | CAAW On 20-April-12 | 8.05 | Call | Any day expiry | 23 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | CAAW On 20-April-12 | 8.15 | Call | Any day expiry | 17 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | CAAW On 20-April-12 | 8.15 | Put | Any day expiry | 542 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | CAAW On 20-April-12 | 8.05 | Put | Any day expiry | 448 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | CAAW On 20-April-12 | 8.10 | Put | Any day expiry | 495 | 1 | 0 | 1 | 0.00 |
| 27/03/2012 | CAAX On 30-March-12 | | | Can-Do Future | 0.00 | 0.0025 | 0.0025 | 0.0025 | 12,500.00 |
| 27/03/2012 | CAAY On 30-April-12 | | | Can-Do Future | 0.04 | 0.0368 | 0.0371 | 0.0368 | 12,500.00 |
| 27/03/2012 | CAAZ On 18-June-12 | | | Can-Do Future | 0.08 | 0.0800 | 0.0818 | 0.0800 | 5,670.00 |
| 27/03/2012 | CABA On 18-June-12 | | | Can-Do Future | 0.10 | 0.1012 | 0.1040 | 0.1012 | 8,000.00 |
| 27/03/2012 | CABB On 18-June-12 | | | Can-Do Future | 0.10 | 0.1051 | 0.1044 | 0.1051 | 8,000.00 |
| 27/03/2012 | CABC On 18-June-12 | | | Can-Do Future | 0.07 | 0.0789 | 0.0742 | 0.0789 | 16,000.00 |
| 27/03/2012 | CABD On 18-June-12 | | | Can-Do Future | 0.04 | 0.0395 | 0.0362 | 0.0395 | 16,000.00 |
| 27/03/2012 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/03/2012 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/03/2012 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/03/2012 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/03/2012 | DAAA On 29-March-12 | | | Any day expiry | 7.60 | 7.5940 | 7.6020 | 7.5940 | 0.00 |
| 27/03/2012 | DAAA On 29-March-12 | 7.90 | Call | Any day expiry | 1 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | DAAA On 29-March-12 | 7.95 | Call | Any day expiry | 1 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | DAAA On 29-March-12 | 7.85 | Call | Any day expiry | 2 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | DAAA On 29-March-12 | 7.85 | Put | Any day expiry | 250 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | DAAA On 29-March-12 | 7.95 | Put | Any day expiry | 349 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | DAAA On 29-March-12 | 7.90 | Put | Any day expiry | 299 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | DAAC On 30-March-12 | | | Any day expiry | 47.45 | 6.2410 | 47.4461 | 6.2410 | 0.00 |
| 27/03/2012 | DAAC On 30-March-12 | 6.28 | Call | Any day expiry | 41170 | 0 | 41 | 0 | 0.00 |
| 27/03/2012 | DAAC On 30-March-12 | 6.33 | Call | Any day expiry | 41120 | 0 | 41 | 0 | 0.00 |
| 27/03/2012 | DAAC On 30-March-12 | 6.23 | Call | Any day expiry | 41220 | 0 | 41 | 0 | 0.00 |
| 27/03/2012 | DAAC On 30-March-12 | 6.23 | Put | Any day expiry | 0 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | DAAC On 30-March-12 | 6.33 | Put | Any day expiry | 0 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | DAAC On 30-March-12 | 6.28 | Put | Any day expiry | 0 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | GOVI On 03-May-12 | | | GOVI | 384.37 | 385.4520 | 384.3680 | 385.4520 | 201.00 |
| 27/03/2012 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 23680 | 3 | 2 | 3 | 0.00 |
| 27/03/2012 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 23580 | 3 | 2 | 3 | 0.00 |
| 27/03/2012 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 23780 | 3 | 2 | 3 | 0.00 |
| 27/03/2012 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | GOVI On 02-August-12 | | | GOVI | 389.92 | 391.0250 | 389.9220 | 391.0250 | 0.00 |
| 27/03/2012 | GOVI On 02-August-12 | 390.00 | Call | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 27/03/2012 | GOVI On 02-August-12 | 389.99 | Call | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 27/03/2012 | GOVI On 02-August-12 | 390.01 | Call | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 27/03/2012 | GOVI On 02-August-12 | 390.01 | Put | GOVI | 880 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | GOVI On 02-August-12 | 389.99 | Put | GOVI | 680 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | GOVI On 02-August-12 | 390.00 | Put | GOVI | 780 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/03/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 27/03/2012 | IGOV On 03-May-12 | | | Index Future | 171.51 | 171.4880 | 171.5090 | 171.4880 | 550.00 |
| 27/03/2012 | IGOV On 02-August-12 | | | Index Future | 173.99 | 173.9680 | 173.9870 | 173.9680 | 0.00 |
| 27/03/2012 | ILBI On 03-May-12 | | | Index Future | 463.43 | 463.4290 | 463.4290 | 463.4290 | 0.00 |
| 27/03/2012 | ILBI On 02-August-12 | | | Index Future | 470.05 | 470.0530 | 470.0530 | 470.0530 | 152.00 |
| 27/03/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 27/03/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 27/03/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 27/03/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 27/03/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 27/03/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 27/03/2012 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.62 | 94.3900 | 94.3800 | 94.3900 | 0.00 |
| 27/03/2012 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.65 | 94.3800 | 94.3500 | 94.3800 | 0.00 |
| 27/03/2012 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.67 | 94.3600 | 94.3300 | 94.3600 | 2,890.00 |
| 27/03/2012 | JBAF On 18-July-12 | | | Jibar Tradeable Future | 5.71 | 94.3300 | 94.2900 | 94.3300 | 0.00 |
| 27/03/2012 | JBAF On 15-August-12 | | | Jibar Tradeable Future | 5.74 | 94.3100 | 94.2600 | 94.3100 | 0.00 |
| 27/03/2012 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.79 | 94.2600 | 94.2100 | 94.2600 | 44,760.00 |
| 27/03/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.94 | 94.1500 | 94.0600 | 94.1500 | 840.00 |
| 27/03/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.11 | 93.9600 | 93.8900 | 93.9600 | 790.00 |
| 27/03/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.31 | 93.7500 | 93.6900 | 93.7500 | 500.00 |
| 27/03/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.54 | 93.5200 | 93.4600 | 93.5200 | 1,700.00 |
| 27/03/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 6.78 | 93.2800 | 93.2200 | 93.2800 | 2,000.00 |
| 27/03/2012 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 7.02 | 93.0400 | 92.9800 | 93.0400 | 0.00 |
| 27/03/2012 | R157 On 03-May-12 | | | Bond Future | 6.82 | 121.8022 | 121.6697 | 121.8022 | 11,534.00 |
| 27/03/2012 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4606 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/03/2012 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4764 | 5 | 5 | 5 | 0.00 |
| 27/03/2012 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4449 | 5 | 4 | 5 | 0.00 |
| 27/03/2012 | R157 On 03-May-12 | 6.25 | Call | Bond Future | 31 | 0 | 0 | 0 | 1,500.00 |
| 27/03/2012 | R157 On 03-May-12 | 6.50 | Call | Bond Future | 132 | 0 | 0 | 0 | 1,500.00 |
| 27/03/2012 | R157 On 03-May-12 | 6.75 | Call | Bond Future | 388 | 0 | 0 | 0 | 1,500.00 |
| 27/03/2012 | R157 On 03-May-12 | 7.35 | Call | Bond Future | 1782 | 2 | 2 | 2 | 0.00 |
| 27/03/2012 | R157 On 03-May-12 | 7.35 | Put | Bond Future | 56 | 0 | 0 | 0 | 1,500.00 |
| 27/03/2012 | R157 On 03-May-12 | 6.75 | Put | Bond Future | 633 | 1 | 1 | 1 | 1,500.00 |
| 27/03/2012 | R157 On 03-May-12 | 6.50 | Put | Bond Future | 1211 | 1 | 1 | 1 | 1,500.00 |
| 27/03/2012 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R157 On 03-May-12 | 6.25 | Put | Bond Future | 1951 | 2 | 2 | 2 | 0.00 |
| 27/03/2012 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R157 On 02-August-12 | | | Bond Future | 6.92 | 123.5642 | 123.4263 | 123.5642 | 0.00 |
| 27/03/2012 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3456 | 4 | 3 | 4 | 0.00 |
| 27/03/2012 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3326 | 3 | 3 | 3 | 0.00 |
| 27/03/2012 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3584 | 4 | 4 | 4 | 0.00 |
| 27/03/2012 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 173 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 210 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 192 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R157 On 01-November-12 | | | Bond Future | 6.99 | 118.6661 | 118.5252 | 118.6661 | 0.00 |
| 27/03/2012 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1358 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1286 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 1431 | 2 | 1 | 2 | 0.00 |
| 27/03/2012 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 1248 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 1385 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 1316 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R157 On 07-February-13 | | | Bond Future | 7.06 | 120.7030 | 120.5602 | 120.7030 | 0.00 |
| 27/03/2012 | R157 On 07-February-13 | 6.75 | Call | Bond Future | 1078 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R157 On 07-February-13 | 6.80 | Call | Bond Future | 1134 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R157 On 07-February-13 | 6.70 | Call | Bond Future | 1024 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R157 On 07-February-13 | 6.70 | Put | Bond Future | 1943 | 2 | 2 | 2 | 0.00 |
| 27/03/2012 | R157 On 07-February-13 | 6.80 | Put | Bond Future | 1796 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/03/2012 | R157 On 07-February-13 | 6.75 | Put | Bond Future | 1868 | 2 | 2 | 2 | 0.00 |
| 27/03/2012 | R186 On 03-May-12 | | | Bond Future | 8.45 | 121.4794 | 120.9660 | 121.4794 | 29,388.00 |
| 27/03/2012 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 5282 | 6 | 5 | 6 | 0.00 |
| 27/03/2012 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 5661 | 6 | 6 | 6 | 0.00 |
| 27/03/2012 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 4910 | 5 | 5 | 5 | 0.00 |
| 27/03/2012 | R186 On 03-May-12 | 7.90 | Call | Bond Future | 270 | 0 | 0 | 0 | 2,250.00 |
| 27/03/2012 | R186 On 03-May-12 | 8.20 | Call | Bond Future | 868 | 1 | 1 | 1 | 750.00 |
| 27/03/2012 | R186 On 03-May-12 | 8.50 | Call | Bond Future | 2051 | 2 | 2 | 2 | 0.00 |
| 27/03/2012 | R186 On 03-May-12 | 8.85 | Call | Bond Future | 4191 | 5 | 4 | 5 | 0.00 |
| 27/03/2012 | R186 On 03-May-12 | 8.85 | Put | Bond Future | 580 | 0 | 1 | 0 | 2,250.00 |
| 27/03/2012 | R186 On 03-May-12 | 8.50 | Put | Bond Future | 1615 | 1 | 2 | 1 | 750.00 |
| 27/03/2012 | R186 On 03-May-12 | 8.20 | Put | Bond Future | 3257 | 3 | 3 | 3 | 0.00 |
| 27/03/2012 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 414 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R186 On 03-May-12 | 7.90 | Put | Bond Future | 5582 | 5 | 6 | 5 | 0.00 |
| 27/03/2012 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 291 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 348 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R186 On 02-August-12 | | | Bond Future | 8.54 | 117.9459 | 117.4241 | 117.9459 | 530.00 |
| 27/03/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 5310 | 6 | 5 | 6 | 0.00 |
| 27/03/2012 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 5572 | 6 | 6 | 6 | 0.00 |
| 27/03/2012 | R186 On 02-August-12 | 8.25 | Call | Bond Future | 3092 | 3 | 3 | 3 | 8,750.00 |
| 27/03/2012 | R186 On 02-August-12 | 8.66 | Call | Bond Future | 4863 | 5 | 5 | 5 | 0.00 |
| 27/03/2012 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 5059 | 5 | 5 | 5 | 0.00 |
| 27/03/2012 | R186 On 02-August-12 | 7.66 | Call | Bond Future | 1356 | 1 | 1 | 1 | 276.00 |
| 27/03/2012 | R186 On 02-August-12 | 7.76 | Call | Bond Future | 1577 | 2 | 2 | 2 | 43.00 |
| 27/03/2012 | R186 On 02-August-12 | 8.76 | Call | Bond Future | 5362 | 6 | 5 | 6 | 0.00 |
| 27/03/2012 | R186 On 02-August-12 | 8.76 | Put | Bond Future | 3335 | 3 | 3 | 3 | 43.00 |
| 27/03/2012 | R186 On 02-August-12 | 7.76 | Put | Bond Future | 8969 | 9 | 9 | 9 | 0.00 |
| 27/03/2012 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 3567 | 3 | 4 | 3 | 0.00 |
| 27/03/2012 | R186 On 02-August-12 | 8.25 | Put | Bond Future | 5735 | 5 | 6 | 5 | 0.00 |
| 27/03/2012 | R186 On 02-August-12 | 8.66 | Put | Bond Future | 3730 | 4 | 4 | 4 | 276.00 |
| 27/03/2012 | R186 On 02-August-12 | 7.66 | Put | Bond Future | 9750 | 9 | 10 | 9 | 0.00 |
| 27/03/2012 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 3190 | 3 | 3 | 3 | 0.00 |
| 27/03/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 3372 | 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 |
|------------|------------------|----------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/03/2012 | R186 On | 01-November-12 | | | Bond Future | 8.61 | 119.7724 | 119.2421 | 119.7724 | 0.00 |
| 27/03/2012 | R186 On | 01-November-12 | 8.75 | Call | Bond Future | 6172 | 6 | 6 | 6 | 0.00 |
| 27/03/2012 | R186 On | 01-November-12 | 8.80 | Call | Bond Future | 6415 | 7 | 6 | 7 | 0.00 |
| 27/03/2012 | R186 On | 01-November-12 | 8.70 | Call | Bond Future | 5940 | 6 | 6 | 6 | 0.00 |
| 27/03/2012 | R186 On | 01-November-12 | 8.70 | Put | Bond Future | 5111 | 5 | 5 | 5 | 0.00 |
| 27/03/2012 | R186 On | 01-November-12 | 8.80 | Put | Bond Future | 4704 | 4 | 5 | 4 | 0.00 |
| 27/03/2012 | R186 On | 01-November-12 | 8.75 | Put | Bond Future | 4901 | 5 | 5 | 5 | 0.00 |
| 27/03/2012 | R186 On | 07-February-13 | | | Bond Future | 8.68 | 116.5239 | 115.9863 | 116.5239 | 0.00 |
| 27/03/2012 | R186 On | 07-February-13 | 8.50 | Call | Bond Future | 5750 | 6 | 6 | 6 | 0.00 |
| 27/03/2012 | R186 On | 07-February-13 | 8.55 | Call | Bond Future | 5955 | 6 | 6 | 6 | 0.00 |
| 27/03/2012 | R186 On | 07-February-13 | 8.45 | Call | Bond Future | 5549 | 6 | 6 | 6 | 0.00 |
| 27/03/2012 | R186 On | 07-February-13 | 8.45 | Put | Bond Future | 7622 | 7 | 8 | 7 | 0.00 |
| 27/03/2012 | R186 On | 07-February-13 | 8.55 | Put | Bond Future | 7132 | 7 | 7 | 7 | 0.00 |
| 27/03/2012 | R186 On | 07-February-13 | 8.50 | Put | Bond Future | 7374 | 7 | 7 | 7 | 0.00 |
| 27/03/2012 | R189 On | 03-May-12 | | | Bond Future | 215.32 | 215.5548 | 215.3160 | 215.5548 | 0.00 |
| 27/03/2012 | R189 On | 03-May-12 | 215.00 | Call | Bond Future | 316 | 1 | 0 | 1 | 0.00 |
| 27/03/2012 | R189 On | 03-May-12 | 214.95 | Call | Bond Future | 366 | 1 | 0 | 1 | 0.00 |
| 27/03/2012 | R189 On | 03-May-12 | 215.05 | Call | Bond Future | 266 | 1 | 0 | 1 | 0.00 |
| 27/03/2012 | R189 On | 03-May-12 | 215.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R189 On | 03-May-12 | 214.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R189 On | 03-May-12 | 215.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R197 On | 03-May-12 | | | Bond Future | 254.96 | 254.9687 | 254.9568 | 254.9687 | 1,019.00 |
| 27/03/2012 | R197 On | 03-May-12 | 251.00 | Call | Bond Future | 3957 | 4 | 4 | 4 | 0.00 |
| 27/03/2012 | R197 On | 03-May-12 | 251.05 | Call | Bond Future | 3907 | 4 | 4 | 4 | 0.00 |
| 27/03/2012 | R197 On | 03-May-12 | 250.95 | Call | Bond Future | 4007 | 4 | 4 | 4 | 0.00 |
| 27/03/2012 | R197 On | 03-May-12 | 250.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R197 On | 03-May-12 | 251.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R197 On | 03-May-12 | 251.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R201 On | 03-May-12 | | | Bond Future | 6.13 | 109.6570 | 109.5552 | 109.6570 | 1,658.00 |
| 27/03/2012 | R201 On | 03-May-12 | 7.75 | Call | Bond Future | 3916 | 4 | 4 | 4 | 0.00 |
| 27/03/2012 | R201 On | 03-May-12 | 7.70 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/03/2012 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 4035 | 4 | 4 | 4 | 0.00 |
| 27/03/2012 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R201 On 02-August-12 | | | Bond Future | 6.17 | 106.8358 | 106.7298 | 106.8358 | 0.00 |
| 27/03/2012 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3002 | 3 | 3 | 3 | 0.00 |
| 27/03/2012 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2900 | 3 | 3 | 3 | 0.00 |
| 27/03/2012 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3104 | 3 | 3 | 3 | 0.00 |
| 27/03/2012 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 44 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 58 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 51 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R201 On 01-November-12 | | | Bond Future | 6.15 | 108.4857 | 108.3802 | 108.4857 | 0.00 |
| 27/03/2012 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1258 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1195 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1324 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 525 | 0 | 1 | 0 | 0.00 |
| 27/03/2012 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 597 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 559 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R201 On 07-February-13 | | | Bond Future | 6.11 | 105.9322 | 105.8234 | 105.9322 | 0.00 |
| 27/03/2012 | R201 On 07-February-13 | 6.25 | Call | Bond Future | 1030 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R201 On 07-February-13 | 6.20 | Call | Bond Future | 981 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R201 On 07-February-13 | 6.30 | Call | Bond Future | 1080 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R201 On 07-February-13 | 6.30 | Put | Bond Future | 742 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R201 On 07-February-13 | 6.20 | Put | Bond Future | 821 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R201 On 07-February-13 | 6.25 | Put | Bond Future | 781 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R202 On 03-May-12 | | | Bond Future | 189.35 | 189.3560 | 189.3486 | 189.3560 | 36,952.00 |
| 27/03/2012 | R202 On 03-May-12 | 190.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R202 On 03-May-12 | 190.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R202 On 03-May-12 | 189.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R202 On 03-May-12 | 189.95 | Put | Bond Future | 601 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R202 On 03-May-12 | 190.05 | Put | Bond Future | 701 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R202 On 03-May-12 | 190.00 | Put | Bond Future | 651 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/03/2012 | R203 On 03-May-12 | | | Bond Future | 7.42 | 105.0439 | 104.8166 | 105.0439 | 3,524.00 |
| 27/03/2012 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 5727 | 6 | 6 | 6 | 0.00 |
| 27/03/2012 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 5934 | 6 | 6 | 6 | 0.00 |
| 27/03/2012 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 5520 | 6 | 6 | 6 | 0.00 |
| 27/03/2012 | R203 On 03-May-12 | 7.00 | Call | Bond Future | 155 | 0 | 0 | 0 | 4,200.00 |
| 27/03/2012 | R203 On 03-May-12 | 7.80 | Call | Bond Future | 1891 | 2 | 2 | 2 | 0.00 |
| 27/03/2012 | R203 On 03-May-12 | 7.15 | Call | Bond Future | 299 | 0 | 0 | 0 | 1,400.00 |
| 27/03/2012 | R203 On 03-May-12 | 7.45 | Call | Bond Future | 833 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R203 On 03-May-12 | 7.45 | Put | Bond Future | 691 | 1 | 1 | 1 | 1,400.00 |
| 27/03/2012 | R203 On 03-May-12 | 7.80 | Put | Bond Future | 208 | 0 | 0 | 0 | 4,200.00 |
| 27/03/2012 | R203 On 03-May-12 | 7.15 | Put | Bond Future | 1500 | 1 | 2 | 1 | 0.00 |
| 27/03/2012 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R203 On 03-May-12 | 7.00 | Put | Bond Future | 2036 | 2 | 2 | 2 | 0.00 |
| 27/03/2012 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R203 On 02-August-12 | | | Bond Future | 7.51 | 106.5592 | 106.3332 | 106.5592 | 0.00 |
| 27/03/2012 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4567 | 5 | 5 | 5 | 0.00 |
| 27/03/2012 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4736 | 5 | 5 | 5 | 0.00 |
| 27/03/2012 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4400 | 5 | 4 | 5 | 0.00 |
| 27/03/2012 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 487 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 418 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 452 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R203 On 01-November-12 | | | Bond Future | 7.59 | 104.0452 | 103.8131 | 104.0452 | 0.00 |
| 27/03/2012 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 2545 | 3 | 3 | 3 | 0.00 |
| 27/03/2012 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 2660 | 3 | 3 | 3 | 0.00 |
| 27/03/2012 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 2434 | 3 | 2 | 3 | 0.00 |
| 27/03/2012 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 1984 | 2 | 2 | 2 | 0.00 |
| 27/03/2012 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 1806 | 2 | 2 | 2 | 0.00 |
| 27/03/2012 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 1893 | 2 | 2 | 2 | 0.00 |
| 27/03/2012 | R203 On 07-February-13 | | | Bond Future | 7.68 | 105.8310 | 105.5953 | 105.8310 | 0.00 |
| 27/03/2012 | R203 On 07-February-13 | 6.50 | Call | Bond Future | 816 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R203 On 07-February-13 | 6.45 | Call | Bond Future | 772 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R203 On 07-February-13 | 6.55 | Call | Bond Future | 861 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/03/2012 | R203 On 07-February-13 | 6.55 | Put | Bond Future | 5316 | 5 | 5 | 5 | 0.00 |
| 27/03/2012 | R203 On 07-February-13 | 6.45 | Put | Bond Future | 5634 | 5 | 6 | 5 | 0.00 |
| 27/03/2012 | R203 On 07-February-13 | 6.50 | Put | Bond Future | 5474 | 5 | 5 | 5 | 0.00 |
| 27/03/2012 | R204 On 03-May-12 | | | Bond Future | 7.70 | 104.7698 | 104.5372 | 104.7698 | 3,396.00 |
| 27/03/2012 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 5239 | 5 | 5 | 5 | 0.00 |
| 27/03/2012 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 5476 | 6 | 5 | 6 | 0.00 |
| 27/03/2012 | R204 On 03-May-12 | 7.00 | Call | Bond Future | 48 | 0 | 0 | 0 | 550.00 |
| 27/03/2012 | R204 On 03-May-12 | 7.75 | Call | Bond Future | 1050 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 5001 | 5 | 5 | 5 | 0.00 |
| 27/03/2012 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 19 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R204 On 03-May-12 | 7.00 | Put | Bond Future | 3763 | 4 | 4 | 4 | 0.00 |
| 27/03/2012 | R204 On 03-May-12 | 7.75 | Put | Bond Future | 813 | 1 | 1 | 1 | 550.00 |
| 27/03/2012 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 11 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 15 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R204 On 02-August-12 | | | Bond Future | 7.80 | 102.2565 | 102.0221 | 102.2565 | 0.00 |
| 27/03/2012 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4316 | 4 | 4 | 4 | 0.00 |
| 27/03/2012 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4139 | 4 | 4 | 4 | 0.00 |
| 27/03/2012 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4496 | 5 | 4 | 5 | 0.00 |
| 27/03/2012 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 826 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 946 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 884 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R204 On 01-November-12 | | | Bond Future | 7.88 | 103.8359 | 103.5954 | 103.8359 | 0.00 |
| 27/03/2012 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3033 | 3 | 3 | 3 | 0.00 |
| 27/03/2012 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 2905 | 3 | 3 | 3 | 0.00 |
| 27/03/2012 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3165 | 3 | 3 | 3 | 0.00 |
| 27/03/2012 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 2333 | 2 | 2 | 2 | 0.00 |
| 27/03/2012 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 2550 | 2 | 3 | 2 | 0.00 |
| 27/03/2012 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 2439 | 2 | 2 | 2 | 0.00 |
| 27/03/2012 | R204 On 07-February-13 | | | Bond Future | 7.96 | 101.5827 | 101.3377 | 101.5827 | 0.00 |
| 27/03/2012 | R204 On 07-February-13 | 8.00 | Call | Bond Future | 3234 | 3 | 3 | 3 | 0.00 |
| 27/03/2012 | R204 On 07-February-13 | 8.05 | Call | Bond Future | 3353 | 3 | 3 | 3 | 0.00 |
| 27/03/2012 | R204 On 07-February-13 | 7.95 | Call | Bond Future | 3117 | 3 | 3 | 3 | 0.00 |
| 27/03/2012 | R204 On 07-February-13 | 7.95 | Put | Bond Future | 3159 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/03/2012 | R204 On 07-February-13 | 8.05 | Put | Bond Future | 2934 | 3 | 3 | 3 | 0.00 |
| 27/03/2012 | R204 On 07-February-13 | 8.00 | Put | Bond Future | 3045 | 3 | 3 | 3 | 0.00 |
| 27/03/2012 | R206 On 03-May-12 | | | Bond Future | 5.91 | 104.9165 | 104.8488 | 104.9165 | 890.00 |
| 27/03/2012 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2516 | 3 | 3 | 3 | 0.00 |
| 27/03/2012 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2594 | 3 | 3 | 3 | 0.00 |
| 27/03/2012 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2438 | 3 | 2 | 3 | 0.00 |
| 27/03/2012 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R206 On 02-August-12 | | | Bond Future | 5.93 | 102.6705 | 102.6001 | 102.6705 | 0.00 |
| 27/03/2012 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1827 | 2 | 2 | 2 | 0.00 |
| 27/03/2012 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1891 | 2 | 2 | 2 | 0.00 |
| 27/03/2012 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1763 | 2 | 2 | 2 | 0.00 |
| 27/03/2012 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 27 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 21 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 24 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R206 On 01-November-12 | | | Bond Future | 5.85 | 104.2574 | 104.1860 | 104.2574 | 0.00 |
| 27/03/2012 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 548 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 582 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 515 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 395 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 348 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 371 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R206 On 07-February-13 | | | Bond Future | 5.66 | 102.2779 | 102.2041 | 102.2779 | 0.00 |
| 27/03/2012 | R206 On 07-February-13 | 6.00 | Call | Bond Future | 598 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R206 On 07-February-13 | 5.95 | Call | Bond Future | 570 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R206 On 07-February-13 | 6.05 | Call | Bond Future | 627 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R206 On 07-February-13 | 6.05 | Put | Bond Future | 278 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R206 On 07-February-13 | 5.95 | Put | Bond Future | 311 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R206 On 07-February-13 | 6.00 | Put | Bond Future | 294 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R207 On 03-May-12 | | | Bond Future | 7.91 | 98.7675 | 98.4898 | 98.7675 | 21,226.00 |
| 27/03/2012 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4555 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/03/2012 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4805 | 5 | 5 | 5 | 0.00 |
| 27/03/2012 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4306 | 5 | 4 | 5 | 0.00 |
| 27/03/2012 | R207 On 03-May-12 | 7.45 | Call | Bond Future | 199 | 0 | 0 | 0 | 2,400.00 |
| 27/03/2012 | R207 On 03-May-12 | 7.65 | Call | Bond Future | 444 | 1 | 0 | 1 | 800.00 |
| 27/03/2012 | R207 On 03-May-12 | 8.00 | Call | Bond Future | 1283 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R207 On 03-May-12 | 8.30 | Call | Bond Future | 2424 | 3 | 2 | 3 | 0.00 |
| 27/03/2012 | R207 On 03-May-12 | 8.30 | Put | Bond Future | 308 | 0 | 0 | 0 | 2,400.00 |
| 27/03/2012 | R207 On 03-May-12 | 8.00 | Put | Bond Future | 802 | 1 | 1 | 1 | 800.00 |
| 27/03/2012 | R207 On 03-May-12 | 7.65 | Put | Bond Future | 1916 | 2 | 2 | 2 | 0.00 |
| 27/03/2012 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 63 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R207 On 03-May-12 | 7.45 | Put | Bond Future | 2810 | 3 | 3 | 3 | 0.00 |
| 27/03/2012 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 40 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 50 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R207 On 02-August-12 | | | Bond Future | 8.01 | 96.5603 | 96.2747 | 96.5603 | 0.00 |
| 27/03/2012 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4850 | 5 | 5 | 5 | 0.00 |
| 27/03/2012 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4659 | 5 | 5 | 5 | 0.00 |
| 27/03/2012 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 5044 | 5 | 5 | 5 | 0.00 |
| 27/03/2012 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 883 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 1009 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 944 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R207 On 01-November-12 | | | Bond Future | 8.08 | 98.0513 | 97.7634 | 98.0513 | 0.00 |
| 27/03/2012 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 3481 | 4 | 3 | 4 | 0.00 |
| 27/03/2012 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3341 | 4 | 3 | 4 | 0.00 |
| 27/03/2012 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 3627 | 4 | 4 | 4 | 0.00 |
| 27/03/2012 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 2491 | 2 | 2 | 2 | 0.00 |
| 27/03/2012 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 2722 | 3 | 3 | 3 | 0.00 |
| 27/03/2012 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 2603 | 2 | 3 | 2 | 0.00 |
| 27/03/2012 | R207 On 07-February-13 | | | Bond Future | 8.16 | 96.0886 | 95.7998 | 96.0886 | 0.00 |
| 27/03/2012 | R207 On 07-February-13 | 8.25 | Call | Bond Future | 3764 | 4 | 4 | 4 | 0.00 |
| 27/03/2012 | R207 On 07-February-13 | 8.30 | Call | Bond Future | 3901 | 4 | 4 | 4 | 0.00 |
| 27/03/2012 | R207 On 07-February-13 | 8.20 | Call | Bond Future | 3634 | 4 | 4 | 4 | 0.00 |
| 27/03/2012 | R207 On 07-February-13 | 8.20 | Put | Bond Future | 3442 | 3 | 3 | 3 | 0.00 |
| 27/03/2012 | R207 On 07-February-13 | 8.30 | Put | Bond Future | 3206 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/03/2012 | R207 On 07-February-13 | 8.25 | Put | Bond Future | 3320 | 3 | 3 | 3 | 0.00 |
| 27/03/2012 | R208 On 03-May-12 | | | Bond Future | 7.97 | 93.3017 | 93.0321 | 93.3017 | 9,510.00 |
| 27/03/2012 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5942 | 6 | 6 | 6 | 0.00 |
| 27/03/2012 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 6211 | 6 | 6 | 6 | 0.00 |
| 27/03/2012 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5673 | 6 | 6 | 6 | 0.00 |
| 27/03/2012 | R208 On 03-May-12 | 7.50 | Call | Bond Future | 215 | 0 | 0 | 0 | 3,000.00 |
| 27/03/2012 | R208 On 03-May-12 | 7.70 | Call | Bond Future | 479 | 1 | 0 | 1 | 1,000.00 |
| 27/03/2012 | R208 On 03-May-12 | 8.05 | Call | Bond Future | 1376 | 2 | 1 | 2 | 0.00 |
| 27/03/2012 | R208 On 03-May-12 | 8.35 | Call | Bond Future | 2594 | 3 | 3 | 3 | 0.00 |
| 27/03/2012 | R208 On 03-May-12 | 8.35 | Put | Bond Future | 345 | 0 | 0 | 0 | 3,000.00 |
| 27/03/2012 | R208 On 03-May-12 | 8.05 | Put | Bond Future | 887 | 1 | 1 | 1 | 1,000.00 |
| 27/03/2012 | R208 On 03-May-12 | 7.70 | Put | Bond Future | 2099 | 2 | 2 | 2 | 0.00 |
| 27/03/2012 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 29 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R208 On 03-May-12 | 7.50 | Put | Bond Future | 3068 | 3 | 3 | 3 | 0.00 |
| 27/03/2012 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 17 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 23 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R208 On 02-August-12 | | | Bond Future | 8.05 | 94.6519 | 94.3773 | 94.6519 | 0.00 |
| 27/03/2012 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 5076 | 5 | 5 | 5 | 0.00 |
| 27/03/2012 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5282 | 5 | 5 | 5 | 0.00 |
| 27/03/2012 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4874 | 5 | 5 | 5 | 0.00 |
| 27/03/2012 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 1179 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 1036 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1105 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R208 On 01-November-12 | | | Bond Future | 8.12 | 92.7181 | 92.4388 | 92.7181 | 0.00 |
| 27/03/2012 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 3686 | 4 | 4 | 4 | 0.00 |
| 27/03/2012 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 3842 | 4 | 4 | 4 | 0.00 |
| 27/03/2012 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 3537 | 4 | 4 | 4 | 0.00 |
| 27/03/2012 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 3095 | 3 | 3 | 3 | 0.00 |
| 27/03/2012 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 2836 | 3 | 3 | 3 | 0.00 |
| 27/03/2012 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 2961 | 3 | 3 | 3 | 0.00 |
| 27/03/2012 | R208 On 07-February-13 | | | Bond Future | 8.20 | 94.3080 | 94.0251 | 94.3080 | 0.00 |
| 27/03/2012 | R208 On 07-February-13 | 8.00 | Call | Bond Future | 3366 | 4 | 3 | 4 | 0.00 |
| 27/03/2012 | R208 On 07-February-13 | 7.95 | Call | Bond Future | 3239 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/03/2012 | R208 On 07-February-13 | 8.05 | Call | Bond Future | 3496 | 4 | 3 | 4 | 0.00 |
| 27/03/2012 | R208 On 07-February-13 | 8.05 | Put | Bond Future | 4314 | 4 | 4 | 4 | 0.00 |
| 27/03/2012 | R208 On 07-February-13 | 7.95 | Put | Bond Future | 4619 | 4 | 5 | 4 | 0.00 |
| 27/03/2012 | R208 On 07-February-13 | 8.00 | Put | Bond Future | 4465 | 4 | 4 | 4 | 0.00 |
| 27/03/2012 | R209 On 03-May-12 | | | Bond Future | 8.90 | 75.1098 | 74.5561 | 75.1098 | 2,998.00 |
| 27/03/2012 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 1990 | 2 | 2 | 2 | 0.00 |
| 27/03/2012 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 1777 | 2 | 2 | 2 | 0.00 |
| 27/03/2012 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 2217 | 3 | 2 | 3 | 0.00 |
| 27/03/2012 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 1091 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 1414 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 1244 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R209 On 02-August-12 | | | Bond Future | 8.98 | 76.1884 | 75.6343 | 76.1884 | 0.00 |
| 27/03/2012 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 4907 | 5 | 5 | 5 | 0.00 |
| 27/03/2012 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 4693 | 5 | 5 | 5 | 0.00 |
| 27/03/2012 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 5124 | 5 | 5 | 5 | 0.00 |
| 27/03/2012 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 2704 | 3 | 3 | 3 | 0.00 |
| 27/03/2012 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 3004 | 3 | 3 | 3 | 0.00 |
| 27/03/2012 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 2851 | 3 | 3 | 3 | 0.00 |
| 27/03/2012 | R209 On 01-November-12 | | | Bond Future | 9.04 | 74.2230 | 73.6605 | 74.2230 | 0.00 |
| 27/03/2012 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 4739 | 5 | 5 | 5 | 0.00 |
| 27/03/2012 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 4560 | 5 | 5 | 5 | 0.00 |
| 27/03/2012 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 4921 | 5 | 5 | 5 | 0.00 |
| 27/03/2012 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 4846 | 5 | 5 | 5 | 0.00 |
| 27/03/2012 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 5245 | 5 | 5 | 5 | 0.00 |
| 27/03/2012 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 5042 | 5 | 5 | 5 | 0.00 |
| 27/03/2012 | R209 On 07-February-13 | | | Bond Future | 9.11 | 75.4953 | 74.9248 | 75.4953 | 0.00 |
| 27/03/2012 | R209 On 07-February-13 | 9.00 | Call | Bond Future | 5433 | 6 | 5 | 6 | 0.00 |
| 27/03/2012 | R209 On 07-February-13 | 9.05 | Call | Bond Future | 5609 | 6 | 6 | 6 | 0.00 |
| 27/03/2012 | R209 On 07-February-13 | 8.95 | Call | Bond Future | 5260 | 6 | 5 | 6 | 0.00 |
| 27/03/2012 | R209 On 07-February-13 | 8.95 | Put | Bond Future | 6454 | 6 | 6 | 6 | 0.00 |
| 27/03/2012 | R209 On 07-February-13 | 9.05 | Put | Bond Future | 6044 | 6 | 6 | 6 | 0.00 |
| 27/03/2012 | R209 On 07-February-13 | 9.00 | Put | Bond Future | 6246 | 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 |
|------------|------------------|--------------|--------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/03/2012 | R210 On | 03-May-12 | | | | Bond Future | 140.47 | 140.2907 | 140.4692 | 140.2907 | 820.00 |
| 27/03/2012 | R210 On | 03-May-12 | 139.00 | Call | | Bond Future | 1469 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R210 On | 03-May-12 | 138.95 | Call | | Bond Future | 1519 | 1 | 2 | 1 | 0.00 |
| 27/03/2012 | R210 On | 03-May-12 | 139.05 | Call | | Bond Future | 1419 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R210 On | 03-May-12 | 139.05 | Put | | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R210 On | 03-May-12 | 138.95 | Put | | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R210 On | 03-May-12 | 139.00 | Put | | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R211 On | 03-May-12 | | | | Bond Future | 118.48 | 118.4892 | 118.4798 | 118.4892 | 480.00 |
| 27/03/2012 | R211 On | 03-May-12 | 118.20 | Call | | Bond Future | 280 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R211 On | 03-May-12 | 118.25 | Call | | Bond Future | 230 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R211 On | 03-May-12 | 118.15 | Call | | Bond Future | 330 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R211 On | 03-May-12 | 118.15 | Put | | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R211 On | 03-May-12 | 118.25 | Put | | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R211 On | 03-May-12 | 118.20 | Put | | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R212 On | 03-May-12 | | | | Bond Future | 116.50 | 116.5090 | 116.5036 | 116.5090 | 2,752.00 |
| 27/03/2012 | R212 On | 03-May-12 | 115.30 | Call | | Bond Future | 1204 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R212 On | 03-May-12 | 115.25 | Call | | Bond Future | 1254 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R212 On | 03-May-12 | 115.35 | Call | | Bond Future | 1154 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R212 On | 03-May-12 | 115.35 | Put | | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R212 On | 03-May-12 | 115.25 | Put | | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R212 On | 03-May-12 | 115.30 | Put | | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R213 On | 03-May-12 | | | | Bond Future | 8.80 | 85.3489 | 84.9081 | 85.3489 | 4,359.00 |
| 27/03/2012 | R213 On | 03-May-12 | 9.25 | Call | | Bond Future | 3931 | 4 | 4 | 4 | 0.00 |
| 27/03/2012 | R213 On | 03-May-12 | 9.30 | Call | | Bond Future | 4237 | 5 | 4 | 5 | 0.00 |
| 27/03/2012 | R213 On | 03-May-12 | 9.20 | Call | | Bond Future | 3632 | 4 | 4 | 4 | 0.00 |
| 27/03/2012 | R213 On | 03-May-12 | 9.20 | Put | | Bond Future | 520 | 0 | 1 | 0 | 0.00 |
| 27/03/2012 | R213 On | 03-May-12 | 9.30 | Put | | Bond Future | 377 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R213 On | 03-May-12 | 9.25 | Put | | Bond Future | 444 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R213 On | 02-August-12 | | | | Bond Future | 8.87 | 86.5826 | 86.1403 | 86.5826 | 0.00 |
| 27/03/2012 | R213 On | 02-August-12 | 9.25 | Call | | Bond Future | 5463 | 6 | 5 | 6 | 0.00 |
| 27/03/2012 | R213 On | 02-August-12 | 9.30 | Call | | Bond Future | 5697 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/03/2012 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 5232 | 6 | 5 | 6 | 0.00 |
| 27/03/2012 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 2718 | 3 | 3 | 3 | 0.00 |
| 27/03/2012 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 2437 | 2 | 2 | 2 | 0.00 |
| 27/03/2012 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 2575 | 2 | 3 | 2 | 0.00 |
| 27/03/2012 | R213 On 01-November-12 | | | Bond Future | 8.94 | 84.3794 | 83.9275 | 84.3794 | 0.00 |
| 27/03/2012 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 5201 | 5 | 5 | 5 | 0.00 |
| 27/03/2012 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 5401 | 6 | 5 | 6 | 0.00 |
| 27/03/2012 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 5009 | 5 | 5 | 5 | 0.00 |
| 27/03/2012 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 4955 | 5 | 5 | 5 | 0.00 |
| 27/03/2012 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 4577 | 4 | 5 | 4 | 0.00 |
| 27/03/2012 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 4761 | 5 | 5 | 5 | 0.00 |
| 27/03/2012 | R213 On 07-February-13 | | | Bond Future | 9.02 | 85.8310 | 85.3705 | 85.8310 | 0.00 |
| 27/03/2012 | R213 On 07-February-13 | 9.00 | Call | Bond Future | 5814 | 6 | 6 | 6 | 0.00 |
| 27/03/2012 | R213 On 07-February-13 | 9.05 | Call | Bond Future | 6000 | 6 | 6 | 6 | 0.00 |
| 27/03/2012 | R213 On 07-February-13 | 8.95 | Call | Bond Future | 5630 | 6 | 6 | 6 | 0.00 |
| 27/03/2012 | R213 On 07-February-13 | 8.95 | Put | Bond Future | 6144 | 6 | 6 | 6 | 0.00 |
| 27/03/2012 | R213 On 07-February-13 | 9.05 | Put | Bond Future | 5748 | 6 | 6 | 6 | 0.00 |
| 27/03/2012 | R213 On 07-February-13 | 9.00 | Put | Bond Future | 5944 | 6 | 6 | 6 | 0.00 |
| 27/03/2012 | R214 On 03-May-12 | | | Bond Future | 8.95 | 76.6370 | 76.0276 | 76.6370 | 1,500.00 |
| 27/03/2012 | R214 On 03-May-12 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R214 On 03-May-12 | 8.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R214 On 03-May-12 | 8.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R214 On 03-May-12 | 8.81 | Put | Bond Future | 1153 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R214 On 03-May-12 | 8.79 | Put | Bond Future | 1319 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R214 On 03-May-12 | 8.80 | Put | Bond Future | 1236 | 1 | 1 | 1 | 0.00 |
| 27/03/2012 | R214 On 02-August-12 | | | Bond Future | 9.02 | 77.7392 | 77.1219 | 77.7392 | 0.00 |
| 27/03/2012 | R214 On 02-August-12 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R214 On 02-August-12 | 8.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R214 On 02-August-12 | 8.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/03/2012 | R214 On 02-August-12 | 8.79 | Put | Bond Future | 1878 | 1 | 2 | 1 | 0.00 |
| 27/03/2012 | R214 On 02-August-12 | 8.81 | Put | Bond Future | 1712 | 1 | 2 | 1 | 0.00 |
| 27/03/2012 | R214 On 02-August-12 | 8.80 | Put | Bond Future | 1795 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/03/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2012 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2012 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2012 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2012 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/03/2012 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2012 | AL7T On 03-May-12 | | | Index Future | 420.37 | 421.5970 | 420.3650 | 421.5970 | 16.00 |
| 28/03/2012 | AL7T On 02-August-12 | | | Index Future | 426.43 | 427.6880 | 426.4320 | 427.6880 | 0.00 |
| 28/03/2012 | ALBI On 03-May-12 | | | Index Future | 382.27 | 383.3530 | 382.2730 | 383.3530 | 899.00 |
| 28/03/2012 | ALBI On 02-August-12 | | | Index Future | 387.79 | 388.8920 | 387.7900 | 388.8920 | 118.00 |
| 28/03/2012 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2012 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2012 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2012 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2012 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2012 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2012 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2012 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2012 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2012 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2012 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2012 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 28/03/2012 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2012 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2012 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/03/2012 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2012 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2012 | CAAN On 30-March-12 | | | Can-Do Future | 0.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 28/03/2012 | CAAO On 30-March-12 | | | Can-Do Future | 0.17 | 0.2024 | 0.1693 | 0.2024 | 100,000.00 |
| 28/03/2012 | CAAW On 20-April-12 | | | Any day expiry | 7.71 | 7.6250 | 7.7135 | 7.6250 | 0.00 |
| 28/03/2012 | CAAW On 20-April-12 | 8.10 | Call | Any day expiry | 25 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | CAAW On 20-April-12 | 8.15 | Call | Any day expiry | 21 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | CAAW On 20-April-12 | 8.05 | Call | Any day expiry | 30 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | CAAW On 20-April-12 | 8.05 | Put | Any day expiry | 367 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | CAAW On 20-April-12 | 8.15 | Put | Any day expiry | 458 | 1 | 0 | 1 | 0.00 |
| 28/03/2012 | CAAW On 20-April-12 | 8.10 | Put | Any day expiry | 412 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | CAAX On 30-March-12 | | | Can-Do Future | 0.00 | 0.0025 | 0.0000 | 0.0025 | 12,500.00 |
| 28/03/2012 | CAAY On 30-April-12 | | | Can-Do Future | 0.05 | 0.0371 | 0.0480 | 0.0371 | 12,500.00 |
| 28/03/2012 | CAAZ On 18-June-12 | | | Can-Do Future | 0.10 | 0.0818 | 0.0985 | 0.0818 | 5,670.00 |
| 28/03/2012 | CABA On 18-June-12 | | | Can-Do Future | 0.10 | 0.1040 | 0.1016 | 0.1040 | 8,000.00 |
| 28/03/2012 | CABB On 18-June-12 | | | Can-Do Future | 0.11 | 0.1044 | 0.1055 | 0.1044 | 8,000.00 |
| 28/03/2012 | CABC On 18-June-12 | | | Can-Do Future | 0.08 | 0.0742 | 0.0778 | 0.0742 | 16,000.00 |
| 28/03/2012 | CABD On 18-June-12 | | | Can-Do Future | 0.04 | 0.0362 | 0.0389 | 0.0362 | 16,000.00 |
| 28/03/2012 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2012 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2012 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2012 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/03/2012 | DAAA On 29-March-12 | | | Any day expiry | 7.69 | 7.6020 | 7.6925 | 7.6020 | 0.00 |
| 28/03/2012 | DAAA On 29-March-12 | 7.90 | Call | Any day expiry | 1 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | DAAA On 29-March-12 | 7.95 | Call | Any day expiry | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | DAAA On 29-March-12 | 7.85 | Call | Any day expiry | 2 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | DAAA On 29-March-12 | 7.85 | Put | Any day expiry | 160 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | DAAA On 29-March-12 | 7.95 | Put | Any day expiry | 258 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | DAAA On 29-March-12 | 7.90 | Put | Any day expiry | 209 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | DAAC On 30-March-12 | | | Any day expiry | 6.28 | 47.4461 | 6.2829 | 47.4461 | 0.00 |
| 28/03/2012 | DAAC On 30-March-12 | 6.28 | Call | Any day expiry | 34 | 41 | 0 | 41 | 0.00 |
| 28/03/2012 | DAAC On 30-March-12 | 6.33 | Call | Any day expiry | 13 | 41 | 0 | 41 | 0.00 |
| 28/03/2012 | DAAC On 30-March-12 | 6.23 | Call | Any day expiry | 69 | 41 | 0 | 41 | 0.00 |
| 28/03/2012 | DAAC On 30-March-12 | 6.23 | Put | Any day expiry | 12 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | DAAC On 30-March-12 | 6.33 | Put | Any day expiry | 56 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | DAAC On 30-March-12 | 6.28 | Put | Any day expiry | 27 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | DAAD On 30-March-12 | | | Any day expiry | 7.97 | 7.9900 | 7.9660 | 7.9900 | 0.00 |
| 28/03/2012 | DAAD On 30-March-12 | 7.99 | Call | Any day expiry | 19 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | DAAD On 30-March-12 | 8.04 | Call | Any day expiry | 8 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | DAAD On 30-March-12 | 7.94 | Call | Any day expiry | 42 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | DAAD On 30-March-12 | 7.94 | Put | Any day expiry | 16 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | DAAD On 30-March-12 | 8.04 | Put | Any day expiry | 82 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | DAAD On 30-March-12 | 7.99 | Put | Any day expiry | 43 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | GOVI On 03-May-12 | | | GOVI | 383.36 | 384.3680 | 383.3640 | 384.3680 | 201.00 |
| 28/03/2012 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 13640 | 2 | 1 | 2 | 0.00 |
| 28/03/2012 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 13540 | 2 | 1 | 2 | 0.00 |
| 28/03/2012 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 13740 | 2 | 1 | 2 | 0.00 |
| 28/03/2012 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | GOVI On 02-August-12 | | | GOVI | 388.90 | 389.9220 | 388.8970 | 389.9220 | 0.00 |
| 28/03/2012 | GOVI On 02-August-12 | 390.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/03/2012 | GOVI On 02-August-12 | 390.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | GOVI On 02-August-12 | 389.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | GOVI On 02-August-12 | 389.99 | Put | GOVI | 10930 | 0 | 1 | 0 | 0.00 |
| 28/03/2012 | GOVI On 02-August-12 | 390.01 | Put | GOVI | 11130 | 0 | 1 | 0 | 0.00 |
| 28/03/2012 | GOVI On 02-August-12 | 390.00 | Put | GOVI | 11030 | 0 | 1 | 0 | 0.00 |
| 28/03/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 28/03/2012 | IGOV On 03-May-12 | | | Index Future | 171.39 | 171.5090 | 171.3940 | 171.5090 | 550.00 |
| 28/03/2012 | IGOV On 02-August-12 | | | Index Future | 173.87 | 173.9870 | 173.8680 | 173.9870 | 0.00 |
| 28/03/2012 | ILBI On 03-May-12 | | | Index Future | 463.43 | 463.4290 | 463.4290 | 463.4290 | 0.00 |
| 28/03/2012 | ILBI On 02-August-12 | | | Index Future | 470.05 | 470.0530 | 470.0530 | 470.0530 | 152.00 |
| 28/03/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 28/03/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 28/03/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 28/03/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 28/03/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 28/03/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 28/03/2012 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.62 | 94.3800 | 94.3800 | 94.3800 | 0.00 |
| 28/03/2012 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.65 | 94.3500 | 94.3500 | 94.3500 | 0.00 |
| 28/03/2012 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.67 | 94.3300 | 94.3300 | 94.3300 | 2,890.00 |
| 28/03/2012 | JBAF On 18-July-12 | | | Jibar Tradeable Future | 5.71 | 94.2900 | 94.2900 | 94.2900 | 0.00 |
| 28/03/2012 | JBAF On 15-August-12 | | | Jibar Tradeable Future | 5.75 | 94.2600 | 94.2500 | 94.2600 | 0.00 |
| 28/03/2012 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.80 | 94.2100 | 94.2000 | 94.2100 | 44,760.00 |
| 28/03/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.96 | 94.0600 | 94.0400 | 94.0600 | 840.00 |
| 28/03/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.16 | 93.8900 | 93.8400 | 93.8900 | 790.00 |
| 28/03/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.37 | 93.6900 | 93.6300 | 93.6900 | 500.00 |
| 28/03/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.59 | 93.4600 | 93.4100 | 93.4600 | 1,700.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/03/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 6.83 | 93.2200 | 93.1700 | 93.2200 | 1,500.00 |
| 28/03/2012 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 7.07 | 92.9800 | 92.9300 | 92.9800 | 0.00 |
| 28/03/2012 | R157 On 03-May-12 | | | Bond Future | 6.85 | 121.6697 | 121.5770 | 121.6697 | 11,534.00 |
| 28/03/2012 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4514 | 5 | 5 | 5 | 0.00 |
| 28/03/2012 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4671 | 5 | 5 | 5 | 0.00 |
| 28/03/2012 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4356 | 4 | 4 | 4 | 0.00 |
| 28/03/2012 | R157 On 03-May-12 | 6.25 | Call | Bond Future | 24 | 0 | 0 | 0 | 1,500.00 |
| 28/03/2012 | R157 On 03-May-12 | 6.50 | Call | Bond Future | 111 | 0 | 0 | 0 | 1,500.00 |
| 28/03/2012 | R157 On 03-May-12 | 6.75 | Call | Bond Future | 343 | 0 | 0 | 0 | 1,500.00 |
| 28/03/2012 | R157 On 03-May-12 | 7.35 | Call | Bond Future | 1695 | 2 | 2 | 2 | 0.00 |
| 28/03/2012 | R157 On 03-May-12 | 7.35 | Put | Bond Future | 62 | 0 | 0 | 0 | 1,500.00 |
| 28/03/2012 | R157 On 03-May-12 | 6.75 | Put | Bond Future | 681 | 1 | 1 | 1 | 1,500.00 |
| 28/03/2012 | R157 On 03-May-12 | 6.50 | Put | Bond Future | 1283 | 1 | 1 | 1 | 1,500.00 |
| 28/03/2012 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R157 On 03-May-12 | 6.25 | Put | Bond Future | 2037 | 2 | 2 | 2 | 0.00 |
| 28/03/2012 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R157 On 02-August-12 | | | Bond Future | 6.95 | 123.4263 | 123.3315 | 123.4263 | 0.00 |
| 28/03/2012 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3371 | 3 | 3 | 3 | 0.00 |
| 28/03/2012 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3499 | 4 | 3 | 4 | 0.00 |
| 28/03/2012 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3242 | 3 | 3 | 3 | 0.00 |
| 28/03/2012 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 221 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 183 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 202 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R157 On 01-November-12 | | | Bond Future | 7.02 | 118.5252 | 118.4296 | 118.5252 | 0.00 |
| 28/03/2012 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1306 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1237 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 1378 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 1291 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 1431 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 1359 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R157 On 07-February-13 | | | Bond Future | 7.10 | 120.5602 | 120.4661 | 120.5602 | 0.00 |
| 28/03/2012 | R157 On 07-February-13 | 6.75 | Call | Bond Future | 1037 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/03/2012 | R157 On 07-February-13 | 6.80 | Call | Bond Future | 1092 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R157 On 07-February-13 | 6.70 | Call | Bond Future | 984 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R157 On 07-February-13 | 6.70 | Put | Bond Future | 1997 | 2 | 2 | 2 | 0.00 |
| 28/03/2012 | R157 On 07-February-13 | 6.80 | Put | Bond Future | 1848 | 2 | 2 | 2 | 0.00 |
| 28/03/2012 | R157 On 07-February-13 | 6.75 | Put | Bond Future | 1921 | 2 | 2 | 2 | 0.00 |
| 28/03/2012 | R186 On 03-May-12 | | | Bond Future | 8.50 | 120.9660 | 120.5206 | 120.9660 | 29,388.00 |
| 28/03/2012 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 4888 | 5 | 5 | 5 | 0.00 |
| 28/03/2012 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 5260 | 6 | 5 | 6 | 0.00 |
| 28/03/2012 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 4525 | 5 | 5 | 5 | 0.00 |
| 28/03/2012 | R186 On 03-May-12 | 7.90 | Call | Bond Future | 208 | 0 | 0 | 0 | 2,250.00 |
| 28/03/2012 | R186 On 03-May-12 | 8.20 | Call | Bond Future | 719 | 1 | 1 | 1 | 750.00 |
| 28/03/2012 | R186 On 03-May-12 | 8.50 | Call | Bond Future | 1792 | 2 | 2 | 2 | 0.00 |
| 28/03/2012 | R186 On 03-May-12 | 8.85 | Call | Bond Future | 3827 | 4 | 4 | 4 | 0.00 |
| 28/03/2012 | R186 On 03-May-12 | 8.85 | Put | Bond Future | 661 | 1 | 1 | 1 | 2,250.00 |
| 28/03/2012 | R186 On 03-May-12 | 8.50 | Put | Bond Future | 1801 | 2 | 2 | 2 | 750.00 |
| 28/03/2012 | R186 On 03-May-12 | 8.20 | Put | Bond Future | 3553 | 3 | 4 | 3 | 0.00 |
| 28/03/2012 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 475 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R186 On 03-May-12 | 7.90 | Put | Bond Future | 5966 | 6 | 6 | 6 | 0.00 |
| 28/03/2012 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 335 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 399 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R186 On 02-August-12 | | | Bond Future | 8.58 | 117.4241 | 116.9782 | 117.4241 | 530.00 |
| 28/03/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 5034 | 5 | 5 | 5 | 0.00 |
| 28/03/2012 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 5289 | 6 | 5 | 6 | 0.00 |
| 28/03/2012 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 4791 | 5 | 5 | 5 | 0.00 |
| 28/03/2012 | R186 On 02-August-12 | 8.25 | Call | Bond Future | 2893 | 3 | 3 | 3 | 8,750.00 |
| 28/03/2012 | R186 On 02-August-12 | 8.66 | Call | Bond Future | 4600 | 5 | 5 | 5 | 0.00 |
| 28/03/2012 | R186 On 02-August-12 | 7.76 | Call | Bond Future | 1451 | 2 | 1 | 2 | 43.00 |
| 28/03/2012 | R186 On 02-August-12 | 8.76 | Call | Bond Future | 5085 | 5 | 5 | 5 | 0.00 |
| 28/03/2012 | R186 On 02-August-12 | 7.66 | Call | Bond Future | 1243 | 1 | 1 | 1 | 276.00 |
| 28/03/2012 | R186 On 02-August-12 | 7.76 | Put | Bond Future | 9289 | 9 | 9 | 9 | 0.00 |
| 28/03/2012 | R186 On 02-August-12 | 8.76 | Put | Bond Future | 3504 | 3 | 4 | 3 | 43.00 |
| 28/03/2012 | R186 On 02-August-12 | 8.66 | Put | Bond Future | 3913 | 4 | 4 | 4 | 276.00 |
| 28/03/2012 | R186 On 02-August-12 | 7.66 | Put | Bond Future | 10083 | 10 | 10 | 10 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/03/2012 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 3745 | 4 | 4 | 4 | 0.00 |
| 28/03/2012 | R186 On 02-August-12 | 8.25 | Put | Bond Future | 5982 | 6 | 6 | 6 | 0.00 |
| 28/03/2012 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 3352 | 3 | 3 | 3 | 0.00 |
| 28/03/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 3542 | 3 | 4 | 3 | 0.00 |
| 28/03/2012 | R186 On 01-November-12 | | | Bond Future | 8.66 | 119.2421 | 118.7776 | 119.2421 | 0.00 |
| 28/03/2012 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 5902 | 6 | 6 | 6 | 0.00 |
| 28/03/2012 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 6139 | 6 | 6 | 6 | 0.00 |
| 28/03/2012 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 5677 | 6 | 6 | 6 | 0.00 |
| 28/03/2012 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 5313 | 5 | 5 | 5 | 0.00 |
| 28/03/2012 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 4893 | 5 | 5 | 5 | 0.00 |
| 28/03/2012 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 5096 | 5 | 5 | 5 | 0.00 |
| 28/03/2012 | R186 On 07-February-13 | | | Bond Future | 8.74 | 115.9863 | 115.5221 | 115.9863 | 0.00 |
| 28/03/2012 | R186 On 07-February-13 | 8.50 | Call | Bond Future | 5516 | 6 | 6 | 6 | 0.00 |
| 28/03/2012 | R186 On 07-February-13 | 8.45 | Call | Bond Future | 5319 | 6 | 5 | 6 | 0.00 |
| 28/03/2012 | R186 On 07-February-13 | 8.55 | Call | Bond Future | 5716 | 6 | 6 | 6 | 0.00 |
| 28/03/2012 | R186 On 07-February-13 | 8.55 | Put | Bond Future | 7357 | 7 | 7 | 7 | 0.00 |
| 28/03/2012 | R186 On 07-February-13 | 8.45 | Put | Bond Future | 7856 | 8 | 8 | 8 | 0.00 |
| 28/03/2012 | R186 On 07-February-13 | 8.50 | Put | Bond Future | 7604 | 7 | 8 | 7 | 0.00 |
| 28/03/2012 | R189 On 03-May-12 | | | Bond Future | 215.28 | 215.3160 | 215.2758 | 215.3160 | 0.00 |
| 28/03/2012 | R189 On 03-May-12 | 215.00 | Call | Bond Future | 276 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R189 On 03-May-12 | 215.05 | Call | Bond Future | 226 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R189 On 03-May-12 | 214.95 | Call | Bond Future | 326 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R189 On 03-May-12 | 214.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R189 On 03-May-12 | 215.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R189 On 03-May-12 | 215.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R197 On 03-May-12 | | | Bond Future | 254.96 | 254.9568 | 254.9621 | 254.9568 | 1,019.00 |
| 28/03/2012 | R197 On 03-May-12 | 251.00 | Call | Bond Future | 3962 | 4 | 4 | 4 | 0.00 |
| 28/03/2012 | R197 On 03-May-12 | 251.05 | Call | Bond Future | 3912 | 4 | 4 | 4 | 0.00 |
| 28/03/2012 | R197 On 03-May-12 | 250.95 | Call | Bond Future | 4012 | 4 | 4 | 4 | 0.00 |
| 28/03/2012 | R197 On 03-May-12 | 250.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R197 On 03-May-12 | 251.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R197 On 03-May-12 | 251.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/03/2012 | R201 On 03-May-12 | | | Bond Future | 6.16 | 109.5552 | 109.4956 | 109.5552 | 1,658.00 |
| 28/03/2012 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3857 | 4 | 4 | 4 | 0.00 |
| 28/03/2012 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3739 | 4 | 4 | 4 | 0.00 |
| 28/03/2012 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3975 | 4 | 4 | 4 | 0.00 |
| 28/03/2012 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R201 On 02-August-12 | | | Bond Future | 6.20 | 106.7298 | 106.6667 | 106.7298 | 0.00 |
| 28/03/2012 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2942 | 3 | 3 | 3 | 0.00 |
| 28/03/2012 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3044 | 3 | 3 | 3 | 0.00 |
| 28/03/2012 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2840 | 3 | 3 | 3 | 0.00 |
| 28/03/2012 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 61 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 47 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 54 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R201 On 01-November-12 | | | Bond Future | 6.19 | 108.3802 | 108.3154 | 108.3802 | 0.00 |
| 28/03/2012 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1216 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1154 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1281 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 547 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 621 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 582 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R201 On 07-February-13 | | | Bond Future | 6.14 | 105.8234 | 105.7629 | 105.8234 | 0.00 |
| 28/03/2012 | R201 On 07-February-13 | 6.25 | Call | Bond Future | 996 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R201 On 07-February-13 | 6.30 | Call | Bond Future | 1045 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R201 On 07-February-13 | 6.20 | Call | Bond Future | 948 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R201 On 07-February-13 | 6.20 | Put | Bond Future | 848 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R201 On 07-February-13 | 6.30 | Put | Bond Future | 768 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R201 On 07-February-13 | 6.25 | Put | Bond Future | 807 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R202 On 03-May-12 | | | Bond Future | 189.36 | 189.3486 | 189.3565 | 189.3486 | 36,952.00 |
| 28/03/2012 | R202 On 03-May-12 | 190.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R202 On 03-May-12 | 189.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R202 On 03-May-12 | 190.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/03/2012 | R202 On 03-May-12 | 190.05 | Put | Bond Future | 693 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R202 On 03-May-12 | 189.95 | Put | Bond Future | 593 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R202 On 03-May-12 | 190.00 | Put | Bond Future | 643 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R203 On 03-May-12 | | | Bond Future | 7.43 | 104.8166 | 104.7854 | 104.8166 | 3,524.00 |
| 28/03/2012 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 5696 | 6 | 6 | 6 | 0.00 |
| 28/03/2012 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 5902 | 6 | 6 | 6 | 0.00 |
| 28/03/2012 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 5488 | 6 | 5 | 6 | 0.00 |
| 28/03/2012 | R203 On 03-May-12 | 7.00 | Call | Bond Future | 144 | 0 | 0 | 0 | 4,200.00 |
| 28/03/2012 | R203 On 03-May-12 | 7.80 | Call | Bond Future | 1859 | 2 | 2 | 2 | 0.00 |
| 28/03/2012 | R203 On 03-May-12 | 7.15 | Call | Bond Future | 283 | 0 | 0 | 0 | 1,400.00 |
| 28/03/2012 | R203 On 03-May-12 | 7.45 | Call | Bond Future | 807 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R203 On 03-May-12 | 7.45 | Put | Bond Future | 696 | 1 | 1 | 1 | 1,400.00 |
| 28/03/2012 | R203 On 03-May-12 | 7.80 | Put | Bond Future | 207 | 0 | 0 | 0 | 4,200.00 |
| 28/03/2012 | R203 On 03-May-12 | 7.15 | Put | Bond Future | 1516 | 2 | 2 | 2 | 0.00 |
| 28/03/2012 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R203 On 03-May-12 | 7.00 | Put | Bond Future | 2056 | 2 | 2 | 2 | 0.00 |
| 28/03/2012 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R203 On 02-August-12 | | | Bond Future | 7.52 | 106.3332 | 106.2992 | 106.3332 | 0.00 |
| 28/03/2012 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4534 | 5 | 5 | 5 | 0.00 |
| 28/03/2012 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4367 | 4 | 4 | 4 | 0.00 |
| 28/03/2012 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4703 | 5 | 5 | 5 | 0.00 |
| 28/03/2012 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 420 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 488 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 453 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R203 On 01-November-12 | | | Bond Future | 7.60 | 103.8131 | 103.7806 | 103.8131 | 0.00 |
| 28/03/2012 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 2521 | 3 | 3 | 3 | 0.00 |
| 28/03/2012 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 2637 | 3 | 3 | 3 | 0.00 |
| 28/03/2012 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 2412 | 2 | 2 | 2 | 0.00 |
| 28/03/2012 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 1994 | 2 | 2 | 2 | 0.00 |
| 28/03/2012 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 1816 | 2 | 2 | 2 | 0.00 |
| 28/03/2012 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 1901 | 2 | 2 | 2 | 0.00 |
| 28/03/2012 | R203 On 07-February-13 | | | Bond Future | 7.68 | 105.5953 | 105.5645 | 105.5953 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/03/2012 | R203 On 07-February-13 | 6.50 | Call | Bond Future | 805 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R203 On 07-February-13 | 6.55 | Call | Bond Future | 850 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R203 On 07-February-13 | 6.45 | Call | Bond Future | 762 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R203 On 07-February-13 | 6.45 | Put | Bond Future | 5655 | 6 | 6 | 6 | 0.00 |
| 28/03/2012 | R203 On 07-February-13 | 6.55 | Put | Bond Future | 5336 | 5 | 5 | 5 | 0.00 |
| 28/03/2012 | R203 On 07-February-13 | 6.50 | Put | Bond Future | 5494 | 5 | 5 | 5 | 0.00 |
| 28/03/2012 | R204 On 03-May-12 | | | Bond Future | 7.73 | 104.5372 | 104.3980 | 104.5372 | 3,396.00 |
| 28/03/2012 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 5100 | 5 | 5 | 5 | 0.00 |
| 28/03/2012 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 5338 | 5 | 5 | 5 | 0.00 |
| 28/03/2012 | R204 On 03-May-12 | 7.00 | Call | Bond Future | 39 | 0 | 0 | 0 | 550.00 |
| 28/03/2012 | R204 On 03-May-12 | 7.75 | Call | Bond Future | 964 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4863 | 5 | 5 | 5 | 0.00 |
| 28/03/2012 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 20 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R204 On 03-May-12 | 7.00 | Put | Bond Future | 3893 | 4 | 4 | 4 | 0.00 |
| 28/03/2012 | R204 On 03-May-12 | 7.75 | Put | Bond Future | 866 | 1 | 1 | 1 | 550.00 |
| 28/03/2012 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 12 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 15 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R204 On 02-August-12 | | | Bond Future | 7.83 | 102.0221 | 101.8778 | 102.0221 | 0.00 |
| 28/03/2012 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4202 | 4 | 4 | 4 | 0.00 |
| 28/03/2012 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4380 | 4 | 4 | 4 | 0.00 |
| 28/03/2012 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4027 | 4 | 4 | 4 | 0.00 |
| 28/03/2012 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 978 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 854 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 914 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R204 On 01-November-12 | | | Bond Future | 7.91 | 103.5954 | 103.4514 | 103.5954 | 0.00 |
| 28/03/2012 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 2948 | 3 | 3 | 3 | 0.00 |
| 28/03/2012 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 2823 | 3 | 3 | 3 | 0.00 |
| 28/03/2012 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3079 | 3 | 3 | 3 | 0.00 |
| 28/03/2012 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 2391 | 2 | 2 | 2 | 0.00 |
| 28/03/2012 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 2612 | 3 | 3 | 3 | 0.00 |
| 28/03/2012 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 2498 | 2 | 2 | 2 | 0.00 |
| 28/03/2012 | R204 On 07-February-13 | | | Bond Future | 7.99 | 101.3377 | 101.1948 | 101.3377 | 0.00 |
| 28/03/2012 | R204 On 07-February-13 | 8.00 | Call | Bond Future | 3154 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/03/2012 | R204 On 07-February-13 | 7.95 | Call | Bond Future | 3039 | 3 | 3 | 3 | 0.00 |
| 28/03/2012 | R204 On 07-February-13 | 8.05 | Call | Bond Future | 3272 | 3 | 3 | 3 | 0.00 |
| 28/03/2012 | R204 On 07-February-13 | 8.05 | Put | Bond Future | 2996 | 3 | 3 | 3 | 0.00 |
| 28/03/2012 | R204 On 07-February-13 | 7.95 | Put | Bond Future | 3224 | 3 | 3 | 3 | 0.00 |
| 28/03/2012 | R204 On 07-February-13 | 8.00 | Put | Bond Future | 3108 | 3 | 3 | 3 | 0.00 |
| 28/03/2012 | R206 On 03-May-12 | | | Bond Future | 5.92 | 104.8488 | 104.8342 | 104.8488 | 890.00 |
| 28/03/2012 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2502 | 3 | 3 | 3 | 0.00 |
| 28/03/2012 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2579 | 3 | 3 | 3 | 0.00 |
| 28/03/2012 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2424 | 2 | 2 | 2 | 0.00 |
| 28/03/2012 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R206 On 02-August-12 | | | Bond Future | 5.94 | 102.6001 | 102.5836 | 102.6001 | 0.00 |
| 28/03/2012 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1810 | 2 | 2 | 2 | 0.00 |
| 28/03/2012 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1746 | 2 | 2 | 2 | 0.00 |
| 28/03/2012 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1874 | 2 | 2 | 2 | 0.00 |
| 28/03/2012 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 20 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 27 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 23 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R206 On 01-November-12 | | | Bond Future | 5.86 | 104.1860 | 104.1687 | 104.1860 | 0.00 |
| 28/03/2012 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 537 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 571 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 505 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 403 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 354 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 377 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R206 On 07-February-13 | | | Bond Future | 5.68 | 102.2041 | 102.1915 | 102.2041 | 0.00 |
| 28/03/2012 | R206 On 07-February-13 | 6.00 | Call | Bond Future | 590 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R206 On 07-February-13 | 6.05 | Call | Bond Future | 618 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R206 On 07-February-13 | 5.95 | Call | Bond Future | 562 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R206 On 07-February-13 | 5.95 | Put | Bond Future | 315 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R206 On 07-February-13 | 6.05 | Put | Bond Future | 282 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R206 On 07-February-13 | 6.00 | Put | Bond Future | 298 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/03/2012 | R207 On 03-May-12 | | | Bond Future | 7.95 | 98.4898 | 98.2849 | 98.4898 | 21,226.00 |
| 28/03/2012 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4356 | 5 | 4 | 5 | 0.00 |
| 28/03/2012 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4605 | 5 | 5 | 5 | 0.00 |
| 28/03/2012 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4109 | 4 | 4 | 4 | 0.00 |
| 28/03/2012 | R207 On 03-May-12 | 7.45 | Call | Bond Future | 162 | 0 | 0 | 0 | 2,400.00 |
| 28/03/2012 | R207 On 03-May-12 | 7.65 | Call | Bond Future | 378 | 0 | 0 | 0 | 800.00 |
| 28/03/2012 | R207 On 03-May-12 | 8.00 | Call | Bond Future | 1154 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R207 On 03-May-12 | 8.30 | Call | Bond Future | 2253 | 2 | 2 | 2 | 0.00 |
| 28/03/2012 | R207 On 03-May-12 | 8.30 | Put | Bond Future | 341 | 0 | 0 | 0 | 2,400.00 |
| 28/03/2012 | R207 On 03-May-12 | 8.00 | Put | Bond Future | 878 | 1 | 1 | 1 | 800.00 |
| 28/03/2012 | R207 On 03-May-12 | 7.65 | Put | Bond Future | 2055 | 2 | 2 | 2 | 0.00 |
| 28/03/2012 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 71 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R207 On 03-May-12 | 7.45 | Put | Bond Future | 2978 | 3 | 3 | 3 | 0.00 |
| 28/03/2012 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 44 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 56 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R207 On 02-August-12 | | | Bond Future | 8.04 | 96.2747 | 96.0651 | 96.2747 | 0.00 |
| 28/03/2012 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4686 | 5 | 5 | 5 | 0.00 |
| 28/03/2012 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4877 | 5 | 5 | 5 | 0.00 |
| 28/03/2012 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4497 | 5 | 4 | 5 | 0.00 |
| 28/03/2012 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 1056 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 926 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 990 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R207 On 01-November-12 | | | Bond Future | 8.12 | 97.7634 | 97.5494 | 97.7634 | 0.00 |
| 28/03/2012 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 3355 | 3 | 3 | 3 | 0.00 |
| 28/03/2012 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3218 | 3 | 3 | 3 | 0.00 |
| 28/03/2012 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 3499 | 4 | 3 | 4 | 0.00 |
| 28/03/2012 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 2577 | 2 | 3 | 2 | 0.00 |
| 28/03/2012 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 2813 | 3 | 3 | 3 | 0.00 |
| 28/03/2012 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 2691 | 3 | 3 | 3 | 0.00 |
| 28/03/2012 | R207 On 07-February-13 | | | Bond Future | 8.21 | 95.7998 | 95.5827 | 95.7998 | 0.00 |
| 28/03/2012 | R207 On 07-February-13 | 8.25 | Call | Bond Future | 3643 | 4 | 4 | 4 | 0.00 |
| 28/03/2012 | R207 On 07-February-13 | 8.20 | Call | Bond Future | 3515 | 4 | 4 | 4 | 0.00 |
| 28/03/2012 | R207 On 07-February-13 | 8.30 | Call | Bond Future | 3778 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/03/2012 | R207 On 07-February-13 | 8.30 | Put | Bond Future | 3301 | 3 | 3 | 3 | 0.00 |
| 28/03/2012 | R207 On 07-February-13 | 8.20 | Put | Bond Future | 3540 | 3 | 4 | 3 | 0.00 |
| 28/03/2012 | R207 On 07-February-13 | 8.25 | Put | Bond Future | 3416 | 3 | 3 | 3 | 0.00 |
| 28/03/2012 | R208 On 03-May-12 | | | Bond Future | 8.02 | 93.0321 | 92.7456 | 93.0321 | 9,510.00 |
| 28/03/2012 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5660 | 6 | 6 | 6 | 0.00 |
| 28/03/2012 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5928 | 6 | 6 | 6 | 0.00 |
| 28/03/2012 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5392 | 6 | 5 | 6 | 0.00 |
| 28/03/2012 | R208 On 03-May-12 | 7.50 | Call | Bond Future | 167 | 0 | 0 | 0 | 3,000.00 |
| 28/03/2012 | R208 On 03-May-12 | 7.70 | Call | Bond Future | 391 | 0 | 0 | 0 | 1,000.00 |
| 28/03/2012 | R208 On 03-May-12 | 8.05 | Call | Bond Future | 1202 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R208 On 03-May-12 | 8.35 | Call | Bond Future | 2359 | 3 | 2 | 3 | 0.00 |
| 28/03/2012 | R208 On 03-May-12 | 8.35 | Put | Bond Future | 396 | 0 | 0 | 0 | 3,000.00 |
| 28/03/2012 | R208 On 03-May-12 | 8.05 | Put | Bond Future | 1000 | 1 | 1 | 1 | 1,000.00 |
| 28/03/2012 | R208 On 03-May-12 | 7.70 | Put | Bond Future | 2298 | 2 | 2 | 2 | 0.00 |
| 28/03/2012 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 35 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R208 On 03-May-12 | 7.50 | Put | Bond Future | 3306 | 3 | 3 | 3 | 0.00 |
| 28/03/2012 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 21 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 27 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R208 On 02-August-12 | | | Bond Future | 8.10 | 94.3773 | 94.0862 | 94.3773 | 0.00 |
| 28/03/2012 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4855 | 5 | 5 | 5 | 0.00 |
| 28/03/2012 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4656 | 5 | 5 | 5 | 0.00 |
| 28/03/2012 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5056 | 5 | 5 | 5 | 0.00 |
| 28/03/2012 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 1101 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 1252 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1175 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R208 On 01-November-12 | | | Bond Future | 8.17 | 92.4388 | 92.1435 | 92.4388 | 0.00 |
| 28/03/2012 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 3517 | 4 | 4 | 4 | 0.00 |
| 28/03/2012 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 3669 | 4 | 4 | 4 | 0.00 |
| 28/03/2012 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 3372 | 4 | 3 | 4 | 0.00 |
| 28/03/2012 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 3225 | 3 | 3 | 3 | 0.00 |
| 28/03/2012 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 2959 | 3 | 3 | 3 | 0.00 |
| 28/03/2012 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 3088 | 3 | 3 | 3 | 0.00 |
| 28/03/2012 | R208 On 07-February-13 | | | Bond Future | 8.25 | 94.0251 | 93.7267 | 94.0251 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/03/2012 | R208 On 07-February-13 | 8.00 | Call | Bond Future | 3220 | 3 | 3 | 3 | 0.00 |
| 28/03/2012 | R208 On 07-February-13 | 8.05 | Call | Bond Future | 3346 | 3 | 3 | 3 | 0.00 |
| 28/03/2012 | R208 On 07-February-13 | 7.95 | Call | Bond Future | 3097 | 3 | 3 | 3 | 0.00 |
| 28/03/2012 | R208 On 07-February-13 | 7.95 | Put | Bond Future | 4776 | 5 | 5 | 5 | 0.00 |
| 28/03/2012 | R208 On 07-February-13 | 8.05 | Put | Bond Future | 4463 | 4 | 4 | 4 | 0.00 |
| 28/03/2012 | R208 On 07-February-13 | 8.00 | Put | Bond Future | 4617 | 4 | 5 | 4 | 0.00 |
| 28/03/2012 | R209 On 03-May-12 | | | Bond Future | 8.97 | 74.5561 | 74.0319 | 74.5561 | 2,998.00 |
| 28/03/2012 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 1676 | 2 | 2 | 2 | 0.00 |
| 28/03/2012 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 1483 | 2 | 1 | 2 | 0.00 |
| 28/03/2012 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 1883 | 2 | 2 | 2 | 0.00 |
| 28/03/2012 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 1281 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 1644 | 1 | 2 | 1 | 0.00 |
| 28/03/2012 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 1454 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R209 On 02-August-12 | | | Bond Future | 9.05 | 75.6343 | 75.1020 | 75.6343 | 0.00 |
| 28/03/2012 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 4573 | 5 | 5 | 5 | 0.00 |
| 28/03/2012 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 4783 | 5 | 5 | 5 | 0.00 |
| 28/03/2012 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 4367 | 5 | 4 | 5 | 0.00 |
| 28/03/2012 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 3210 | 3 | 3 | 3 | 0.00 |
| 28/03/2012 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 2895 | 3 | 3 | 3 | 0.00 |
| 28/03/2012 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 3049 | 3 | 3 | 3 | 0.00 |
| 28/03/2012 | R209 On 01-November-12 | | | Bond Future | 9.11 | 73.6605 | 73.1197 | 73.6605 | 0.00 |
| 28/03/2012 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 4450 | 5 | 4 | 5 | 0.00 |
| 28/03/2012 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 4278 | 5 | 4 | 5 | 0.00 |
| 28/03/2012 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 4625 | 5 | 5 | 5 | 0.00 |
| 28/03/2012 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 5090 | 5 | 5 | 5 | 0.00 |
| 28/03/2012 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 5504 | 5 | 6 | 5 | 0.00 |
| 28/03/2012 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 5294 | 5 | 5 | 5 | 0.00 |
| 28/03/2012 | R209 On 07-February-13 | | | Bond Future | 9.18 | 74.9248 | 74.3761 | 74.9248 | 0.00 |
| 28/03/2012 | R209 On 07-February-13 | 9.00 | Call | Bond Future | 5144 | 5 | 5 | 5 | 0.00 |
| 28/03/2012 | R209 On 07-February-13 | 8.95 | Call | Bond Future | 4977 | 5 | 5 | 5 | 0.00 |
| 28/03/2012 | R209 On 07-February-13 | 9.05 | Call | Bond Future | 5315 | 6 | 5 | 6 | 0.00 |
| 28/03/2012 | R209 On 07-February-13 | 9.05 | Put | Bond Future | 6298 | 6 | 6 | 6 | 0.00 |
| 28/03/2012 | R209 On 07-February-13 | 8.95 | Put | Bond Future | 6720 | 6 | 7 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/03/2012 | R209 On 07-February-13 | 9.00 | Put | Bond Future | 6506 | 6 | 7 | 6 | 0.00 |
| 28/03/2012 | R210 On 03-May-12 | | | Bond Future | 140.11 | 140.4692 | 140.1076 | 140.4692 | 820.00 |
| 28/03/2012 | R210 On 03-May-12 | 139.00 | Call | Bond Future | 1108 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R210 On 03-May-12 | 139.05 | Call | Bond Future | 1058 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R210 On 03-May-12 | 138.95 | Call | Bond Future | 1158 | 2 | 1 | 2 | 0.00 |
| 28/03/2012 | R210 On 03-May-12 | 138.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R210 On 03-May-12 | 139.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R210 On 03-May-12 | 139.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R211 On 03-May-12 | | | Bond Future | 118.47 | 118.4798 | 118.4702 | 118.4798 | 480.00 |
| 28/03/2012 | R211 On 03-May-12 | 118.20 | Call | Bond Future | 270 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R211 On 03-May-12 | 118.15 | Call | Bond Future | 320 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R211 On 03-May-12 | 118.25 | Call | Bond Future | 220 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R211 On 03-May-12 | 118.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R211 On 03-May-12 | 118.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R211 On 03-May-12 | 118.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R212 On 03-May-12 | | | Bond Future | 116.51 | 116.5036 | 116.5059 | 116.5036 | 2,752.00 |
| 28/03/2012 | R212 On 03-May-12 | 115.30 | Call | Bond Future | 1206 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R212 On 03-May-12 | 115.35 | Call | Bond Future | 1156 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R212 On 03-May-12 | 115.25 | Call | Bond Future | 1256 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R212 On 03-May-12 | 115.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R212 On 03-May-12 | 115.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R212 On 03-May-12 | 115.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R213 On 03-May-12 | | | Bond Future | 8.86 | 84.9081 | 84.4470 | 84.9081 | 4,359.00 |
| 28/03/2012 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 3547 | 4 | 4 | 4 | 0.00 |
| 28/03/2012 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 3843 | 4 | 4 | 4 | 0.00 |
| 28/03/2012 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 3260 | 4 | 3 | 4 | 0.00 |
| 28/03/2012 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 610 | 1 | 1 | 1 | 0.00 |
| 28/03/2012 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 444 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 521 | 0 | 1 | 0 | 0.00 |
| 28/03/2012 | R213 On 02-August-12 | | | Bond Future | 8.93 | 86.1403 | 85.6703 | 86.1403 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/03/2012 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 5152 | 5 | 5 | 5 | 0.00 |
| 28/03/2012 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 5380 | 6 | 5 | 6 | 0.00 |
| 28/03/2012 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 4928 | 5 | 5 | 5 | 0.00 |
| 28/03/2012 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 2884 | 3 | 3 | 3 | 0.00 |
| 28/03/2012 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 2590 | 2 | 3 | 2 | 0.00 |
| 28/03/2012 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 2734 | 3 | 3 | 3 | 0.00 |
| 28/03/2012 | R213 On 01-November-12 | | | Bond Future | 9.01 | 83.9275 | 83.4486 | 83.9275 | 0.00 |
| 28/03/2012 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 4933 | 5 | 5 | 5 | 0.00 |
| 28/03/2012 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 5127 | 5 | 5 | 5 | 0.00 |
| 28/03/2012 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 4747 | 5 | 5 | 5 | 0.00 |
| 28/03/2012 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 5172 | 5 | 5 | 5 | 0.00 |
| 28/03/2012 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 4782 | 5 | 5 | 5 | 0.00 |
| 28/03/2012 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 4971 | 5 | 5 | 5 | 0.00 |
| 28/03/2012 | R213 On 07-February-13 | | | Bond Future | 9.08 | 85.3705 | 84.8835 | 85.3705 | 0.00 |
| 28/03/2012 | R213 On 07-February-13 | 9.00 | Call | Bond Future | 5549 | 6 | 6 | 6 | 0.00 |
| 28/03/2012 | R213 On 07-February-13 | 9.05 | Call | Bond Future | 5731 | 6 | 6 | 6 | 0.00 |
| 28/03/2012 | R213 On 07-February-13 | 8.95 | Call | Bond Future | 5371 | 6 | 5 | 6 | 0.00 |
| 28/03/2012 | R213 On 07-February-13 | 8.95 | Put | Bond Future | 6373 | 6 | 6 | 6 | 0.00 |
| 28/03/2012 | R213 On 07-February-13 | 9.05 | Put | Bond Future | 5966 | 6 | 6 | 6 | 0.00 |
| 28/03/2012 | R213 On 07-February-13 | 9.00 | Put | Bond Future | 6166 | 6 | 6 | 6 | 0.00 |
| 28/03/2012 | R214 On 03-May-12 | | | Bond Future | 9.02 | 76.0276 | 75.4743 | 76.0276 | 1,500.00 |
| 28/03/2012 | R214 On 03-May-12 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R214 On 03-May-12 | 8.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R214 On 03-May-12 | 8.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R214 On 03-May-12 | 8.81 | Put | Bond Future | 1706 | 1 | 2 | 1 | 0.00 |
| 28/03/2012 | R214 On 03-May-12 | 8.79 | Put | Bond Future | 1872 | 1 | 2 | 1 | 0.00 |
| 28/03/2012 | R214 On 03-May-12 | 8.80 | Put | Bond Future | 1789 | 1 | 2 | 1 | 0.00 |
| 28/03/2012 | R214 On 02-August-12 | | | Bond Future | 9.09 | 77.1219 | 76.5682 | 77.1219 | 0.00 |
| 28/03/2012 | R214 On 02-August-12 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R214 On 02-August-12 | 8.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R214 On 02-August-12 | 8.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2012 | R214 On 02-August-12 | 8.79 | Put | Bond Future | 2432 | 2 | 2 | 2 | 0.00 |
| 28/03/2012 | R214 On 02-August-12 | 8.81 | Put | Bond Future | 2266 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/03/2012 | R214 On 02-August-12 | 8.80 | Put | Bond Future | 2349 | 2 | 2 | 2 | 0.00 |
| 29/03/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/03/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/03/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/03/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/03/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/03/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/03/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/03/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/03/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/03/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/03/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/03/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/03/2012 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/03/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/03/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/03/2012 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/03/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/03/2012 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/03/2012 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/03/2012 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/03/2012 | AL7T On 03-May-12 | | | Index Future | 420.83 | 420.3650 | 420.8320 | 420.3650 | 16.00 |
| 29/03/2012 | AL7T On 02-August-12 | | | Index Future | 426.90 | 426.4320 | 426.8950 | 426.4320 | 0.00 |
| 29/03/2012 | ALBI On 03-May-12 | | | Index Future | 382.68 | 382.2730 | 382.6790 | 382.2730 | 899.00 |
| 29/03/2012 | ALBI On 02-August-12 | | | Index Future | 388.19 | 387.7900 | 388.1920 | 387.7900 | 118.00 |
| 29/03/2012 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/03/2012 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/03/2012 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/03/2012 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/03/2012 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/03/2012 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/03/2012 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/03/2012 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/03/2012 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/03/2012 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/03/2012 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/03/2012 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 29/03/2012 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/03/2012 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/03/2012 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/03/2012 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/03/2012 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/03/2012 | CAAN On 30-March-12 | | | Can-Do Future | 0.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 29/03/2012 | CAAO On 30-March-12 | | | Can-Do Future | 0.15 | 0.1693 | 0.1454 | 0.1693 | 100,000.00 |
| 29/03/2012 | CAAW On 20-April-12 | | | Any day expiry | 7.78 | 7.7135 | 7.7763 | 7.7135 | 0.00 |
| 29/03/2012 | CAAW On 20-April-12 | 8.10 | Call | Any day expiry | 32 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | CAAW On 20-April-12 | 8.05 | Call | Any day expiry | 38 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | CAAW On 20-April-12 | 8.15 | Call | Any day expiry | 26 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | CAAW On 20-April-12 | 8.15 | Put | Any day expiry | 400 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | CAAW On 20-April-12 | 8.05 | Put | Any day expiry | 312 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | CAAW On 20-April-12 | 8.10 | Put | Any day expiry | 356 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | CAAX On 30-March-12 | | | Can-Do Future | 0.00 | 0.0000 | 0.0000 | 0.0000 | 12,500.00 |
| 29/03/2012 | CAAY On 30-April-12 | | | Can-Do Future | 0.06 | 0.0480 | 0.0589 | 0.0480 | 12,500.00 |
| 29/03/2012 | CAAZ On 18-June-12 | | | Can-Do Future | 0.11 | 0.0985 | 0.1120 | 0.0985 | 5,670.00 |
| 29/03/2012 | CABA On 18-June-12 | | | Can-Do Future | 0.15 | 0.1016 | 0.1485 | 0.1016 | 8,000.00 |
| 29/03/2012 | CABB On 18-June-12 | | | Can-Do Future | 0.06 | 0.1055 | 0.0554 | 0.1055 | 8,000.00 |
| 29/03/2012 | CABC On 18-June-12 | | | Can-Do Future | 0.09 | 0.0778 | 0.0867 | 0.0778 | 16,000.00 |
| 29/03/2012 | CABD On 18-June-12 | | | Can-Do Future | 0.02 | 0.0389 | 0.0224 | 0.0389 | 16,000.00 |
| 29/03/2012 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/03/2012 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/03/2012 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/03/2012 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/03/2012 | DAAA On 29-March-12 | | | Any day expiry | 7.76 | 7.6925 | 7.7570 | 7.6925 | 0.00 |
| 29/03/2012 | DAAA On 29-March-12 | 7.90 | Call | Any day expiry | 0 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | DAAA On 29-March-12 | 7.95 | Call | Any day expiry | 0 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | DAAA On 29-March-12 | 7.85 | Call | Any day expiry | 0 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | DAAA On 29-March-12 | 7.85 | Put | Any day expiry | 93 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | DAAA On 29-March-12 | 7.95 | Put | Any day expiry | 193 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | DAAA On 29-March-12 | 7.90 | Put | Any day expiry | 143 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | DAAC On 30-March-12 | | | Any day expiry | 6.31 | 6.2829 | 6.3118 | 6.2829 | 0.00 |
| 29/03/2012 | DAAC On 30-March-12 | 6.28 | Call | Any day expiry | 44 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | DAAC On 30-March-12 | 6.33 | Call | Any day expiry | 16 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | DAAC On 30-March-12 | 6.23 | Call | Any day expiry | 88 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | DAAC On 30-March-12 | 6.23 | Put | Any day expiry | 2 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | DAAC On 30-March-12 | 6.33 | Put | Any day expiry | 30 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | DAAC On 30-March-12 | 6.28 | Put | Any day expiry | 8 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | DAAD On 30-March-12 | | | Any day expiry | 8.00 | 7.9660 | 7.9977 | 7.9660 | 0.00 |
| 29/03/2012 | DAAD On 30-March-12 | 7.99 | Call | Any day expiry | 24 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | DAAD On 30-March-12 | 8.04 | Call | Any day expiry | 6 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | DAAD On 30-March-12 | 7.94 | Call | Any day expiry | 62 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | DAAD On 30-March-12 | 7.94 | Put | Any day expiry | 4 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | DAAD On 30-March-12 | 8.04 | Put | Any day expiry | 48 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | DAAD On 30-March-12 | 7.99 | Put | Any day expiry | 16 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | GOVI On 03-May-12 | | | GOVI | 383.76 | 383.3640 | 383.7560 | 383.3640 | 201.00 |
| 29/03/2012 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 17560 | 1 | 2 | 1 | 0.00 |
| 29/03/2012 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 17460 | 1 | 2 | 1 | 0.00 |
| 29/03/2012 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 17660 | 1 | 2 | 1 | 0.00 |
| 29/03/2012 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | GOVI On 02-August-12 | | | GOVI | 389.29 | 388.8970 | 389.2850 | 388.8970 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/03/2012 | GOVI On 02-August-12 | 390.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | GOVI On 02-August-12 | 390.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | GOVI On 02-August-12 | 389.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | GOVI On 02-August-12 | 389.99 | Put | GOVI | 7050 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | GOVI On 02-August-12 | 390.01 | Put | GOVI | 7250 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | GOVI On 02-August-12 | 390.00 | Put | GOVI | 7150 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 29/03/2012 | IGOV On 03-May-12 | | | Index Future | 171.12 | 171.3940 | 171.1170 | 171.3940 | 550.00 |
| 29/03/2012 | IGOV On 02-August-12 | | | Index Future | 173.58 | 173.8680 | 173.5830 | 173.8680 | 0.00 |
| 29/03/2012 | ILBI On 03-May-12 | | | Index Future | 463.43 | 463.4290 | 463.4290 | 463.4290 | 0.00 |
| 29/03/2012 | ILBI On 02-August-12 | | | Index Future | 470.05 | 470.0530 | 470.0530 | 470.0530 | 152.00 |
| 29/03/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 29/03/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 29/03/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 29/03/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 29/03/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 29/03/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 29/03/2012 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.61 | 94.3800 | 94.3900 | 94.3800 | 0.00 |
| 29/03/2012 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.62 | 94.3500 | 94.3800 | 94.3500 | 0.00 |
| 29/03/2012 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.64 | 94.3300 | 94.3600 | 94.3300 | 2,890.00 |
| 29/03/2012 | JBAF On 18-July-12 | | | Jibar Tradeable Future | 5.66 | 94.2900 | 94.3400 | 94.2900 | 0.00 |
| 29/03/2012 | JBAF On 15-August-12 | | | Jibar Tradeable Future | 5.69 | 94.2500 | 94.3100 | 94.2500 | 0.00 |
| 29/03/2012 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.74 | 94.2000 | 94.2600 | 94.2000 | 44,760.00 |
| 29/03/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.87 | 94.0400 | 94.1300 | 94.0400 | 840.00 |
| 29/03/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.08 | 93.8400 | 93.9200 | 93.8400 | 790.00 |
| 29/03/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.30 | 93.6300 | 93.7000 | 93.6300 | 500.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/03/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.52 | 93.4100 | 93.4800 | 93.4100 | 1,700.00 |
| 29/03/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 6.73 | 93.1700 | 93.2700 | 93.1700 | 1,500.00 |
| 29/03/2012 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 6.94 | 92.9300 | 93.0600 | 92.9300 | 0.00 |
| 29/03/2012 | R157 On 03-May-12 | | | Bond Future | 6.83 | 121.5770 | 121.6664 | 121.5770 | 12,679.00 |
| 29/03/2012 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4603 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4760 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4445 | 4 | 4 | 4 | 0.00 |
| 29/03/2012 | R157 On 03-May-12 | 6.25 | Call | Bond Future | 27 | 0 | 0 | 0 | 1,500.00 |
| 29/03/2012 | R157 On 03-May-12 | 6.50 | Call | Bond Future | 122 | 0 | 0 | 0 | 1,500.00 |
| 29/03/2012 | R157 On 03-May-12 | 6.75 | Call | Bond Future | 373 | 0 | 0 | 0 | 1,500.00 |
| 29/03/2012 | R157 On 03-May-12 | 7.35 | Call | Bond Future | 1773 | 2 | 2 | 2 | 0.00 |
| 29/03/2012 | R157 On 03-May-12 | 7.35 | Put | Bond Future | 50 | 0 | 0 | 0 | 1,500.00 |
| 29/03/2012 | R157 On 03-May-12 | 6.75 | Put | Bond Future | 622 | 1 | 1 | 1 | 1,500.00 |
| 29/03/2012 | R157 On 03-May-12 | 6.50 | Put | Bond Future | 1204 | 1 | 1 | 1 | 1,500.00 |
| 29/03/2012 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R157 On 03-May-12 | 6.25 | Put | Bond Future | 1950 | 2 | 2 | 2 | 0.00 |
| 29/03/2012 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R157 On 02-August-12 | | | Bond Future | 6.92 | 123.3315 | 123.4202 | 123.3315 | 0.00 |
| 29/03/2012 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3445 | 3 | 3 | 3 | 0.00 |
| 29/03/2012 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3316 | 3 | 3 | 3 | 0.00 |
| 29/03/2012 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3574 | 3 | 4 | 3 | 0.00 |
| 29/03/2012 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 169 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 206 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 188 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R157 On 01-November-12 | | | Bond Future | 6.99 | 118.4296 | 118.5140 | 118.4296 | 0.00 |
| 29/03/2012 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1346 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1275 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 1419 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 1247 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 1385 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 1315 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R157 On 07-February-13 | | | Bond Future | 7.06 | 120.4661 | 120.5500 | 120.4661 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/03/2012 | R157 On 07-February-13 | 6.75 | Call | Bond Future | 1070 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R157 On 07-February-13 | 6.80 | Call | Bond Future | 1125 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R157 On 07-February-13 | 6.70 | Call | Bond Future | 1016 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R157 On 07-February-13 | 6.70 | Put | Bond Future | 1945 | 2 | 2 | 2 | 0.00 |
| 29/03/2012 | R157 On 07-February-13 | 6.80 | Put | Bond Future | 1797 | 2 | 2 | 2 | 0.00 |
| 29/03/2012 | R157 On 07-February-13 | 6.75 | Put | Bond Future | 1871 | 2 | 2 | 2 | 0.00 |
| 29/03/2012 | R186 On 03-May-12 | | | Bond Future | 8.49 | 120.5206 | 120.6225 | 120.5206 | 28,842.00 |
| 29/03/2012 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 4959 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 5334 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 4592 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R186 On 03-May-12 | 7.90 | Call | Bond Future | 208 | 0 | 0 | 0 | 2,250.00 |
| 29/03/2012 | R186 On 03-May-12 | 8.20 | Call | Bond Future | 726 | 1 | 1 | 1 | 750.00 |
| 29/03/2012 | R186 On 03-May-12 | 8.50 | Call | Bond Future | 1819 | 2 | 2 | 2 | 0.00 |
| 29/03/2012 | R186 On 03-May-12 | 8.85 | Call | Bond Future | 3885 | 4 | 4 | 4 | 0.00 |
| 29/03/2012 | R186 On 03-May-12 | 8.85 | Put | Bond Future | 617 | 1 | 1 | 1 | 2,250.00 |
| 29/03/2012 | R186 On 03-May-12 | 8.50 | Put | Bond Future | 1726 | 2 | 2 | 2 | 750.00 |
| 29/03/2012 | R186 On 03-May-12 | 8.20 | Put | Bond Future | 3458 | 4 | 3 | 4 | 0.00 |
| 29/03/2012 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 440 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R186 On 03-May-12 | 7.90 | Put | Bond Future | 5864 | 6 | 6 | 6 | 0.00 |
| 29/03/2012 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 308 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 368 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R186 On 02-August-12 | | | Bond Future | 8.57 | 116.9782 | 117.0780 | 116.9782 | 630.00 |
| 29/03/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 5075 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 5332 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R186 On 02-August-12 | 8.25 | Call | Bond Future | 2917 | 3 | 3 | 3 | 8,750.00 |
| 29/03/2012 | R186 On 02-August-12 | 8.66 | Call | Bond Future | 4638 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 4830 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R186 On 02-August-12 | 7.66 | Call | Bond Future | 1253 | 1 | 1 | 1 | 276.00 |
| 29/03/2012 | R186 On 02-August-12 | 7.76 | Call | Bond Future | 1463 | 1 | 1 | 1 | 43.00 |
| 29/03/2012 | R186 On 02-August-12 | 8.76 | Call | Bond Future | 5126 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R186 On 02-August-12 | 8.76 | Put | Bond Future | 3445 | 4 | 3 | 4 | 43.00 |
| 29/03/2012 | R186 On 02-August-12 | 7.76 | Put | Bond Future | 9201 | 9 | 9 | 9 | 0.00 |
| 29/03/2012 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 3684 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/03/2012 | R186 On 02-August-12 | 8.25 | Put | Bond Future | 5906 | 6 | 6 | 6 | 0.00 |
| 29/03/2012 | R186 On 02-August-12 | 8.66 | Put | Bond Future | 3851 | 4 | 4 | 4 | 276.00 |
| 29/03/2012 | R186 On 02-August-12 | 7.66 | Put | Bond Future | 9993 | 10 | 10 | 10 | 0.00 |
| 29/03/2012 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 3296 | 3 | 3 | 3 | 0.00 |
| 29/03/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 3483 | 4 | 3 | 4 | 0.00 |
| 29/03/2012 | R186 On 01-November-12 | | | Bond Future | 8.65 | 118.7776 | 118.8845 | 118.7776 | 0.00 |
| 29/03/2012 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 5948 | 6 | 6 | 6 | 0.00 |
| 29/03/2012 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 6187 | 6 | 6 | 6 | 0.00 |
| 29/03/2012 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 5721 | 6 | 6 | 6 | 0.00 |
| 29/03/2012 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 5250 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 4834 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 5035 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R186 On 07-February-13 | | | Bond Future | 8.72 | 115.5221 | 115.6269 | 115.5221 | 0.00 |
| 29/03/2012 | R186 On 07-February-13 | 8.50 | Call | Bond Future | 5556 | 6 | 6 | 6 | 0.00 |
| 29/03/2012 | R186 On 07-February-13 | 8.55 | Call | Bond Future | 5757 | 6 | 6 | 6 | 0.00 |
| 29/03/2012 | R186 On 07-February-13 | 8.45 | Call | Bond Future | 5358 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R186 On 07-February-13 | 8.45 | Put | Bond Future | 7790 | 8 | 8 | 8 | 0.00 |
| 29/03/2012 | R186 On 07-February-13 | 8.55 | Put | Bond Future | 7293 | 7 | 7 | 7 | 0.00 |
| 29/03/2012 | R186 On 07-February-13 | 8.50 | Put | Bond Future | 7539 | 8 | 8 | 8 | 0.00 |
| 29/03/2012 | R189 On 03-May-12 | | | Bond Future | 215.28 | 215.2758 | 215.2824 | 215.2758 | 0.00 |
| 29/03/2012 | R189 On 03-May-12 | 215.00 | Call | Bond Future | 282 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R189 On 03-May-12 | 215.05 | Call | Bond Future | 232 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R189 On 03-May-12 | 214.95 | Call | Bond Future | 332 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R189 On 03-May-12 | 214.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R189 On 03-May-12 | 215.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R189 On 03-May-12 | 215.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R197 On 03-May-12 | | | Bond Future | 254.99 | 254.9621 | 254.9876 | 254.9621 | 1,019.00 |
| 29/03/2012 | R197 On 03-May-12 | 251.00 | Call | Bond Future | 3988 | 4 | 4 | 4 | 0.00 |
| 29/03/2012 | R197 On 03-May-12 | 251.05 | Call | Bond Future | 3938 | 4 | 4 | 4 | 0.00 |
| 29/03/2012 | R197 On 03-May-12 | 250.95 | Call | Bond Future | 4038 | 4 | 4 | 4 | 0.00 |
| 29/03/2012 | R197 On 03-May-12 | 250.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R197 On 03-May-12 | 251.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/03/2012 | R197 On 03-May-12 | 251.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R201 On 03-May-12 | | | Bond Future | 6.13 | 109.4956 | 109.5601 | 109.4956 | 1,658.00 |
| 29/03/2012 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3921 | 4 | 4 | 4 | 0.00 |
| 29/03/2012 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3803 | 4 | 4 | 4 | 0.00 |
| 29/03/2012 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 4040 | 4 | 4 | 4 | 0.00 |
| 29/03/2012 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R201 On 02-August-12 | | | Bond Future | 6.17 | 106.6667 | 106.7321 | 106.6667 | 0.00 |
| 29/03/2012 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3002 | 3 | 3 | 3 | 0.00 |
| 29/03/2012 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2900 | 3 | 3 | 3 | 0.00 |
| 29/03/2012 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3105 | 3 | 3 | 3 | 0.00 |
| 29/03/2012 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 43 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 55 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 49 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R201 On 01-November-12 | | | Bond Future | 6.16 | 108.3154 | 108.3782 | 108.3154 | 0.00 |
| 29/03/2012 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1253 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1190 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1319 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 522 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 594 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 556 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R201 On 07-February-13 | | | Bond Future | 6.11 | 105.7629 | 105.8234 | 105.7629 | 0.00 |
| 29/03/2012 | R201 On 07-February-13 | 6.25 | Call | Bond Future | 1027 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R201 On 07-February-13 | 6.20 | Call | Bond Future | 978 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R201 On 07-February-13 | 6.30 | Call | Bond Future | 1077 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R201 On 07-February-13 | 6.30 | Put | Bond Future | 739 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R201 On 07-February-13 | 6.20 | Put | Bond Future | 818 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R201 On 07-February-13 | 6.25 | Put | Bond Future | 778 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R202 On 03-May-12 | | | Bond Future | 188.49 | 189.3565 | 188.4863 | 189.3565 | 36,952.00 |
| 29/03/2012 | R202 On 03-May-12 | 190.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R202 On 03-May-12 | 190.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/03/2012 | R202 On 03-May-12 | 189.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R202 On 03-May-12 | 189.95 | Put | Bond Future | 1464 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R202 On 03-May-12 | 190.05 | Put | Bond Future | 1564 | 1 | 2 | 1 | 0.00 |
| 29/03/2012 | R202 On 03-May-12 | 190.00 | Put | Bond Future | 1514 | 1 | 2 | 1 | 0.00 |
| 29/03/2012 | R203 On 03-May-12 | | | Bond Future | 7.40 | 104.7854 | 104.9056 | 104.7854 | 3,524.00 |
| 29/03/2012 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 5815 | 6 | 6 | 6 | 0.00 |
| 29/03/2012 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 6022 | 6 | 6 | 6 | 0.00 |
| 29/03/2012 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 5608 | 5 | 6 | 5 | 0.00 |
| 29/03/2012 | R203 On 03-May-12 | 7.00 | Call | Bond Future | 157 | 0 | 0 | 0 | 4,200.00 |
| 29/03/2012 | R203 On 03-May-12 | 7.80 | Call | Bond Future | 1950 | 2 | 2 | 2 | 0.00 |
| 29/03/2012 | R203 On 03-May-12 | 7.15 | Call | Bond Future | 306 | 0 | 0 | 0 | 1,400.00 |
| 29/03/2012 | R203 On 03-May-12 | 7.45 | Call | Bond Future | 861 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R203 On 03-May-12 | 7.45 | Put | Bond Future | 630 | 1 | 1 | 1 | 1,400.00 |
| 29/03/2012 | R203 On 03-May-12 | 7.80 | Put | Bond Future | 178 | 0 | 0 | 0 | 4,200.00 |
| 29/03/2012 | R203 On 03-May-12 | 7.15 | Put | Bond Future | 1418 | 2 | 1 | 2 | 0.00 |
| 29/03/2012 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R203 On 03-May-12 | 7.00 | Put | Bond Future | 1949 | 2 | 2 | 2 | 0.00 |
| 29/03/2012 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R203 On 02-August-12 | | | Bond Future | 7.49 | 106.2992 | 106.4184 | 106.2992 | 0.00 |
| 29/03/2012 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4628 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4798 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4459 | 4 | 4 | 4 | 0.00 |
| 29/03/2012 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 461 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 395 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 427 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R203 On 01-November-12 | | | Bond Future | 7.57 | 103.7806 | 103.8985 | 103.7806 | 0.00 |
| 29/03/2012 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 2582 | 3 | 3 | 3 | 0.00 |
| 29/03/2012 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 2700 | 3 | 3 | 3 | 0.00 |
| 29/03/2012 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 2471 | 2 | 2 | 2 | 0.00 |
| 29/03/2012 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 1935 | 2 | 2 | 2 | 0.00 |
| 29/03/2012 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 1761 | 2 | 2 | 2 | 0.00 |
| 29/03/2012 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 1844 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/03/2012 | R203 On 07-February-13 | | | Bond Future | 7.65 | 105.5645 | 105.6802 | 105.5645 | 0.00 |
| 29/03/2012 | R203 On 07-February-13 | 6.50 | Call | Bond Future | 830 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R203 On 07-February-13 | 6.45 | Call | Bond Future | 786 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R203 On 07-February-13 | 6.55 | Call | Bond Future | 876 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R203 On 07-February-13 | 6.55 | Put | Bond Future | 5246 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R203 On 07-February-13 | 6.45 | Put | Bond Future | 5563 | 6 | 6 | 6 | 0.00 |
| 29/03/2012 | R203 On 07-February-13 | 6.50 | Put | Bond Future | 5403 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R204 On 03-May-12 | | | Bond Future | 7.71 | 104.3980 | 104.5114 | 104.3980 | 3,396.00 |
| 29/03/2012 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 5211 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 5449 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R204 On 03-May-12 | 7.00 | Call | Bond Future | 41 | 0 | 0 | 0 | 550.00 |
| 29/03/2012 | R204 On 03-May-12 | 7.75 | Call | Bond Future | 1011 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4972 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 16 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R204 On 03-May-12 | 7.00 | Put | Bond Future | 3782 | 4 | 4 | 4 | 0.00 |
| 29/03/2012 | R204 On 03-May-12 | 7.75 | Put | Bond Future | 800 | 1 | 1 | 1 | 550.00 |
| 29/03/2012 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R204 On 02-August-12 | | | Bond Future | 7.80 | 101.8778 | 101.9872 | 101.8778 | 0.00 |
| 29/03/2012 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4276 | 4 | 4 | 4 | 0.00 |
| 29/03/2012 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4099 | 4 | 4 | 4 | 0.00 |
| 29/03/2012 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4456 | 4 | 4 | 4 | 0.00 |
| 29/03/2012 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 821 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 941 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 879 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R204 On 01-November-12 | | | Bond Future | 7.88 | 103.4514 | 103.5617 | 103.4514 | 0.00 |
| 29/03/2012 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3002 | 3 | 3 | 3 | 0.00 |
| 29/03/2012 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 2875 | 3 | 3 | 3 | 0.00 |
| 29/03/2012 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3134 | 3 | 3 | 3 | 0.00 |
| 29/03/2012 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 2336 | 2 | 2 | 2 | 0.00 |
| 29/03/2012 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 2554 | 3 | 3 | 3 | 0.00 |
| 29/03/2012 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 2442 | 2 | 2 | 2 | 0.00 |
| 29/03/2012 | R204 On 07-February-13 | | | Bond Future | 7.97 | 101.1948 | 101.3008 | 101.1948 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/03/2012 | R204 On 07-February-13 | 8.00 | Call | Bond Future | 3205 | 3 | 3 | 3 | 0.00 |
| 29/03/2012 | R204 On 07-February-13 | 8.05 | Call | Bond Future | 3324 | 3 | 3 | 3 | 0.00 |
| 29/03/2012 | R204 On 07-February-13 | 7.95 | Call | Bond Future | 3088 | 3 | 3 | 3 | 0.00 |
| 29/03/2012 | R204 On 07-February-13 | 7.95 | Put | Bond Future | 3166 | 3 | 3 | 3 | 0.00 |
| 29/03/2012 | R204 On 07-February-13 | 8.05 | Put | Bond Future | 2942 | 3 | 3 | 3 | 0.00 |
| 29/03/2012 | R204 On 07-February-13 | 8.00 | Put | Bond Future | 3053 | 3 | 3 | 3 | 0.00 |
| 29/03/2012 | R206 On 03-May-12 | | | Bond Future | 5.88 | 104.8342 | 104.8955 | 104.8342 | 890.00 |
| 29/03/2012 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2563 | 3 | 3 | 3 | 0.00 |
| 29/03/2012 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2641 | 3 | 3 | 3 | 0.00 |
| 29/03/2012 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2485 | 2 | 2 | 2 | 0.00 |
| 29/03/2012 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R206 On 02-August-12 | | | Bond Future | 5.90 | 102.5836 | 102.6429 | 102.5836 | 0.00 |
| 29/03/2012 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1866 | 2 | 2 | 2 | 0.00 |
| 29/03/2012 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1931 | 2 | 2 | 2 | 0.00 |
| 29/03/2012 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1802 | 2 | 2 | 2 | 0.00 |
| 29/03/2012 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 23 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 18 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 20 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R206 On 01-November-12 | | | Bond Future | 5.81 | 104.1687 | 104.2274 | 104.1687 | 0.00 |
| 29/03/2012 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 569 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 604 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 536 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 375 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 328 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 350 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R206 On 07-February-13 | | | Bond Future | 5.61 | 102.1915 | 102.2464 | 102.1915 | 0.00 |
| 29/03/2012 | R206 On 07-February-13 | 6.00 | Call | Bond Future | 623 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R206 On 07-February-13 | 5.95 | Call | Bond Future | 594 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R206 On 07-February-13 | 6.05 | Call | Bond Future | 653 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R206 On 07-February-13 | 6.05 | Put | Bond Future | 262 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R206 On 07-February-13 | 5.95 | Put | Bond Future | 292 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/03/2012 | R206 On 07-February-13 | 6.00 | Put | Bond Future | 277 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R207 On 03-May-12 | | | Bond Future | 7.93 | 98.2849 | 98.4011 | 98.2849 | 21,226.00 |
| 29/03/2012 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4463 | 4 | 4 | 4 | 0.00 |
| 29/03/2012 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4714 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4214 | 4 | 4 | 4 | 0.00 |
| 29/03/2012 | R207 On 03-May-12 | 7.45 | Call | Bond Future | 170 | 0 | 0 | 0 | 2,400.00 |
| 29/03/2012 | R207 On 03-May-12 | 7.65 | Call | Bond Future | 397 | 0 | 0 | 0 | 800.00 |
| 29/03/2012 | R207 On 03-May-12 | 8.00 | Call | Bond Future | 1204 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R207 On 03-May-12 | 8.30 | Call | Bond Future | 2333 | 2 | 2 | 2 | 0.00 |
| 29/03/2012 | R207 On 03-May-12 | 8.30 | Put | Bond Future | 305 | 0 | 0 | 0 | 2,400.00 |
| 29/03/2012 | R207 On 03-May-12 | 8.00 | Put | Bond Future | 812 | 1 | 1 | 1 | 800.00 |
| 29/03/2012 | R207 On 03-May-12 | 7.65 | Put | Bond Future | 1958 | 2 | 2 | 2 | 0.00 |
| 29/03/2012 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 59 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R207 On 03-May-12 | 7.45 | Put | Bond Future | 2869 | 3 | 3 | 3 | 0.00 |
| 29/03/2012 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 37 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 47 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R207 On 02-August-12 | | | Bond Future | 8.02 | 96.0651 | 96.1833 | 96.0651 | 0.00 |
| 29/03/2012 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4766 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4576 | 4 | 5 | 4 | 0.00 |
| 29/03/2012 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4959 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 890 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 1017 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 952 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R207 On 01-November-12 | | | Bond Future | 8.10 | 97.5494 | 97.6694 | 97.5494 | 0.00 |
| 29/03/2012 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 3415 | 3 | 3 | 3 | 0.00 |
| 29/03/2012 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3276 | 3 | 3 | 3 | 0.00 |
| 29/03/2012 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 3560 | 3 | 4 | 3 | 0.00 |
| 29/03/2012 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 2518 | 3 | 3 | 3 | 0.00 |
| 29/03/2012 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 2751 | 3 | 3 | 3 | 0.00 |
| 29/03/2012 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 2631 | 3 | 3 | 3 | 0.00 |
| 29/03/2012 | R207 On 07-February-13 | | | Bond Future | 8.18 | 95.5827 | 95.6988 | 95.5827 | 0.00 |
| 29/03/2012 | R207 On 07-February-13 | 8.25 | Call | Bond Future | 3699 | 4 | 4 | 4 | 0.00 |
| 29/03/2012 | R207 On 07-February-13 | 8.30 | Call | Bond Future | 3835 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/03/2012 | R207 On 07-February-13 | 8.20 | Call | Bond Future | 3570 | 4 | 4 | 4 | 0.00 |
| 29/03/2012 | R207 On 07-February-13 | 8.20 | Put | Bond Future | 3479 | 4 | 3 | 4 | 0.00 |
| 29/03/2012 | R207 On 07-February-13 | 8.30 | Put | Bond Future | 3241 | 3 | 3 | 3 | 0.00 |
| 29/03/2012 | R207 On 07-February-13 | 8.25 | Put | Bond Future | 3356 | 3 | 3 | 3 | 0.00 |
| 29/03/2012 | R208 On 03-May-12 | | | Bond Future | 8.00 | 92.7456 | 92.8469 | 92.7456 | 9,510.00 |
| 29/03/2012 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5757 | 6 | 6 | 6 | 0.00 |
| 29/03/2012 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 6026 | 6 | 6 | 6 | 0.00 |
| 29/03/2012 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5488 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R208 On 03-May-12 | 7.50 | Call | Bond Future | 172 | 0 | 0 | 0 | 3,000.00 |
| 29/03/2012 | R208 On 03-May-12 | 7.70 | Call | Bond Future | 404 | 0 | 0 | 0 | 1,000.00 |
| 29/03/2012 | R208 On 03-May-12 | 8.05 | Call | Bond Future | 1242 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R208 On 03-May-12 | 8.35 | Call | Bond Future | 2426 | 2 | 2 | 2 | 0.00 |
| 29/03/2012 | R208 On 03-May-12 | 8.35 | Put | Bond Future | 362 | 0 | 0 | 0 | 3,000.00 |
| 29/03/2012 | R208 On 03-May-12 | 8.05 | Put | Bond Future | 938 | 1 | 1 | 1 | 1,000.00 |
| 29/03/2012 | R208 On 03-May-12 | 7.70 | Put | Bond Future | 2210 | 2 | 2 | 2 | 0.00 |
| 29/03/2012 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 29 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R208 On 03-May-12 | 7.50 | Put | Bond Future | 3210 | 3 | 3 | 3 | 0.00 |
| 29/03/2012 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 17 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 23 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R208 On 02-August-12 | | | Bond Future | 8.08 | 94.0862 | 94.1850 | 94.0862 | 0.00 |
| 29/03/2012 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4918 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5121 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4718 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 1215 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 1067 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1139 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R208 On 01-November-12 | | | Bond Future | 8.16 | 92.1435 | 92.2399 | 92.1435 | 0.00 |
| 29/03/2012 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 3562 | 4 | 4 | 4 | 0.00 |
| 29/03/2012 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 3715 | 4 | 4 | 4 | 0.00 |
| 29/03/2012 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 3415 | 3 | 3 | 3 | 0.00 |
| 29/03/2012 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 3171 | 3 | 3 | 3 | 0.00 |
| 29/03/2012 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 2908 | 3 | 3 | 3 | 0.00 |
| 29/03/2012 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 3036 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/03/2012 | R208 On 07-February-13 | | | Bond Future | 8.23 | 93.7267 | 93.8205 | 93.7267 | 0.00 |
| 29/03/2012 | R208 On 07-February-13 | 8.00 | Call | Bond Future | 3257 | 3 | 3 | 3 | 0.00 |
| 29/03/2012 | R208 On 07-February-13 | 7.95 | Call | Bond Future | 3133 | 3 | 3 | 3 | 0.00 |
| 29/03/2012 | R208 On 07-February-13 | 8.05 | Call | Bond Future | 3385 | 3 | 3 | 3 | 0.00 |
| 29/03/2012 | R208 On 07-February-13 | 8.05 | Put | Bond Future | 4408 | 4 | 4 | 4 | 0.00 |
| 29/03/2012 | R208 On 07-February-13 | 7.95 | Put | Bond Future | 4718 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R208 On 07-February-13 | 8.00 | Put | Bond Future | 4560 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R209 On 03-May-12 | | | Bond Future | 8.95 | 74.0319 | 74.1931 | 74.0319 | 2,998.00 |
| 29/03/2012 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 1741 | 2 | 2 | 2 | 0.00 |
| 29/03/2012 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 1542 | 1 | 2 | 1 | 0.00 |
| 29/03/2012 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 1955 | 2 | 2 | 2 | 0.00 |
| 29/03/2012 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 1192 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 1542 | 2 | 2 | 2 | 0.00 |
| 29/03/2012 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 1358 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R209 On 02-August-12 | | | Bond Future | 9.02 | 75.1020 | 75.2610 | 75.1020 | 0.00 |
| 29/03/2012 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 4653 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 4444 | 4 | 4 | 4 | 0.00 |
| 29/03/2012 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 4865 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 2818 | 3 | 3 | 3 | 0.00 |
| 29/03/2012 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 3128 | 3 | 3 | 3 | 0.00 |
| 29/03/2012 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 2970 | 3 | 3 | 3 | 0.00 |
| 29/03/2012 | R209 On 01-November-12 | | | Bond Future | 9.09 | 73.1197 | 73.2842 | 73.1197 | 0.00 |
| 29/03/2012 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 4522 | 4 | 5 | 4 | 0.00 |
| 29/03/2012 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 4348 | 4 | 4 | 4 | 0.00 |
| 29/03/2012 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 4699 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 5000 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 5409 | 6 | 5 | 6 | 0.00 |
| 29/03/2012 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 5201 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R209 On 07-February-13 | | | Bond Future | 9.16 | 74.3761 | 74.5385 | 74.3761 | 0.00 |
| 29/03/2012 | R209 On 07-February-13 | 9.00 | Call | Bond Future | 5217 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R209 On 07-February-13 | 9.05 | Call | Bond Future | 5389 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R209 On 07-February-13 | 8.95 | Call | Bond Future | 5048 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R209 On 07-February-13 | 8.95 | Put | Bond Future | 6628 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/03/2012 | R209 On 07-February-13 | 9.05 | Put | Bond Future | 6210 | 6 | 6 | 6 | 0.00 |
| 29/03/2012 | R209 On 07-February-13 | 9.00 | Put | Bond Future | 6416 | 7 | 6 | 7 | 0.00 |
| 29/03/2012 | R210 On 03-May-12 | | | Bond Future | 139.94 | 140.1076 | 139.9392 | 140.1076 | 820.00 |
| 29/03/2012 | R210 On 03-May-12 | 139.00 | Call | Bond Future | 939 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R210 On 03-May-12 | 138.95 | Call | Bond Future | 989 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R210 On 03-May-12 | 139.05 | Call | Bond Future | 889 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R210 On 03-May-12 | 139.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R210 On 03-May-12 | 138.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R210 On 03-May-12 | 139.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R211 On 03-May-12 | | | Bond Future | 118.48 | 118.4702 | 118.4780 | 118.4702 | 480.00 |
| 29/03/2012 | R211 On 03-May-12 | 118.20 | Call | Bond Future | 278 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R211 On 03-May-12 | 118.25 | Call | Bond Future | 228 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R211 On 03-May-12 | 118.15 | Call | Bond Future | 328 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R211 On 03-May-12 | 118.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R211 On 03-May-12 | 118.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R211 On 03-May-12 | 118.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R212 On 03-May-12 | | | Bond Future | 116.52 | 116.5059 | 116.5175 | 116.5059 | 2,752.00 |
| 29/03/2012 | R212 On 03-May-12 | 115.30 | Call | Bond Future | 1217 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R212 On 03-May-12 | 115.25 | Call | Bond Future | 1267 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R212 On 03-May-12 | 115.35 | Call | Bond Future | 1167 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R212 On 03-May-12 | 115.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R212 On 03-May-12 | 115.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R212 On 03-May-12 | 115.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R213 On 03-May-12 | | | Bond Future | 8.85 | 84.4470 | 84.5342 | 84.4470 | 4,359.00 |
| 29/03/2012 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 3599 | 4 | 4 | 4 | 0.00 |
| 29/03/2012 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 3899 | 4 | 4 | 4 | 0.00 |
| 29/03/2012 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 3308 | 3 | 3 | 3 | 0.00 |
| 29/03/2012 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 570 | 1 | 1 | 1 | 0.00 |
| 29/03/2012 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 413 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 486 | 1 | 0 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/03/2012 | R213 On 02-August-12 | | | Bond Future | 8.92 | 85.6703 | 85.7562 | 85.6703 | 0.00 |
| 29/03/2012 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 5191 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 5420 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 4965 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 2835 | 3 | 3 | 3 | 0.00 |
| 29/03/2012 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 2544 | 3 | 3 | 3 | 0.00 |
| 29/03/2012 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 2687 | 3 | 3 | 3 | 0.00 |
| 29/03/2012 | R213 On 01-November-12 | | | Bond Future | 8.99 | 83.4486 | 83.5332 | 83.4486 | 0.00 |
| 29/03/2012 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 4966 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 5162 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 4780 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 5120 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 4732 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 4920 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R213 On 07-February-13 | | | Bond Future | 9.07 | 84.8835 | 84.9669 | 84.8835 | 0.00 |
| 29/03/2012 | R213 On 07-February-13 | 9.00 | Call | Bond Future | 5583 | 6 | 6 | 6 | 0.00 |
| 29/03/2012 | R213 On 07-February-13 | 9.05 | Call | Bond Future | 5766 | 6 | 6 | 6 | 0.00 |
| 29/03/2012 | R213 On 07-February-13 | 8.95 | Call | Bond Future | 5404 | 5 | 5 | 5 | 0.00 |
| 29/03/2012 | R213 On 07-February-13 | 8.95 | Put | Bond Future | 6322 | 6 | 6 | 6 | 0.00 |
| 29/03/2012 | R213 On 07-February-13 | 9.05 | Put | Bond Future | 5918 | 6 | 6 | 6 | 0.00 |
| 29/03/2012 | R213 On 07-February-13 | 9.00 | Put | Bond Future | 6117 | 6 | 6 | 6 | 0.00 |
| 29/03/2012 | R214 On 03-May-12 | | | Bond Future | 9.00 | 75.4743 | 75.6420 | 75.4743 | 1,500.00 |
| 29/03/2012 | R214 On 03-May-12 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R214 On 03-May-12 | 8.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R214 On 03-May-12 | 8.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R214 On 03-May-12 | 8.81 | Put | Bond Future | 1538 | 2 | 2 | 2 | 0.00 |
| 29/03/2012 | R214 On 03-May-12 | 8.79 | Put | Bond Future | 1704 | 2 | 2 | 2 | 0.00 |
| 29/03/2012 | R214 On 03-May-12 | 8.80 | Put | Bond Future | 1621 | 2 | 2 | 2 | 0.00 |
| 29/03/2012 | R214 On 02-August-12 | | | Bond Future | 9.07 | 76.5682 | 76.7336 | 76.5682 | 0.00 |
| 29/03/2012 | R214 On 02-August-12 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R214 On 02-August-12 | 8.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R214 On 02-August-12 | 8.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/03/2012 | R214 On 02-August-12 | 8.79 | Put | Bond Future | 2266 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/03/2012 | R214 On 02-August-12 | 8.81 | Put | Bond Future | 2101 | 2 | 2 | 2 | 0.00 |
| 29/03/2012 | R214 On 02-August-12 | 8.80 | Put | Bond Future | 2183 | 2 | 2 | 2 | 0.00 |