



Derivatives Weekly Statistics Report

From: 16/04/2012 To: 17/04/2012

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/04/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/04/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/04/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/04/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/04/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/04/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/04/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/04/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/04/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/04/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/04/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/04/2012 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

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

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/04/2012 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/04/2012 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 16/04/2012 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/04/2012 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/04/2012 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/04/2012 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/04/2012 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/04/2012 | CAAW On 20-April-12 | | | Any day expiry | 7.96 | 7.9395 | 7.9639 | 7.9395 | 0.00 |
| 16/04/2012 | CAAW On 20-April-12 | 8.10 | Call | Any day expiry | 16 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | CAAW On 20-April-12 | 8.05 | Call | Any day expiry | 25 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | CAAW On 20-April-12 | 8.15 | Call | Any day expiry | 10 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | CAAW On 20-April-12 | 8.15 | Put | Any day expiry | 196 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | CAAW On 20-April-12 | 8.05 | Put | Any day expiry | 111 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | CAAW On 20-April-12 | 8.10 | Put | Any day expiry | 152 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | CAAY On 30-April-12 | | | Can-Do Future | 0.09 | 0.0832 | 0.0855 | 0.0832 | 12,500.00 |
| 16/04/2012 | CAAZ On 18-June-12 | | | Can-Do Future | 0.16 | 0.1551 | 0.1647 | 0.1551 | 5,670.00 |
| 16/04/2012 | CABA On 18-June-12 | | | Can-Do Future | 0.21 | 0.2033 | 0.2115 | 0.2033 | 8,000.00 |
| 16/04/2012 | CABB On 18-June-12 | | | Can-Do Future | 0.01 | 0.0120 | 0.0116 | 0.0120 | 8,000.00 |
| 16/04/2012 | CABC On 18-June-12 | | | Can-Do Future | 0.21 | 0.2166 | 0.2096 | 0.2166 | 16,000.00 |
| 16/04/2012 | CABD On 18-June-12 | | | Can-Do Future | 0.01 | 0.0061 | 0.0055 | 0.0061 | 16,000.00 |
| 16/04/2012 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

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|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/04/2012 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/04/2012 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/04/2012 | DAAE On 30-April-12 | | | Any day expiry | 6.53 | 6.5534 | 6.5279 | 6.5534 | 1,000.00 |
| 16/04/2012 | DAAE On 30-April-12 | 6.50 | Call | Any day expiry | 77 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | DAAE On 30-April-12 | 6.45 | Call | Any day expiry | 111 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | DAAE On 30-April-12 | 6.55 | Call | Any day expiry | 50 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | DAAE On 30-April-12 | 6.55 | Put | Any day expiry | 72 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | DAAE On 30-April-12 | 6.45 | Put | Any day expiry | 33 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | DAAE On 30-April-12 | 6.50 | Put | Any day expiry | 49 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | DAAF On 30-April-12 | | | Any day expiry | 8.25 | 8.2336 | 8.2478 | 8.2336 | 1,000.00 |
| 16/04/2012 | DAAF On 30-April-12 | 8.00 | Call | Any day expiry | 259 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | DAAF On 30-April-12 | 8.05 | Call | Any day expiry | 215 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | DAAF On 30-April-12 | 7.95 | Call | Any day expiry | 305 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | DAAF On 30-April-12 | 7.95 | Put | Any day expiry | 7 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | DAAF On 30-April-12 | 8.05 | Put | Any day expiry | 17 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | DAAF On 30-April-12 | 8.00 | Put | Any day expiry | 11 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | GOVI On 03-May-12 | | | GOVI | 385.28 | 385.0690 | 385.2830 | 385.0690 | 205.00 |
| 16/04/2012 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 32830 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 32730 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 32930 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | GOVI On 02-August-12 | | | GOVI | 390.75 | 390.5440 | 390.7490 | 390.5440 | 26.00 |
| 16/04/2012 | GOVI On 02-August-12 | 390.00 | Call | GOVI | 7490 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | GOVI On 02-August-12 | 390.01 | Call | GOVI | 7390 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | GOVI On 02-August-12 | 389.99 | Call | GOVI | 7590 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | GOVI On 02-August-12 | 389.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

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|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | GOVI On 02-August-12 | 390.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | GOVI On 02-August-12 | 390.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 16/04/2012 | IGOV On 03-May-12 | | | Index Future | 172.91 | 172.9340 | 172.9070 | 172.9340 | 563.00 |
| 16/04/2012 | IGOV On 02-August-12 | | | Index Future | 175.36 | 175.3930 | 175.3600 | 175.3930 | 0.00 |
| 16/04/2012 | ILBI On 03-May-12 | | | Index Future | 468.55 | 468.0000 | 468.5490 | 468.0000 | 0.00 |
| 16/04/2012 | ILBI On 02-August-12 | | | Index Future | 475.21 | 474.6500 | 475.2060 | 474.6500 | 169.00 |
| 16/04/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 16/04/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 16/04/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 16/04/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 16/04/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 16/04/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 16/04/2012 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.60 | 94.4000 | 94.4000 | 94.4000 | 0.00 |
| 16/04/2012 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.61 | 94.3900 | 94.3900 | 94.3900 | 0.00 |
| 16/04/2012 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.63 | 94.3700 | 94.3700 | 94.3700 | 2,890.00 |
| 16/04/2012 | JBAF On 18-July-12 | | | Jibar Tradeable Future | 5.65 | 94.3500 | 94.3500 | 94.3500 | 0.00 |
| 16/04/2012 | JBAF On 15-August-12 | | | Jibar Tradeable Future | 5.68 | 94.3300 | 94.3200 | 94.3300 | 0.00 |
| 16/04/2012 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.71 | 94.3000 | 94.2900 | 94.3000 | 44,760.00 |
| 16/04/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.82 | 94.1800 | 94.1800 | 94.1800 | 840.00 |
| 16/04/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.01 | 94.0100 | 93.9900 | 94.0100 | 790.00 |
| 16/04/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.21 | 93.8200 | 93.7900 | 93.8200 | 500.00 |
| 16/04/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.41 | 93.6200 | 93.5900 | 93.6200 | 1,700.00 |
| 16/04/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 6.62 | 93.4200 | 93.3800 | 93.4200 | 1,500.00 |
| 16/04/2012 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 6.83 | 93.2100 | 93.1700 | 93.2100 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | R157 On 03-May-12 | | | Bond Future | 6.73 | 121.9748 | 121.9782 | 121.9748 | 12,719.00 |
| 16/04/2012 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4915 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 5072 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4757 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R157 On 03-May-12 | 6.25 | Call | Bond Future | 6 | 0 | 0 | 0 | 1,500.00 |
| 16/04/2012 | R157 On 03-May-12 | 6.50 | Call | Bond Future | 70 | 0 | 0 | 0 | 1,500.00 |
| 16/04/2012 | R157 On 03-May-12 | 7.35 | Call | Bond Future | 2037 | 2 | 2 | 2 | 0.00 |
| 16/04/2012 | R157 On 03-May-12 | 6.75 | Call | Bond Future | 354 | 0 | 0 | 0 | 1,500.00 |
| 16/04/2012 | R157 On 03-May-12 | 6.75 | Put | Bond Future | 291 | 0 | 0 | 0 | 1,500.00 |
| 16/04/2012 | R157 On 03-May-12 | 7.35 | Put | Bond Future | 3 | 0 | 0 | 0 | 1,500.00 |
| 16/04/2012 | R157 On 03-May-12 | 6.50 | Put | Bond Future | 841 | 1 | 1 | 1 | 1,500.00 |
| 16/04/2012 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R157 On 03-May-12 | 6.25 | Put | Bond Future | 1618 | 2 | 2 | 2 | 0.00 |
| 16/04/2012 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R157 On 02-August-12 | | | Bond Future | 6.82 | 123.7115 | 123.7085 | 123.7115 | 108.00 |
| 16/04/2012 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3590 | 4 | 4 | 4 | 0.00 |
| 16/04/2012 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3449 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3731 | 4 | 4 | 4 | 0.00 |
| 16/04/2012 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 38 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 51 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 44 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R157 On 01-November-12 | | | Bond Future | 6.89 | 118.8072 | 118.8072 | 118.8072 | 0.00 |
| 16/04/2012 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1347 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 1427 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1270 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 1087 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 962 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 1023 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R157 On 07-February-13 | | | Bond Future | 6.96 | 120.8255 | 120.8203 | 120.8255 | 0.00 |
| 16/04/2012 | R157 On 07-February-13 | 6.75 | Call | Bond Future | 1111 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R157 On 07-February-13 | 6.80 | Call | Bond Future | 1169 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R157 On 07-February-13 | 6.70 | Call | Bond Future | 1054 | 1 | 1 | 1 | 0.00 |

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| 16/04/2012 | R157 On 07-February-13 | 6.70 | Put | Bond Future | 1713 | 2 | 2 | 2 | 0.00 |
| 16/04/2012 | R157 On 07-February-13 | 6.80 | Put | Bond Future | 1571 | 2 | 2 | 2 | 0.00 |
| 16/04/2012 | R157 On 07-February-13 | 6.75 | Put | Bond Future | 1641 | 2 | 2 | 2 | 0.00 |
| 16/04/2012 | R186 On 03-May-12 | | | Bond Future | 8.44 | 121.0405 | 121.0964 | 121.0405 | 30,792.00 |
| 16/04/2012 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 5175 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 5584 | 6 | 6 | 6 | 0.00 |
| 16/04/2012 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 4771 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R186 On 03-May-12 | 7.90 | Call | Bond Future | 92 | 0 | 0 | 0 | 2,250.00 |
| 16/04/2012 | R186 On 03-May-12 | 8.85 | Call | Bond Future | 3985 | 4 | 4 | 4 | 0.00 |
| 16/04/2012 | R186 On 03-May-12 | 8.20 | Call | Bond Future | 514 | 1 | 1 | 1 | 750.00 |
| 16/04/2012 | R186 On 03-May-12 | 8.50 | Call | Bond Future | 1660 | 2 | 2 | 2 | 0.00 |
| 16/04/2012 | R186 On 03-May-12 | 8.50 | Put | Bond Future | 1093 | 1 | 1 | 1 | 750.00 |
| 16/04/2012 | R186 On 03-May-12 | 8.85 | Put | Bond Future | 243 | 0 | 0 | 0 | 2,250.00 |
| 16/04/2012 | R186 On 03-May-12 | 8.20 | Put | Bond Future | 2772 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 145 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R186 On 03-May-12 | 7.90 | Put | Bond Future | 5274 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 84 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 111 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R186 On 02-August-12 | | | Bond Future | 8.52 | 117.4788 | 117.5336 | 117.4788 | 790.00 |
| 16/04/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 4622 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 4894 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R186 On 02-August-12 | 8.25 | Call | Bond Future | 2376 | 2 | 2 | 2 | 8,750.00 |
| 16/04/2012 | R186 On 02-August-12 | 8.66 | Call | Bond Future | 4158 | 4 | 4 | 4 | 0.00 |
| 16/04/2012 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 4361 | 4 | 4 | 4 | 0.00 |
| 16/04/2012 | R186 On 02-August-12 | 7.66 | Call | Bond Future | 816 | 1 | 1 | 1 | 276.00 |
| 16/04/2012 | R186 On 02-August-12 | 7.76 | Call | Bond Future | 996 | 1 | 1 | 1 | 43.00 |
| 16/04/2012 | R186 On 02-August-12 | 8.76 | Call | Bond Future | 4676 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R186 On 02-August-12 | 8.00 | Call | Bond Future | 1572 | 2 | 2 | 2 | 199.00 |
| 16/04/2012 | R186 On 02-August-12 | 9.00 | Call | Bond Future | 6048 | 6 | 6 | 6 | 0.00 |
| 16/04/2012 | R186 On 02-August-12 | 9.00 | Put | Bond Future | 1804 | 2 | 2 | 2 | 199.00 |
| 16/04/2012 | R186 On 02-August-12 | 8.76 | Put | Bond Future | 2539 | 3 | 3 | 3 | 43.00 |
| 16/04/2012 | R186 On 02-August-12 | 8.00 | Put | Bond Future | 6495 | 7 | 6 | 7 | 0.00 |
| 16/04/2012 | R186 On 02-August-12 | 7.76 | Put | Bond Future | 8279 | 8 | 8 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 2760 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | R186 On 02-August-12 | 8.25 | Put | Bond Future | 4909 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R186 On 02-August-12 | 8.66 | Put | Bond Future | 2916 | 3 | 3 | 3 | 276.00 |
| 16/04/2012 | R186 On 02-August-12 | 7.66 | Put | Bond Future | 9101 | 9 | 9 | 9 | 0.00 |
| 16/04/2012 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 2402 | 2 | 2 | 2 | 0.00 |
| 16/04/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 2574 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | R186 On 01-November-12 | | | Bond Future | 8.60 | 119.2869 | 119.3407 | 119.2869 | 0.00 |
| 16/04/2012 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 5891 | 6 | 6 | 6 | 0.00 |
| 16/04/2012 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 5656 | 6 | 6 | 6 | 0.00 |
| 16/04/2012 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 6136 | 6 | 6 | 6 | 0.00 |
| 16/04/2012 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 4327 | 4 | 4 | 4 | 0.00 |
| 16/04/2012 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 4729 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 4521 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R186 On 07-February-13 | | | Bond Future | 8.67 | 116.0126 | 116.0653 | 116.0126 | 0.00 |
| 16/04/2012 | R186 On 07-February-13 | 8.50 | Call | Bond Future | 5376 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R186 On 07-February-13 | 8.55 | Call | Bond Future | 5582 | 6 | 6 | 6 | 0.00 |
| 16/04/2012 | R186 On 07-February-13 | 8.45 | Call | Bond Future | 5174 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R186 On 07-February-13 | 8.45 | Put | Bond Future | 7168 | 7 | 7 | 7 | 0.00 |
| 16/04/2012 | R186 On 07-February-13 | 8.55 | Put | Bond Future | 6680 | 7 | 7 | 7 | 0.00 |
| 16/04/2012 | R186 On 07-February-13 | 8.50 | Put | Bond Future | 6921 | 7 | 7 | 7 | 0.00 |
| 16/04/2012 | R189 On 03-May-12 | | | Bond Future | 215.38 | 215.3778 | 215.3838 | 215.3778 | 0.00 |
| 16/04/2012 | R189 On 03-May-12 | 215.00 | Call | Bond Future | 384 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R189 On 03-May-12 | 215.05 | Call | Bond Future | 334 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R189 On 03-May-12 | 214.95 | Call | Bond Future | 434 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R189 On 03-May-12 | 214.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R189 On 03-May-12 | 215.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R189 On 03-May-12 | 215.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R189 On 02-August-12 | | | Bond Future | 218.44 | 218.0000 | 218.4396 | 218.0000 | 44.00 |
| 16/04/2012 | R189 On 02-August-12 | 218.00 | Call | Bond Future | 440 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R189 On 02-August-12 | 218.05 | Call | Bond Future | 390 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R189 On 02-August-12 | 217.95 | Call | Bond Future | 490 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R189 On 02-August-12 | 217.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R189 On 02-August-12 | 218.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | R189 On 02-August-12 | 218.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R197 On 03-May-12 | | | Bond Future | 258.39 | 258.3709 | 258.3950 | 258.3709 | 1,044.00 |
| 16/04/2012 | R197 On 03-May-12 | 251.00 | Call | Bond Future | 7395 | 7 | 7 | 7 | 0.00 |
| 16/04/2012 | R197 On 03-May-12 | 251.05 | Call | Bond Future | 7345 | 7 | 7 | 7 | 0.00 |
| 16/04/2012 | R197 On 03-May-12 | 250.95 | Call | Bond Future | 7445 | 7 | 7 | 7 | 0.00 |
| 16/04/2012 | R197 On 03-May-12 | 250.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R197 On 03-May-12 | 251.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R197 On 03-May-12 | 251.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R197 On 02-August-12 | | | Bond Future | 256.87 | 257.0000 | 256.8717 | 257.0000 | 257.00 |
| 16/04/2012 | R197 On 02-August-12 | 257.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R197 On 02-August-12 | 256.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R197 On 02-August-12 | 257.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R197 On 02-August-12 | 257.05 | Put | Bond Future | 178 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R197 On 02-August-12 | 256.95 | Put | Bond Future | 78 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R197 On 02-August-12 | 257.00 | Put | Bond Future | 128 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R201 On 03-May-12 | | | Bond Future | 6.05 | 109.7738 | 109.7738 | 109.7738 | 1,845.00 |
| 16/04/2012 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 4135 | 4 | 4 | 4 | 0.00 |
| 16/04/2012 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 4253 | 4 | 4 | 4 | 0.00 |
| 16/04/2012 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 4017 | 4 | 4 | 4 | 0.00 |
| 16/04/2012 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R201 On 02-August-12 | | | Bond Future | 6.08 | 106.9284 | 106.9262 | 106.9284 | 37.00 |
| 16/04/2012 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3152 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 3045 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3260 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R201 On 01-November-12 | | | Bond Future | 6.06 | 108.5731 | 108.5710 | 108.5731 | 0.00 |
| 16/04/2012 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1284 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1355 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1215 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 426 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 365 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 395 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R201 On 07-February-13 | | | Bond Future | 6.01 | 106.0036 | 105.9983 | 106.0036 | 0.00 |
| 16/04/2012 | R201 On 07-February-13 | 6.25 | Call | Bond Future | 1089 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R201 On 07-February-13 | 6.20 | Call | Bond Future | 1036 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R201 On 07-February-13 | 6.30 | Call | Bond Future | 1143 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R201 On 07-February-13 | 6.30 | Put | Bond Future | 630 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R201 On 07-February-13 | 6.20 | Put | Bond Future | 701 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R201 On 07-February-13 | 6.25 | Put | Bond Future | 665 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R202 On 03-May-12 | | | Bond Future | 190.29 | 190.2732 | 190.2928 | 190.2732 | 37,085.00 |
| 16/04/2012 | R202 On 03-May-12 | 190.00 | Call | Bond Future | 293 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R202 On 03-May-12 | 190.05 | Call | Bond Future | 243 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R202 On 03-May-12 | 189.95 | Call | Bond Future | 343 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R202 On 03-May-12 | 189.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R202 On 03-May-12 | 190.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R202 On 03-May-12 | 190.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R203 On 03-May-12 | | | Bond Future | 7.34 | 105.1823 | 105.1868 | 105.1823 | 3,923.00 |
| 16/04/2012 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 6096 | 6 | 6 | 6 | 0.00 |
| 16/04/2012 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 6303 | 6 | 6 | 6 | 0.00 |
| 16/04/2012 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 5888 | 6 | 6 | 6 | 0.00 |
| 16/04/2012 | R203 On 03-May-12 | 7.00 | Call | Bond Future | 91 | 0 | 0 | 0 | 4,200.00 |
| 16/04/2012 | R203 On 03-May-12 | 7.15 | Call | Bond Future | 227 | 0 | 0 | 0 | 1,400.00 |
| 16/04/2012 | R203 On 03-May-12 | 7.45 | Call | Bond Future | 844 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R203 On 03-May-12 | 7.80 | Call | Bond Future | 2098 | 2 | 2 | 2 | 0.00 |
| 16/04/2012 | R203 On 03-May-12 | 7.80 | Put | Bond Future | 45 | 0 | 0 | 0 | 4,200.00 |
| 16/04/2012 | R203 On 03-May-12 | 7.45 | Put | Bond Future | 331 | 0 | 0 | 0 | 1,400.00 |
| 16/04/2012 | R203 On 03-May-12 | 7.15 | Put | Bond Future | 1058 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R203 On 03-May-12 | 7.00 | Put | Bond Future | 1602 | 2 | 2 | 2 | 0.00 |
| 16/04/2012 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R203 On 02-August-12 | | | Bond Future | 7.43 | 106.6745 | 106.6788 | 106.6745 | 71.00 |
| 16/04/2012 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4669 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4848 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4489 | 4 | 4 | 4 | 0.00 |
| 16/04/2012 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 231 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 185 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 208 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R203 On 01-November-12 | | | Bond Future | 7.50 | 104.1595 | 104.1595 | 104.1595 | 0.00 |
| 16/04/2012 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 2581 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 2461 | 2 | 2 | 2 | 0.00 |
| 16/04/2012 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 2702 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 1502 | 2 | 2 | 2 | 0.00 |
| 16/04/2012 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 1665 | 2 | 2 | 2 | 0.00 |
| 16/04/2012 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 1583 | 2 | 2 | 2 | 0.00 |
| 16/04/2012 | R203 On 07-February-13 | | | Bond Future | 7.59 | 105.9277 | 105.9239 | 105.9277 | 0.00 |
| 16/04/2012 | R203 On 07-February-13 | 6.50 | Call | Bond Future | 736 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R203 On 07-February-13 | 6.45 | Call | Bond Future | 693 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R203 On 07-February-13 | 6.55 | Call | Bond Future | 781 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R203 On 07-February-13 | 6.55 | Put | Bond Future | 4907 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R203 On 07-February-13 | 6.45 | Put | Bond Future | 5227 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R203 On 07-February-13 | 6.50 | Put | Bond Future | 5066 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R204 On 03-May-12 | | | Bond Future | 7.64 | 104.8578 | 104.8630 | 104.8578 | 3,658.00 |
| 16/04/2012 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 5550 | 6 | 6 | 6 | 0.00 |
| 16/04/2012 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 5791 | 6 | 6 | 6 | 0.00 |
| 16/04/2012 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 5308 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R204 On 03-May-12 | 7.00 | Call | Bond Future | 11 | 0 | 0 | 0 | 550.00 |
| 16/04/2012 | R204 On 03-May-12 | 7.75 | Call | Bond Future | 983 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R204 On 03-May-12 | 7.75 | Put | Bond Future | 420 | 0 | 0 | 0 | 550.00 |
| 16/04/2012 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R204 On 03-May-12 | 7.00 | Put | Bond Future | 3400 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | R204 On 02-August-12 | | | Bond Future | 7.74 | 102.3214 | 102.3214 | 102.3214 | 99.00 |
| 16/04/2012 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4242 | 4 | 4 | 4 | 0.00 |
| 16/04/2012 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4051 | 4 | 4 | 4 | 0.00 |
| 16/04/2012 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4437 | 4 | 4 | 4 | 0.00 |
| 16/04/2012 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 468 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 559 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 511 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R204 On 01-November-12 | | | Bond Future | 7.81 | 103.8938 | 103.8986 | 103.8938 | 0.00 |
| 16/04/2012 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3021 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3159 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 2885 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 2227 | 2 | 2 | 2 | 0.00 |
| 16/04/2012 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 2024 | 2 | 2 | 2 | 0.00 |
| 16/04/2012 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 2124 | 2 | 2 | 2 | 0.00 |
| 16/04/2012 | R204 On 07-February-13 | | | Bond Future | 7.90 | 101.6244 | 101.6244 | 101.6244 | 0.00 |
| 16/04/2012 | R204 On 07-February-13 | 8.00 | Call | Bond Future | 3191 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | R204 On 07-February-13 | 8.05 | Call | Bond Future | 3319 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | R204 On 07-February-13 | 7.95 | Call | Bond Future | 3071 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | R204 On 07-February-13 | 7.95 | Put | Bond Future | 2826 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | R204 On 07-February-13 | 8.05 | Put | Bond Future | 2613 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | R204 On 07-February-13 | 8.00 | Put | Bond Future | 2715 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | R206 On 03-May-12 | | | Bond Future | 5.78 | 105.0667 | 105.0667 | 105.0667 | 1,000.00 |
| 16/04/2012 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2734 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2656 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2812 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R206 On 02-August-12 | | | Bond Future | 5.79 | 102.7963 | 102.7935 | 102.7963 | 18.00 |
| 16/04/2012 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1997 | 2 | 2 | 2 | 0.00 |
| 16/04/2012 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 2064 | 2 | 2 | 2 | 0.00 |
| 16/04/2012 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1930 | 2 | 2 | 2 | 0.00 |
| 16/04/2012 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R206 On 01-November-12 | | | Bond Future | 5.68 | 104.3797 | 104.3774 | 104.3797 | 0.00 |
| 16/04/2012 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 590 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 552 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 630 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 204 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 241 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 222 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R206 On 07-February-13 | | | Bond Future | 5.47 | 102.3851 | 102.3788 | 102.3851 | 0.00 |
| 16/04/2012 | R206 On 07-February-13 | 6.00 | Call | Bond Future | 691 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R206 On 07-February-13 | 5.95 | Call | Bond Future | 660 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R206 On 07-February-13 | 6.05 | Call | Bond Future | 723 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R206 On 07-February-13 | 6.05 | Put | Bond Future | 199 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R206 On 07-February-13 | 5.95 | Put | Bond Future | 226 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R206 On 07-February-13 | 6.00 | Put | Bond Future | 212 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R207 On 03-May-12 | | | Bond Future | 7.85 | 98.8288 | 98.8343 | 98.8288 | 21,736.00 |
| 16/04/2012 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4853 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 5112 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4593 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R207 On 03-May-12 | 7.45 | Call | Bond Future | 93 | 0 | 0 | 0 | 2,400.00 |
| 16/04/2012 | R207 On 03-May-12 | 8.30 | Call | Bond Future | 2544 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | R207 On 03-May-12 | 7.65 | Call | Bond Future | 301 | 0 | 0 | 0 | 800.00 |
| 16/04/2012 | R207 On 03-May-12 | 8.00 | Call | Bond Future | 1222 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R207 On 03-May-12 | 8.00 | Put | Bond Future | 396 | 0 | 0 | 0 | 800.00 |
| 16/04/2012 | R207 On 03-May-12 | 8.30 | Put | Bond Future | 83 | 0 | 0 | 0 | 2,400.00 |
| 16/04/2012 | R207 On 03-May-12 | 7.65 | Put | Bond Future | 1429 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R207 On 03-May-12 | 7.45 | Put | Bond Future | 2359 | 2 | 2 | 2 | 0.00 |
| 16/04/2012 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R207 On 02-August-12 | | | Bond Future | 7.95 | 96.5982 | 96.5982 | 96.5982 | 210.00 |
| 16/04/2012 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4773 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4567 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4982 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 498 | 1 | 0 | 1 | 0.00 |
| 16/04/2012 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 593 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 544 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R207 On 01-November-12 | | | Bond Future | 8.02 | 98.0880 | 98.0880 | 98.0880 | 0.00 |
| 16/04/2012 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 3476 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 3628 | 4 | 4 | 4 | 0.00 |
| 16/04/2012 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3326 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 2382 | 2 | 2 | 2 | 0.00 |
| 16/04/2012 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 2167 | 2 | 2 | 2 | 0.00 |
| 16/04/2012 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 2273 | 2 | 2 | 2 | 0.00 |
| 16/04/2012 | R207 On 07-February-13 | | | Bond Future | 8.10 | 96.1089 | 96.1089 | 96.1089 | 0.00 |
| 16/04/2012 | R207 On 07-February-13 | 8.25 | Call | Bond Future | 3682 | 4 | 4 | 4 | 0.00 |
| 16/04/2012 | R207 On 07-February-13 | 8.30 | Call | Bond Future | 3824 | 4 | 4 | 4 | 0.00 |
| 16/04/2012 | R207 On 07-February-13 | 8.20 | Call | Bond Future | 3548 | 4 | 4 | 4 | 0.00 |
| 16/04/2012 | R207 On 07-February-13 | 8.20 | Put | Bond Future | 3047 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | R207 On 07-February-13 | 8.30 | Put | Bond Future | 2820 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | R207 On 07-February-13 | 8.25 | Put | Bond Future | 2929 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | R208 On 03-May-12 | | | Bond Future | 7.94 | 93.2057 | 93.1758 | 93.2057 | 10,019.00 |
| 16/04/2012 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 6065 | 6 | 6 | 6 | 0.00 |
| 16/04/2012 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 6338 | 6 | 6 | 6 | 0.00 |
| 16/04/2012 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5790 | 6 | 6 | 6 | 0.00 |
| 16/04/2012 | R208 On 03-May-12 | 7.50 | Call | Bond Future | 84 | 0 | 0 | 0 | 3,000.00 |
| 16/04/2012 | R208 On 03-May-12 | 8.35 | Call | Bond Future | 2521 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | R208 On 03-May-12 | 7.70 | Call | Bond Future | 276 | 0 | 0 | 0 | 1,000.00 |
| 16/04/2012 | R208 On 03-May-12 | 8.05 | Call | Bond Future | 1171 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R208 On 03-May-12 | 8.05 | Put | Bond Future | 539 | 1 | 1 | 1 | 1,000.00 |
| 16/04/2012 | R208 On 03-May-12 | 8.35 | Put | Bond Future | 128 | 0 | 0 | 0 | 3,000.00 |
| 16/04/2012 | R208 On 03-May-12 | 7.70 | Put | Bond Future | 1753 | 2 | 2 | 2 | 0.00 |
| 16/04/2012 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R208 On 03-May-12 | 7.50 | Put | Bond Future | 2793 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R208 On 02-August-12 | | | Bond Future | 8.03 | 94.5291 | 94.4998 | 94.5291 | 336.00 |
| 16/04/2012 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4807 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5025 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4592 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 775 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 656 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 713 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R208 On 01-November-12 | | | Bond Future | 8.10 | 92.5868 | 92.5583 | 92.5868 | 0.00 |
| 16/04/2012 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 3517 | 4 | 4 | 4 | 0.00 |
| 16/04/2012 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 3365 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 3676 | 4 | 4 | 4 | 0.00 |
| 16/04/2012 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 2551 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 2803 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 2673 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | R208 On 07-February-13 | | | Bond Future | 8.18 | 94.1581 | 94.1304 | 94.1581 | 0.00 |
| 16/04/2012 | R208 On 07-February-13 | 8.00 | Call | Bond Future | 3147 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | R208 On 07-February-13 | 7.95 | Call | Bond Future | 3019 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | R208 On 07-February-13 | 8.05 | Call | Bond Future | 3277 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | R208 On 07-February-13 | 8.05 | Put | Bond Future | 3990 | 4 | 4 | 4 | 0.00 |
| 16/04/2012 | R208 On 07-February-13 | 7.95 | Put | Bond Future | 4294 | 4 | 4 | 4 | 0.00 |
| 16/04/2012 | R208 On 07-February-13 | 8.00 | Put | Bond Future | 4141 | 4 | 4 | 4 | 0.00 |
| 16/04/2012 | R209 On 03-May-12 | | | Bond Future | 8.88 | 74.6803 | 74.7270 | 74.6803 | 3,050.00 |
| 16/04/2012 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 1700 | 2 | 2 | 2 | 0.00 |
| 16/04/2012 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 1947 | 2 | 2 | 2 | 0.00 |
| 16/04/2012 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 1472 | 2 | 1 | 2 | 0.00 |
| 16/04/2012 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 938 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 650 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 783 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R209 On 02-August-12 | | | Bond Future | 8.96 | 75.7415 | 75.7876 | 75.7415 | 0.00 |
| 16/04/2012 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 4351 | 4 | 4 | 4 | 0.00 |
| 16/04/2012 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 4128 | 4 | 4 | 4 | 0.00 |
| 16/04/2012 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 4579 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 2005 | 2 | 2 | 2 | 0.00 |
| 16/04/2012 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 2285 | 2 | 2 | 2 | 0.00 |
| 16/04/2012 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 2141 | 2 | 2 | 2 | 0.00 |
| 16/04/2012 | R209 On 01-November-12 | | | Bond Future | 9.02 | 73.7664 | 73.8118 | 73.7664 | 0.00 |
| 16/04/2012 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 4527 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 4712 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 4346 | 4 | 4 | 4 | 0.00 |
| 16/04/2012 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 4880 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 4485 | 5 | 4 | 5 | 0.00 |
| 16/04/2012 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 4679 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R209 On 07-February-13 | | | Bond Future | 9.09 | 75.0219 | 75.0593 | 75.0219 | 0.00 |
| 16/04/2012 | R209 On 07-February-13 | 9.00 | Call | Bond Future | 5149 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R209 On 07-February-13 | 9.05 | Call | Bond Future | 5327 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R209 On 07-February-13 | 8.95 | Call | Bond Future | 4974 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R209 On 07-February-13 | 8.95 | Put | Bond Future | 6034 | 6 | 6 | 6 | 0.00 |
| 16/04/2012 | R209 On 07-February-13 | 9.05 | Put | Bond Future | 5627 | 6 | 6 | 6 | 0.00 |
| 16/04/2012 | R209 On 07-February-13 | 9.00 | Put | Bond Future | 5827 | 6 | 6 | 6 | 0.00 |
| 16/04/2012 | R210 On 03-May-12 | | | Bond Future | 141.10 | 140.8970 | 141.0956 | 140.8970 | 925.00 |
| 16/04/2012 | R210 On 03-May-12 | 139.00 | Call | Bond Future | 2096 | 2 | 2 | 2 | 0.00 |
| 16/04/2012 | R210 On 03-May-12 | 138.95 | Call | Bond Future | 2146 | 2 | 2 | 2 | 0.00 |
| 16/04/2012 | R210 On 03-May-12 | 139.05 | Call | Bond Future | 2046 | 2 | 2 | 2 | 0.00 |
| 16/04/2012 | R210 On 03-May-12 | 139.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R210 On 03-May-12 | 138.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R210 On 03-May-12 | 139.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R210 On 02-August-12 | | | Bond Future | 143.10 | 143.0000 | 143.0974 | 143.0000 | 80.00 |
| 16/04/2012 | R210 On 02-August-12 | 143.00 | Call | Bond Future | 97 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R210 On 02-August-12 | 143.05 | Call | Bond Future | 47 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R210 On 02-August-12 | 142.95 | Call | Bond Future | 147 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R210 On 02-August-12 | 142.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R210 On 02-August-12 | 143.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R210 On 02-August-12 | 143.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R211 On 03-May-12 | | | Bond Future | 119.46 | 119.4531 | 119.4601 | 119.4531 | 480.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | R211 On 03-May-12 | 118.20 | Call | Bond Future | 1260 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R211 On 03-May-12 | 118.25 | Call | Bond Future | 1210 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R211 On 03-May-12 | 118.15 | Call | Bond Future | 1310 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R211 On 03-May-12 | 118.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R211 On 03-May-12 | 118.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R211 On 03-May-12 | 118.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R211 On 02-August-12 | | | Bond Future | 119.76 | 120.0000 | 119.7581 | 120.0000 | 0.00 |
| 16/04/2012 | R211 On 02-August-12 | 120.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R211 On 02-August-12 | 119.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R211 On 02-August-12 | 120.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R211 On 02-August-12 | 120.05 | Put | Bond Future | 292 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R211 On 02-August-12 | 119.95 | Put | Bond Future | 192 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R211 On 02-August-12 | 120.00 | Put | Bond Future | 242 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R212 On 03-May-12 | | | Bond Future | 117.80 | 118.1983 | 117.8048 | 118.1983 | 2,902.00 |
| 16/04/2012 | R212 On 03-May-12 | 115.30 | Call | Bond Future | 2505 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | R212 On 03-May-12 | 115.25 | Call | Bond Future | 2555 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | R212 On 03-May-12 | 115.35 | Call | Bond Future | 2455 | 3 | 2 | 3 | 0.00 |
| 16/04/2012 | R212 On 03-May-12 | 115.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R212 On 03-May-12 | 115.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R212 On 03-May-12 | 115.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R212 On 02-August-12 | | | Bond Future | 117.94 | 118.0000 | 117.9429 | 118.0000 | 30.00 |
| 16/04/2012 | R212 On 02-August-12 | 118.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R212 On 02-August-12 | 118.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R212 On 02-August-12 | 117.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R212 On 02-August-12 | 117.95 | Put | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R212 On 02-August-12 | 118.05 | Put | Bond Future | 107 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R212 On 02-August-12 | 118.00 | Put | Bond Future | 57 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R213 On 03-May-12 | | | Bond Future | 8.79 | 84.8762 | 84.9640 | 84.8762 | 4,435.00 |
| 16/04/2012 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 3725 | 4 | 4 | 4 | 0.00 |
| 16/04/2012 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 3398 | 3 | 3 | 3 | 0.00 |
| 16/04/2012 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 4057 | 4 | 4 | 4 | 0.00 |
| 16/04/2012 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 141 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 231 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 182 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R213 On 02-August-12 | | | Bond Future | 8.87 | 86.0853 | 86.1718 | 86.0853 | 13.00 |
| 16/04/2012 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 4834 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 5080 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 4594 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 2048 | 2 | 2 | 2 | 0.00 |
| 16/04/2012 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 1788 | 2 | 2 | 2 | 0.00 |
| 16/04/2012 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 1914 | 2 | 2 | 2 | 0.00 |
| 16/04/2012 | R213 On 01-November-12 | | | Bond Future | 8.94 | 83.8732 | 83.9586 | 83.8732 | 0.00 |
| 16/04/2012 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 4917 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 5119 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 4724 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 4639 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 4264 | 4 | 4 | 4 | 0.00 |
| 16/04/2012 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 4445 | 5 | 4 | 5 | 0.00 |
| 16/04/2012 | R213 On 07-February-13 | | | Bond Future | 9.02 | 85.2942 | 85.3858 | 85.2942 | 0.00 |
| 16/04/2012 | R213 On 07-February-13 | 9.00 | Call | Bond Future | 5453 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R213 On 07-February-13 | 9.05 | Call | Bond Future | 5641 | 6 | 6 | 6 | 0.00 |
| 16/04/2012 | R213 On 07-February-13 | 8.95 | Call | Bond Future | 5269 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R213 On 07-February-13 | 8.95 | Put | Bond Future | 5768 | 6 | 6 | 6 | 0.00 |
| 16/04/2012 | R213 On 07-February-13 | 9.05 | Put | Bond Future | 5374 | 5 | 5 | 5 | 0.00 |
| 16/04/2012 | R213 On 07-February-13 | 9.00 | Put | Bond Future | 5568 | 6 | 6 | 6 | 0.00 |
| 16/04/2012 | R214 On 03-May-12 | | | Bond Future | 8.94 | 76.0680 | 76.1165 | 76.0680 | 1,530.00 |
| 16/04/2012 | R214 On 03-May-12 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R214 On 03-May-12 | 8.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R214 On 03-May-12 | 8.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R214 On 03-May-12 | 8.81 | Put | Bond Future | 1064 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R214 On 03-May-12 | 8.79 | Put | Bond Future | 1230 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R214 On 03-May-12 | 8.80 | Put | Bond Future | 1147 | 1 | 1 | 1 | 0.00 |
| 16/04/2012 | R214 On 02-August-12 | | | Bond Future | 9.01 | 77.1458 | 77.1936 | 77.1458 | 0.00 |
| 16/04/2012 | R214 On 02-August-12 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R214 On 02-August-12 | 8.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/04/2012 | R214 On 02-August-12 | 8.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/04/2012 | R214 On 02-August-12 | 8.79 | Put | Bond Future | 1806 | 2 | 2 | 2 | 0.00 |
| 16/04/2012 | R214 On 02-August-12 | 8.81 | Put | Bond Future | 1641 | 2 | 2 | 2 | 0.00 |
| 16/04/2012 | R214 On 02-August-12 | 8.80 | Put | Bond Future | 1723 | 2 | 2 | 2 | 0.00 |
| 17/04/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | AL7T On 03-May-12 | | | Index Future | 428.63 | 422.6920 | 428.6270 | 422.6920 | 13.00 |
| 17/04/2012 | AL7T On 02-August-12 | | | Index Future | 434.70 | 428.6890 | 434.7030 | 428.6890 | 0.00 |
| 17/04/2012 | ALBI On 03-May-12 | | | Index Future | 389.41 | 384.2540 | 389.4050 | 384.2540 | 899.00 |
| 17/04/2012 | ALBI On 02-August-12 | | | Index Future | 394.93 | 389.7050 | 394.9250 | 389.7050 | 118.00 |
| 17/04/2012 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/04/2012 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 17/04/2012 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

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

| Date | Contract Details | | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|--------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | DAAE On | 30-April-12 | | | Any day expiry | 6.41 | 6.5279 | 6.4116 | 6.5279 | 500.00 |
| 17/04/2012 | DAAE On | 30-April-12 | 6.50 | Call | Any day expiry | 26 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | DAAE On | 30-April-12 | 6.45 | Call | Any day expiry | 41 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | DAAE On | 30-April-12 | 6.55 | Call | Any day expiry | 16 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | DAAE On | 30-April-12 | 6.55 | Put | Any day expiry | 154 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | DAAE On | 30-April-12 | 6.45 | Put | Any day expiry | 79 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | DAAE On | 30-April-12 | 6.50 | Put | Any day expiry | 114 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | DAAF On | 30-April-12 | | | Any day expiry | 8.11 | 8.2478 | 8.1148 | 8.2478 | 0.00 |
| 17/04/2012 | DAAF On | 30-April-12 | 8.00 | Call | Any day expiry | 142 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | DAAF On | 30-April-12 | 8.05 | Call | Any day expiry | 105 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | DAAF On | 30-April-12 | 7.95 | Call | Any day expiry | 184 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | DAAF On | 30-April-12 | 7.95 | Put | Any day expiry | 19 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | DAAF On | 30-April-12 | 8.05 | Put | Any day expiry | 40 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | DAAF On | 30-April-12 | 8.00 | Put | Any day expiry | 27 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | DAAG On | 30-April-12 | | | Any day expiry | 7.81 | 7.9500 | 7.8098 | 7.9500 | 500.00 |
| 17/04/2012 | DAAG On | 30-April-12 | 7.95 | Call | Any day expiry | 42 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | DAAG On | 30-April-12 | 8.00 | Call | Any day expiry | 32 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | DAAG On | 30-April-12 | 7.90 | Call | Any day expiry | 55 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | DAAG On | 30-April-12 | 7.90 | Put | Any day expiry | 145 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | DAAG On | 30-April-12 | 8.00 | Put | Any day expiry | 222 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | DAAG On | 30-April-12 | 7.95 | Put | Any day expiry | 182 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | GOVI On | 03-May-12 | | | GOVI | 390.23 | 385.2830 | 390.2250 | 385.2830 | 205.00 |
| 17/04/2012 | GOVI On | 03-May-12 | 382.00 | Call | GOVI | 82250 | 3 | 8 | 3 | 0.00 |
| 17/04/2012 | GOVI On | 03-May-12 | 382.01 | Call | GOVI | 82150 | 3 | 8 | 3 | 0.00 |
| 17/04/2012 | GOVI On | 03-May-12 | 381.99 | Call | GOVI | 82350 | 3 | 8 | 3 | 0.00 |
| 17/04/2012 | GOVI On | 03-May-12 | 381.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | GOVI On | 03-May-12 | 382.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | GOVI On | 03-May-12 | 382.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | GOVI On | 02-August-12 | | | GOVI | 395.76 | 390.7490 | 395.7570 | 390.7490 | 26.00 |
| 17/04/2012 | GOVI On | 02-August-12 | 390.00 | Call | GOVI | 57570 | 1 | 6 | 1 | 0.00 |
| 17/04/2012 | GOVI On | 02-August-12 | 390.01 | Call | GOVI | 57470 | 1 | 6 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | GOVI On 02-August-12 | 389.99 | Call | GOVI | 57670 | 1 | 6 | 1 | 0.00 |
| 17/04/2012 | GOVI On 02-August-12 | 389.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | GOVI On 02-August-12 | 390.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | GOVI On 02-August-12 | 390.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 17/04/2012 | IGOV On 03-May-12 | | | Index Future | 173.75 | 172.9070 | 173.7460 | 172.9070 | 563.00 |
| 17/04/2012 | IGOV On 02-August-12 | | | Index Future | 176.21 | 175.3600 | 176.2090 | 175.3600 | 0.00 |
| 17/04/2012 | ILBI On 03-May-12 | | | Index Future | 468.55 | 468.5490 | 468.5490 | 468.5490 | 0.00 |
| 17/04/2012 | ILBI On 02-August-12 | | | Index Future | 475.21 | 475.2060 | 475.2060 | 475.2060 | 169.00 |
| 17/04/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 17/04/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 17/04/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 17/04/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 17/04/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 17/04/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 17/04/2012 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.60 | 94.4000 | 94.4000 | 94.4000 | 0.00 |
| 17/04/2012 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.61 | 94.3900 | 94.3900 | 94.3900 | 0.00 |
| 17/04/2012 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.62 | 94.3700 | 94.3800 | 94.3700 | 2,890.00 |
| 17/04/2012 | JBAF On 18-July-12 | | | Jibar Tradeable Future | 5.64 | 94.3500 | 94.3600 | 94.3500 | 0.00 |
| 17/04/2012 | JBAF On 15-August-12 | | | Jibar Tradeable Future | 5.67 | 94.3200 | 94.3300 | 94.3200 | 0.00 |
| 17/04/2012 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.69 | 94.2900 | 94.3100 | 94.2900 | 44,760.00 |
| 17/04/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.78 | 94.1800 | 94.2200 | 94.1800 | 840.00 |
| 17/04/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.96 | 93.9900 | 94.0400 | 93.9900 | 790.00 |
| 17/04/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.13 | 93.7900 | 93.8700 | 93.7900 | 500.00 |
| 17/04/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.33 | 93.5900 | 93.6700 | 93.5900 | 1,700.00 |
| 17/04/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 6.54 | 93.3800 | 93.4600 | 93.3800 | 1,500.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 6.75 | 93.1700 | 93.2500 | 93.1700 | 0.00 |
| 17/04/2012 | R157 On 03-May-12 | | | Bond Future | 6.52 | 121.9782 | 122.6952 | 121.9782 | 12,719.00 |
| 17/04/2012 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 5632 | 5 | 6 | 5 | 0.00 |
| 17/04/2012 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 5789 | 5 | 6 | 5 | 0.00 |
| 17/04/2012 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 5474 | 5 | 5 | 5 | 0.00 |
| 17/04/2012 | R157 On 03-May-12 | 6.25 | Call | Bond Future | 46 | 0 | 0 | 0 | 1,500.00 |
| 17/04/2012 | R157 On 03-May-12 | 6.50 | Call | Bond Future | 282 | 0 | 0 | 0 | 1,500.00 |
| 17/04/2012 | R157 On 03-May-12 | 6.75 | Call | Bond Future | 846 | 0 | 1 | 0 | 1,500.00 |
| 17/04/2012 | R157 On 03-May-12 | 7.35 | Call | Bond Future | 2752 | 2 | 3 | 2 | 0.00 |
| 17/04/2012 | R157 On 03-May-12 | 7.35 | Put | Bond Future | 1 | 0 | 0 | 0 | 1,500.00 |
| 17/04/2012 | R157 On 03-May-12 | 6.75 | Put | Bond Future | 66 | 0 | 0 | 0 | 1,500.00 |
| 17/04/2012 | R157 On 03-May-12 | 6.50 | Put | Bond Future | 336 | 1 | 0 | 1 | 1,500.00 |
| 17/04/2012 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R157 On 03-May-12 | 6.25 | Put | Bond Future | 941 | 2 | 1 | 2 | 0.00 |
| 17/04/2012 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R157 On 02-August-12 | | | Bond Future | 6.59 | 123.7085 | 124.4361 | 123.7085 | 108.00 |
| 17/04/2012 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4292 | 4 | 4 | 4 | 0.00 |
| 17/04/2012 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4436 | 4 | 4 | 4 | 0.00 |
| 17/04/2012 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 4147 | 3 | 4 | 3 | 0.00 |
| 17/04/2012 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 22 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 15 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 19 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R157 On 01-November-12 | | | Bond Future | 6.63 | 118.8072 | 119.5414 | 118.8072 | 0.00 |
| 17/04/2012 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1782 | 1 | 2 | 1 | 0.00 |
| 17/04/2012 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1692 | 1 | 2 | 1 | 0.00 |
| 17/04/2012 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 1876 | 1 | 2 | 1 | 0.00 |
| 17/04/2012 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 677 | 1 | 1 | 1 | 0.00 |
| 17/04/2012 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 774 | 1 | 1 | 1 | 0.00 |
| 17/04/2012 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 724 | 1 | 1 | 1 | 0.00 |
| 17/04/2012 | R157 On 07-February-13 | | | Bond Future | 6.67 | 120.8203 | 121.5692 | 120.8203 | 0.00 |
| 17/04/2012 | R157 On 07-February-13 | 6.75 | Call | Bond Future | 1473 | 1 | 1 | 1 | 0.00 |
| 17/04/2012 | R157 On 07-February-13 | 6.80 | Call | Bond Future | 1543 | 1 | 2 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | R157 On 07-February-13 | 6.70 | Call | Bond Future | 1405 | 1 | 1 | 1 | 0.00 |
| 17/04/2012 | R157 On 07-February-13 | 6.70 | Put | Bond Future | 1315 | 2 | 1 | 2 | 0.00 |
| 17/04/2012 | R157 On 07-February-13 | 6.80 | Put | Bond Future | 1196 | 2 | 1 | 2 | 0.00 |
| 17/04/2012 | R157 On 07-February-13 | 6.75 | Put | Bond Future | 1254 | 2 | 1 | 2 | 0.00 |
| 17/04/2012 | R186 On 03-May-12 | | | Bond Future | 8.20 | 121.0964 | 123.3929 | 121.0964 | 30,640.00 |
| 17/04/2012 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 7379 | 5 | 7 | 5 | 0.00 |
| 17/04/2012 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 7810 | 6 | 8 | 6 | 0.00 |
| 17/04/2012 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6948 | 5 | 7 | 5 | 0.00 |
| 17/04/2012 | R186 On 03-May-12 | 7.90 | Call | Bond Future | 351 | 0 | 0 | 0 | 2,250.00 |
| 17/04/2012 | R186 On 03-May-12 | 8.20 | Call | Bond Future | 1345 | 1 | 1 | 1 | 750.00 |
| 17/04/2012 | R186 On 03-May-12 | 8.50 | Call | Bond Future | 3224 | 2 | 3 | 2 | 0.00 |
| 17/04/2012 | R186 On 03-May-12 | 8.85 | Call | Bond Future | 6088 | 4 | 6 | 4 | 0.00 |
| 17/04/2012 | R186 On 03-May-12 | 8.85 | Put | Bond Future | 50 | 0 | 0 | 0 | 2,250.00 |
| 17/04/2012 | R186 On 03-May-12 | 8.50 | Put | Bond Future | 361 | 1 | 0 | 1 | 750.00 |
| 17/04/2012 | R186 On 03-May-12 | 8.20 | Put | Bond Future | 1307 | 3 | 1 | 3 | 0.00 |
| 17/04/2012 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 25 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R186 On 03-May-12 | 7.90 | Put | Bond Future | 3236 | 5 | 3 | 5 | 0.00 |
| 17/04/2012 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 18 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R186 On 02-August-12 | | | Bond Future | 8.27 | 117.5336 | 119.8506 | 117.5336 | 790.00 |
| 17/04/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 6126 | 5 | 6 | 5 | 0.00 |
| 17/04/2012 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6440 | 5 | 6 | 5 | 0.00 |
| 17/04/2012 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 5821 | 4 | 6 | 4 | 0.00 |
| 17/04/2012 | R186 On 02-August-12 | 8.25 | Call | Bond Future | 3408 | 2 | 3 | 2 | 8,750.00 |
| 17/04/2012 | R186 On 02-August-12 | 8.66 | Call | Bond Future | 5582 | 4 | 6 | 4 | 0.00 |
| 17/04/2012 | R186 On 02-August-12 | 7.76 | Call | Bond Future | 1574 | 1 | 2 | 1 | 43.00 |
| 17/04/2012 | R186 On 02-August-12 | 8.76 | Call | Bond Future | 6188 | 5 | 6 | 5 | 0.00 |
| 17/04/2012 | R186 On 02-August-12 | 8.00 | Call | Bond Future | 2363 | 2 | 2 | 2 | 199.00 |
| 17/04/2012 | R186 On 02-August-12 | 9.00 | Call | Bond Future | 7751 | 6 | 8 | 6 | 0.00 |
| 17/04/2012 | R186 On 02-August-12 | 7.66 | Call | Bond Future | 1316 | 1 | 1 | 1 | 276.00 |
| 17/04/2012 | R186 On 02-August-12 | 7.76 | Put | Bond Future | 6540 | 8 | 7 | 8 | 0.00 |
| 17/04/2012 | R186 On 02-August-12 | 9.00 | Put | Bond Future | 1190 | 2 | 1 | 2 | 199.00 |
| 17/04/2012 | R186 On 02-August-12 | 8.76 | Put | Bond Future | 1734 | 3 | 2 | 3 | 43.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | R186 On 02-August-12 | 8.00 | Put | Bond Future | 4969 | 6 | 5 | 6 | 0.00 |
| 17/04/2012 | R186 On 02-August-12 | 8.66 | Put | Bond Future | 2023 | 3 | 2 | 3 | 276.00 |
| 17/04/2012 | R186 On 02-August-12 | 7.66 | Put | Bond Future | 7284 | 9 | 7 | 9 | 0.00 |
| 17/04/2012 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 1903 | 3 | 2 | 3 | 0.00 |
| 17/04/2012 | R186 On 02-August-12 | 8.25 | Put | Bond Future | 3624 | 5 | 4 | 5 | 0.00 |
| 17/04/2012 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 1631 | 2 | 2 | 2 | 0.00 |
| 17/04/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 1761 | 3 | 2 | 3 | 0.00 |
| 17/04/2012 | R186 On 01-November-12 | | | Bond Future | 8.34 | 119.3407 | 121.6978 | 119.3407 | 0.00 |
| 17/04/2012 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 7289 | 6 | 7 | 6 | 0.00 |
| 17/04/2012 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 7565 | 6 | 8 | 6 | 0.00 |
| 17/04/2012 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 7023 | 6 | 7 | 6 | 0.00 |
| 17/04/2012 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 3738 | 5 | 4 | 5 | 0.00 |
| 17/04/2012 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 3399 | 4 | 3 | 4 | 0.00 |
| 17/04/2012 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 3562 | 5 | 4 | 5 | 0.00 |
| 17/04/2012 | R186 On 07-February-13 | | | Bond Future | 8.41 | 116.0653 | 118.4658 | 116.0653 | 0.00 |
| 17/04/2012 | R186 On 07-February-13 | 8.50 | Call | Bond Future | 6607 | 5 | 7 | 5 | 0.00 |
| 17/04/2012 | R186 On 07-February-13 | 8.45 | Call | Bond Future | 6377 | 5 | 6 | 5 | 0.00 |
| 17/04/2012 | R186 On 07-February-13 | 8.55 | Call | Bond Future | 6841 | 6 | 7 | 6 | 0.00 |
| 17/04/2012 | R186 On 07-February-13 | 8.55 | Put | Bond Future | 5538 | 7 | 6 | 7 | 0.00 |
| 17/04/2012 | R186 On 07-February-13 | 8.45 | Put | Bond Future | 5970 | 7 | 6 | 7 | 0.00 |
| 17/04/2012 | R186 On 07-February-13 | 8.50 | Put | Bond Future | 5751 | 7 | 6 | 7 | 0.00 |
| 17/04/2012 | R189 On 03-May-12 | | | Bond Future | 215.39 | 215.3838 | 215.3902 | 215.3838 | 0.00 |
| 17/04/2012 | R189 On 03-May-12 | 215.00 | Call | Bond Future | 390 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R189 On 03-May-12 | 215.05 | Call | Bond Future | 340 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R189 On 03-May-12 | 214.95 | Call | Bond Future | 440 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R189 On 03-May-12 | 214.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R189 On 03-May-12 | 215.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R189 On 03-May-12 | 215.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R189 On 02-August-12 | | | Bond Future | 218.44 | 218.4396 | 218.4434 | 218.4396 | 44.00 |
| 17/04/2012 | R189 On 02-August-12 | 218.00 | Call | Bond Future | 443 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R189 On 02-August-12 | 218.05 | Call | Bond Future | 393 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R189 On 02-August-12 | 217.95 | Call | Bond Future | 493 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R189 On 02-August-12 | 217.95 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | R189 On 02-August-12 | 218.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R189 On 02-August-12 | 218.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R197 On 03-May-12 | | | Bond Future | 259.35 | 258.3950 | 259.3528 | 258.3950 | 1,044.00 |
| 17/04/2012 | R197 On 03-May-12 | 251.00 | Call | Bond Future | 8353 | 7 | 8 | 7 | 0.00 |
| 17/04/2012 | R197 On 03-May-12 | 251.05 | Call | Bond Future | 8303 | 7 | 8 | 7 | 0.00 |
| 17/04/2012 | R197 On 03-May-12 | 250.95 | Call | Bond Future | 8403 | 7 | 8 | 7 | 0.00 |
| 17/04/2012 | R197 On 03-May-12 | 250.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R197 On 03-May-12 | 251.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R197 On 03-May-12 | 251.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R197 On 02-August-12 | | | Bond Future | 257.84 | 256.8717 | 257.8398 | 256.8717 | 257.00 |
| 17/04/2012 | R197 On 02-August-12 | 257.00 | Call | Bond Future | 840 | 0 | 1 | 0 | 0.00 |
| 17/04/2012 | R197 On 02-August-12 | 256.95 | Call | Bond Future | 890 | 0 | 1 | 0 | 0.00 |
| 17/04/2012 | R197 On 02-August-12 | 257.05 | Call | Bond Future | 790 | 0 | 1 | 0 | 0.00 |
| 17/04/2012 | R197 On 02-August-12 | 257.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R197 On 02-August-12 | 256.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R197 On 02-August-12 | 257.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R201 On 03-May-12 | | | Bond Future | 5.85 | 109.7738 | 110.2603 | 109.7738 | 1,845.00 |
| 17/04/2012 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 4622 | 4 | 5 | 4 | 0.00 |
| 17/04/2012 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 4503 | 4 | 5 | 4 | 0.00 |
| 17/04/2012 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 4740 | 4 | 5 | 4 | 0.00 |
| 17/04/2012 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R201 On 02-August-12 | | | Bond Future | 5.86 | 106.9262 | 107.4157 | 106.9262 | 37.00 |
| 17/04/2012 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3639 | 3 | 4 | 3 | 0.00 |
| 17/04/2012 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3747 | 3 | 4 | 3 | 0.00 |
| 17/04/2012 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 3530 | 3 | 4 | 3 | 0.00 |
| 17/04/2012 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R201 On 01-November-12 | | | Bond Future | 5.82 | 108.5710 | 109.0685 | 108.5710 | 0.00 |
| 17/04/2012 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1645 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1567 | 1 | 2 | 1 | 0.00 |
| 17/04/2012 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1724 | 1 | 2 | 1 | 0.00 |
| 17/04/2012 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 237 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 281 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 258 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R201 On 07-February-13 | | | Bond Future | 5.73 | 105.9983 | 106.5035 | 105.9983 | 0.00 |
| 17/04/2012 | R201 On 07-February-13 | 6.25 | Call | Bond Future | 1404 | 1 | 1 | 1 | 0.00 |
| 17/04/2012 | R201 On 07-February-13 | 6.30 | Call | Bond Future | 1466 | 1 | 1 | 1 | 0.00 |
| 17/04/2012 | R201 On 07-February-13 | 6.20 | Call | Bond Future | 1343 | 1 | 1 | 1 | 0.00 |
| 17/04/2012 | R201 On 07-February-13 | 6.20 | Put | Bond Future | 503 | 1 | 1 | 1 | 0.00 |
| 17/04/2012 | R201 On 07-February-13 | 6.30 | Put | Bond Future | 448 | 1 | 0 | 1 | 0.00 |
| 17/04/2012 | R201 On 07-February-13 | 6.25 | Put | Bond Future | 475 | 1 | 0 | 1 | 0.00 |
| 17/04/2012 | R202 On 03-May-12 | | | Bond Future | 191.51 | 190.2928 | 191.5117 | 190.2928 | 37,085.00 |
| 17/04/2012 | R202 On 03-May-12 | 190.00 | Call | Bond Future | 1512 | 0 | 2 | 0 | 0.00 |
| 17/04/2012 | R202 On 03-May-12 | 189.95 | Call | Bond Future | 1562 | 0 | 2 | 0 | 0.00 |
| 17/04/2012 | R202 On 03-May-12 | 190.05 | Call | Bond Future | 1462 | 0 | 1 | 0 | 0.00 |
| 17/04/2012 | R202 On 03-May-12 | 190.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R202 On 03-May-12 | 189.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R202 On 03-May-12 | 190.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R203 On 03-May-12 | | | Bond Future | 7.12 | 105.1868 | 106.1670 | 105.1868 | 3,653.00 |
| 17/04/2012 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 7076 | 6 | 7 | 6 | 0.00 |
| 17/04/2012 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 7283 | 6 | 7 | 6 | 0.00 |
| 17/04/2012 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 6868 | 6 | 7 | 6 | 0.00 |
| 17/04/2012 | R203 On 03-May-12 | 7.00 | Call | Bond Future | 305 | 0 | 0 | 0 | 4,200.00 |
| 17/04/2012 | R203 On 03-May-12 | 7.80 | Call | Bond Future | 3040 | 2 | 3 | 2 | 0.00 |
| 17/04/2012 | R203 On 03-May-12 | 7.15 | Call | Bond Future | 609 | 0 | 1 | 0 | 1,400.00 |
| 17/04/2012 | R203 On 03-May-12 | 7.45 | Call | Bond Future | 1583 | 1 | 2 | 1 | 0.00 |
| 17/04/2012 | R203 On 03-May-12 | 7.45 | Put | Bond Future | 90 | 0 | 0 | 0 | 1,400.00 |
| 17/04/2012 | R203 On 03-May-12 | 7.80 | Put | Bond Future | 6 | 0 | 0 | 0 | 4,200.00 |
| 17/04/2012 | R203 On 03-May-12 | 7.15 | Put | Bond Future | 460 | 1 | 0 | 1 | 0.00 |
| 17/04/2012 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R203 On 03-May-12 | 7.00 | Put | Bond Future | 836 | 2 | 1 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R203 On 02-August-12 | | | Bond Future | 7.20 | 106.6788 | 107.6722 | 106.6788 | 71.00 |
| 17/04/2012 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 5571 | 5 | 6 | 5 | 0.00 |
| 17/04/2012 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 5382 | 4 | 5 | 4 | 0.00 |
| 17/04/2012 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 5759 | 5 | 6 | 5 | 0.00 |
| 17/04/2012 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 102 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 130 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 117 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R203 On 01-November-12 | | | Bond Future | 7.26 | 104.1595 | 105.1658 | 104.1595 | 0.00 |
| 17/04/2012 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 3204 | 3 | 3 | 3 | 0.00 |
| 17/04/2012 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 3340 | 3 | 3 | 3 | 0.00 |
| 17/04/2012 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 3070 | 2 | 3 | 2 | 0.00 |
| 17/04/2012 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 1267 | 2 | 1 | 2 | 0.00 |
| 17/04/2012 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 1134 | 2 | 1 | 2 | 0.00 |
| 17/04/2012 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 1199 | 2 | 1 | 2 | 0.00 |
| 17/04/2012 | R203 On 07-February-13 | | | Bond Future | 7.33 | 105.9239 | 106.9525 | 105.9239 | 0.00 |
| 17/04/2012 | R203 On 07-February-13 | 6.50 | Call | Bond Future | 1001 | 1 | 1 | 1 | 0.00 |
| 17/04/2012 | R203 On 07-February-13 | 6.55 | Call | Bond Future | 1058 | 1 | 1 | 1 | 0.00 |
| 17/04/2012 | R203 On 07-February-13 | 6.45 | Call | Bond Future | 947 | 1 | 1 | 1 | 0.00 |
| 17/04/2012 | R203 On 07-February-13 | 6.45 | Put | Bond Future | 4452 | 5 | 4 | 5 | 0.00 |
| 17/04/2012 | R203 On 07-February-13 | 6.55 | Put | Bond Future | 4156 | 5 | 4 | 5 | 0.00 |
| 17/04/2012 | R203 On 07-February-13 | 6.50 | Put | Bond Future | 4302 | 5 | 4 | 5 | 0.00 |
| 17/04/2012 | R204 On 03-May-12 | | | Bond Future | 7.41 | 104.8630 | 106.0528 | 104.8630 | 3,658.00 |
| 17/04/2012 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 6740 | 6 | 7 | 6 | 0.00 |
| 17/04/2012 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 6981 | 6 | 7 | 6 | 0.00 |
| 17/04/2012 | R204 On 03-May-12 | 7.00 | Call | Bond Future | 60 | 0 | 0 | 0 | 550.00 |
| 17/04/2012 | R204 On 03-May-12 | 7.75 | Call | Bond Future | 1869 | 1 | 2 | 1 | 0.00 |
| 17/04/2012 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 6498 | 5 | 6 | 5 | 0.00 |
| 17/04/2012 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R204 On 03-May-12 | 7.00 | Put | Bond Future | 2259 | 3 | 2 | 3 | 0.00 |
| 17/04/2012 | R204 On 03-May-12 | 7.75 | Put | Bond Future | 116 | 0 | 0 | 0 | 550.00 |
| 17/04/2012 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R204 On 02-August-12 | | | Bond Future | 7.50 | 102.3214 | 103.5300 | 102.3214 | 99.00 |
| 17/04/2012 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 5249 | 4 | 5 | 4 | 0.00 |
| 17/04/2012 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 5458 | 4 | 5 | 4 | 0.00 |
| 17/04/2012 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 5042 | 4 | 5 | 4 | 0.00 |
| 17/04/2012 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 341 | 1 | 0 | 1 | 0.00 |
| 17/04/2012 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 280 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 309 | 1 | 0 | 1 | 0.00 |
| 17/04/2012 | R204 On 01-November-12 | | | Bond Future | 7.56 | 103.8986 | 105.1229 | 103.8986 | 0.00 |
| 17/04/2012 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3755 | 3 | 4 | 3 | 0.00 |
| 17/04/2012 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3602 | 3 | 4 | 3 | 0.00 |
| 17/04/2012 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3911 | 3 | 4 | 3 | 0.00 |
| 17/04/2012 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 1552 | 2 | 2 | 2 | 0.00 |
| 17/04/2012 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 1720 | 2 | 2 | 2 | 0.00 |
| 17/04/2012 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 1634 | 2 | 2 | 2 | 0.00 |
| 17/04/2012 | R204 On 07-February-13 | | | Bond Future | 7.63 | 101.6244 | 102.8658 | 101.6244 | 0.00 |
| 17/04/2012 | R204 On 07-February-13 | 8.00 | Call | Bond Future | 3898 | 3 | 4 | 3 | 0.00 |
| 17/04/2012 | R204 On 07-February-13 | 7.95 | Call | Bond Future | 3762 | 3 | 4 | 3 | 0.00 |
| 17/04/2012 | R204 On 07-February-13 | 8.05 | Call | Bond Future | 4040 | 3 | 4 | 3 | 0.00 |
| 17/04/2012 | R204 On 07-February-13 | 8.05 | Put | Bond Future | 2093 | 3 | 2 | 3 | 0.00 |
| 17/04/2012 | R204 On 07-February-13 | 7.95 | Put | Bond Future | 2275 | 3 | 2 | 3 | 0.00 |
| 17/04/2012 | R204 On 07-February-13 | 8.00 | Put | Bond Future | 2181 | 3 | 2 | 3 | 0.00 |
| 17/04/2012 | R206 On 03-May-12 | | | Bond Future | 5.61 | 105.0667 | 105.3419 | 105.0667 | 1,000.00 |
| 17/04/2012 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 3009 | 3 | 3 | 3 | 0.00 |
| 17/04/2012 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 3087 | 3 | 3 | 3 | 0.00 |
| 17/04/2012 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2931 | 3 | 3 | 3 | 0.00 |
| 17/04/2012 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R206 On 02-August-12 | | | Bond Future | 5.59 | 102.7935 | 103.0721 | 102.7935 | 18.00 |
| 17/04/2012 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 2275 | 2 | 2 | 2 | 0.00 |
| 17/04/2012 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 2208 | 2 | 2 | 2 | 0.00 |
| 17/04/2012 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 2342 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R206 On 01-November-12 | | | Bond Future | 5.44 | 104.3774 | 104.6584 | 104.3774 | 0.00 |
| 17/04/2012 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 788 | 1 | 1 | 1 | 0.00 |
| 17/04/2012 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 833 | 1 | 1 | 1 | 0.00 |
| 17/04/2012 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 744 | 1 | 1 | 1 | 0.00 |
| 17/04/2012 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 152 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 126 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 138 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R206 On 07-February-13 | | | Bond Future | 5.15 | 102.3788 | 102.6652 | 102.3788 | 0.00 |
| 17/04/2012 | R206 On 07-February-13 | 6.00 | Call | Bond Future | 900 | 1 | 1 | 1 | 0.00 |
| 17/04/2012 | R206 On 07-February-13 | 6.05 | Call | Bond Future | 936 | 1 | 1 | 1 | 0.00 |
| 17/04/2012 | R206 On 07-February-13 | 5.95 | Call | Bond Future | 864 | 1 | 1 | 1 | 0.00 |
| 17/04/2012 | R206 On 07-February-13 | 5.95 | Put | Bond Future | 144 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R206 On 07-February-13 | 6.05 | Put | Bond Future | 126 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R206 On 07-February-13 | 6.00 | Put | Bond Future | 135 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R207 On 03-May-12 | | | Bond Future | 7.62 | 98.8343 | 100.1431 | 98.8343 | 21,396.00 |
| 17/04/2012 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 6158 | 5 | 6 | 5 | 0.00 |
| 17/04/2012 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 6419 | 5 | 6 | 5 | 0.00 |
| 17/04/2012 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 5897 | 5 | 6 | 5 | 0.00 |
| 17/04/2012 | R207 On 03-May-12 | 7.45 | Call | Bond Future | 332 | 0 | 0 | 0 | 2,400.00 |
| 17/04/2012 | R207 On 03-May-12 | 7.65 | Call | Bond Future | 808 | 0 | 1 | 0 | 800.00 |
| 17/04/2012 | R207 On 03-May-12 | 8.00 | Call | Bond Future | 2239 | 1 | 2 | 1 | 0.00 |
| 17/04/2012 | R207 On 03-May-12 | 8.30 | Call | Bond Future | 3783 | 3 | 4 | 3 | 0.00 |
| 17/04/2012 | R207 On 03-May-12 | 8.30 | Put | Bond Future | 13 | 0 | 0 | 0 | 2,400.00 |
| 17/04/2012 | R207 On 03-May-12 | 8.00 | Put | Bond Future | 105 | 0 | 0 | 0 | 800.00 |
| 17/04/2012 | R207 On 03-May-12 | 7.65 | Put | Bond Future | 627 | 1 | 1 | 1 | 0.00 |
| 17/04/2012 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R207 On 03-May-12 | 7.45 | Put | Bond Future | 1289 | 2 | 1 | 2 | 0.00 |
| 17/04/2012 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R207 On 02-August-12 | | | Bond Future | 7.70 | 96.5982 | 97.9278 | 96.5982 | 210.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 5889 | 5 | 6 | 5 | 0.00 |
| 17/04/2012 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 6114 | 5 | 6 | 5 | 0.00 |
| 17/04/2012 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 5666 | 5 | 6 | 5 | 0.00 |
| 17/04/2012 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 363 | 1 | 0 | 1 | 0.00 |
| 17/04/2012 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 300 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 330 | 1 | 0 | 1 | 0.00 |
| 17/04/2012 | R207 On 01-November-12 | | | Bond Future | 7.77 | 98.0880 | 99.4324 | 98.0880 | 0.00 |
| 17/04/2012 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 4299 | 3 | 4 | 3 | 0.00 |
| 17/04/2012 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 4131 | 3 | 4 | 3 | 0.00 |
| 17/04/2012 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 4470 | 4 | 4 | 4 | 0.00 |
| 17/04/2012 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 1665 | 2 | 2 | 2 | 0.00 |
| 17/04/2012 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 1843 | 2 | 2 | 2 | 0.00 |
| 17/04/2012 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 1752 | 2 | 2 | 2 | 0.00 |
| 17/04/2012 | R207 On 07-February-13 | | | Bond Future | 7.83 | 96.1089 | 97.4763 | 96.1089 | 0.00 |
| 17/04/2012 | R207 On 07-February-13 | 8.25 | Call | Bond Future | 4478 | 4 | 4 | 4 | 0.00 |
| 17/04/2012 | R207 On 07-February-13 | 8.20 | Call | Bond Future | 4327 | 4 | 4 | 4 | 0.00 |
| 17/04/2012 | R207 On 07-February-13 | 8.30 | Call | Bond Future | 4635 | 4 | 5 | 4 | 0.00 |
| 17/04/2012 | R207 On 07-February-13 | 8.30 | Put | Bond Future | 2264 | 3 | 2 | 3 | 0.00 |
| 17/04/2012 | R207 On 07-February-13 | 8.20 | Put | Bond Future | 2459 | 3 | 2 | 3 | 0.00 |
| 17/04/2012 | R207 On 07-February-13 | 8.25 | Put | Bond Future | 2358 | 3 | 2 | 3 | 0.00 |
| 17/04/2012 | R208 On 03-May-12 | | | Bond Future | 7.72 | 93.1758 | 94.5547 | 93.1758 | 10,014.00 |
| 17/04/2012 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 7442 | 6 | 7 | 6 | 0.00 |
| 17/04/2012 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 7717 | 6 | 8 | 6 | 0.00 |
| 17/04/2012 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 7167 | 6 | 7 | 6 | 0.00 |
| 17/04/2012 | R208 On 03-May-12 | 7.50 | Call | Bond Future | 295 | 0 | 0 | 0 | 3,000.00 |
| 17/04/2012 | R208 On 03-May-12 | 7.70 | Call | Bond Future | 743 | 0 | 1 | 0 | 1,000.00 |
| 17/04/2012 | R208 On 03-May-12 | 8.05 | Call | Bond Future | 2176 | 1 | 2 | 1 | 0.00 |
| 17/04/2012 | R208 On 03-May-12 | 8.35 | Call | Bond Future | 3797 | 3 | 4 | 3 | 0.00 |
| 17/04/2012 | R208 On 03-May-12 | 8.35 | Put | Bond Future | 25 | 0 | 0 | 0 | 3,000.00 |
| 17/04/2012 | R208 On 03-May-12 | 8.05 | Put | Bond Future | 165 | 1 | 0 | 1 | 1,000.00 |
| 17/04/2012 | R208 On 03-May-12 | 7.70 | Put | Bond Future | 841 | 2 | 1 | 2 | 0.00 |
| 17/04/2012 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R208 On 03-May-12 | 7.50 | Put | Bond Future | 1625 | 3 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R208 On 02-August-12 | | | Bond Future | 7.79 | 94.4998 | 95.8976 | 94.4998 | 336.00 |
| 17/04/2012 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 5943 | 5 | 6 | 5 | 0.00 |
| 17/04/2012 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5709 | 5 | 6 | 5 | 0.00 |
| 17/04/2012 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 6179 | 5 | 6 | 5 | 0.00 |
| 17/04/2012 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 412 | 1 | 0 | 1 | 0.00 |
| 17/04/2012 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 494 | 1 | 0 | 1 | 0.00 |
| 17/04/2012 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 451 | 1 | 0 | 1 | 0.00 |
| 17/04/2012 | R208 On 01-November-12 | | | Bond Future | 7.86 | 92.5583 | 93.9736 | 92.5583 | 0.00 |
| 17/04/2012 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 4353 | 4 | 4 | 4 | 0.00 |
| 17/04/2012 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 4531 | 4 | 5 | 4 | 0.00 |
| 17/04/2012 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 4181 | 3 | 4 | 3 | 0.00 |
| 17/04/2012 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 2204 | 3 | 2 | 3 | 0.00 |
| 17/04/2012 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 1990 | 3 | 2 | 3 | 0.00 |
| 17/04/2012 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 2094 | 3 | 2 | 3 | 0.00 |
| 17/04/2012 | R208 On 07-February-13 | | | Bond Future | 7.92 | 94.1304 | 95.5692 | 94.1304 | 0.00 |
| 17/04/2012 | R208 On 07-February-13 | 8.00 | Call | Bond Future | 3870 | 3 | 4 | 3 | 0.00 |
| 17/04/2012 | R208 On 07-February-13 | 8.05 | Call | Bond Future | 4018 | 3 | 4 | 3 | 0.00 |
| 17/04/2012 | R208 On 07-February-13 | 7.95 | Call | Bond Future | 3725 | 3 | 4 | 3 | 0.00 |
| 17/04/2012 | R208 On 07-February-13 | 7.95 | Put | Bond Future | 3561 | 4 | 4 | 4 | 0.00 |
| 17/04/2012 | R208 On 07-February-13 | 8.05 | Put | Bond Future | 3292 | 4 | 3 | 4 | 0.00 |
| 17/04/2012 | R208 On 07-February-13 | 8.00 | Put | Bond Future | 3425 | 4 | 3 | 4 | 0.00 |
| 17/04/2012 | R209 On 03-May-12 | | | Bond Future | 8.64 | 74.7270 | 76.6490 | 74.7270 | 3,030.00 |
| 17/04/2012 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3096 | 2 | 3 | 2 | 0.00 |
| 17/04/2012 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 2783 | 1 | 3 | 1 | 0.00 |
| 17/04/2012 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 3419 | 2 | 3 | 2 | 0.00 |
| 17/04/2012 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 200 | 1 | 0 | 1 | 0.00 |
| 17/04/2012 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 327 | 1 | 0 | 1 | 0.00 |
| 17/04/2012 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 257 | 1 | 0 | 1 | 0.00 |
| 17/04/2012 | R209 On 02-August-12 | | | Bond Future | 8.71 | 75.7876 | 77.7388 | 75.7876 | 0.00 |
| 17/04/2012 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5657 | 4 | 6 | 4 | 0.00 |
| 17/04/2012 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 5917 | 5 | 6 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5401 | 4 | 5 | 4 | 0.00 |
| 17/04/2012 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 1607 | 2 | 2 | 2 | 0.00 |
| 17/04/2012 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 1392 | 2 | 1 | 2 | 0.00 |
| 17/04/2012 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 1496 | 2 | 1 | 2 | 0.00 |
| 17/04/2012 | R209 On 01-November-12 | | | Bond Future | 8.77 | 73.8118 | 75.7862 | 73.8118 | 0.00 |
| 17/04/2012 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 5621 | 5 | 6 | 5 | 0.00 |
| 17/04/2012 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 5413 | 4 | 5 | 4 | 0.00 |
| 17/04/2012 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 5831 | 5 | 6 | 5 | 0.00 |
| 17/04/2012 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 3630 | 4 | 4 | 4 | 0.00 |
| 17/04/2012 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 3972 | 5 | 4 | 5 | 0.00 |
| 17/04/2012 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 3798 | 5 | 4 | 5 | 0.00 |
| 17/04/2012 | R209 On 07-February-13 | | | Bond Future | 8.83 | 75.0593 | 77.0701 | 75.0593 | 0.00 |
| 17/04/2012 | R209 On 07-February-13 | 9.00 | Call | Bond Future | 6237 | 5 | 6 | 5 | 0.00 |
| 17/04/2012 | R209 On 07-February-13 | 8.95 | Call | Bond Future | 6039 | 5 | 6 | 5 | 0.00 |
| 17/04/2012 | R209 On 07-February-13 | 9.05 | Call | Bond Future | 6437 | 5 | 6 | 5 | 0.00 |
| 17/04/2012 | R209 On 07-February-13 | 9.05 | Put | Bond Future | 4726 | 6 | 5 | 6 | 0.00 |
| 17/04/2012 | R209 On 07-February-13 | 8.95 | Put | Bond Future | 5088 | 6 | 5 | 6 | 0.00 |
| 17/04/2012 | R209 On 07-February-13 | 9.00 | Put | Bond Future | 4905 | 6 | 5 | 6 | 0.00 |
| 17/04/2012 | R210 On 03-May-12 | | | Bond Future | 141.85 | 141.0956 | 141.8499 | 141.0956 | 925.00 |
| 17/04/2012 | R210 On 03-May-12 | 139.00 | Call | Bond Future | 2850 | 2 | 3 | 2 | 0.00 |
| 17/04/2012 | R210 On 03-May-12 | 139.05 | Call | Bond Future | 2800 | 2 | 3 | 2 | 0.00 |
| 17/04/2012 | R210 On 03-May-12 | 138.95 | Call | Bond Future | 2900 | 2 | 3 | 2 | 0.00 |
| 17/04/2012 | R210 On 03-May-12 | 138.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R210 On 03-May-12 | 139.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R210 On 03-May-12 | 139.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R210 On 02-August-12 | | | Bond Future | 143.86 | 143.0974 | 143.8607 | 143.0974 | 80.00 |
| 17/04/2012 | R210 On 02-August-12 | 143.00 | Call | Bond Future | 861 | 0 | 1 | 0 | 0.00 |
| 17/04/2012 | R210 On 02-August-12 | 143.05 | Call | Bond Future | 811 | 0 | 1 | 0 | 0.00 |
| 17/04/2012 | R210 On 02-August-12 | 142.95 | Call | Bond Future | 911 | 0 | 1 | 0 | 0.00 |
| 17/04/2012 | R210 On 02-August-12 | 142.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R210 On 02-August-12 | 143.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R210 On 02-August-12 | 143.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | R211 On 03-May-12 | | | Bond Future | 119.47 | 119.4601 | 119.4674 | 119.4601 | 480.00 |
| 17/04/2012 | R211 On 03-May-12 | 118.20 | Call | Bond Future | 1267 | 1 | 1 | 1 | 0.00 |
| 17/04/2012 | R211 On 03-May-12 | 118.15 | Call | Bond Future | 1317 | 1 | 1 | 1 | 0.00 |
| 17/04/2012 | R211 On 03-May-12 | 118.25 | Call | Bond Future | 1217 | 1 | 1 | 1 | 0.00 |
| 17/04/2012 | R211 On 03-May-12 | 118.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R211 On 03-May-12 | 118.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R211 On 03-May-12 | 118.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R211 On 02-August-12 | | | Bond Future | 119.76 | 119.7581 | 119.7640 | 119.7581 | 0.00 |
| 17/04/2012 | R211 On 02-August-12 | 120.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R211 On 02-August-12 | 119.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R211 On 02-August-12 | 120.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R211 On 02-August-12 | 120.05 | Put | Bond Future | 286 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R211 On 02-August-12 | 119.95 | Put | Bond Future | 186 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R211 On 02-August-12 | 120.00 | Put | Bond Future | 236 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R212 On 03-May-12 | | | Bond Future | 118.17 | 117.8048 | 118.1697 | 117.8048 | 2,902.00 |
| 17/04/2012 | R212 On 03-May-12 | 115.30 | Call | Bond Future | 2870 | 3 | 3 | 3 | 0.00 |
| 17/04/2012 | R212 On 03-May-12 | 115.35 | Call | Bond Future | 2820 | 2 | 3 | 2 | 0.00 |
| 17/04/2012 | R212 On 03-May-12 | 115.25 | Call | Bond Future | 2920 | 3 | 3 | 3 | 0.00 |
| 17/04/2012 | R212 On 03-May-12 | 115.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R212 On 03-May-12 | 115.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R212 On 03-May-12 | 115.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R212 On 02-August-12 | | | Bond Future | 118.31 | 117.9429 | 118.3116 | 117.9429 | 30.00 |
| 17/04/2012 | R212 On 02-August-12 | 118.00 | Call | Bond Future | 312 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R212 On 02-August-12 | 118.05 | Call | Bond Future | 262 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R212 On 02-August-12 | 117.95 | Call | Bond Future | 362 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R212 On 02-August-12 | 117.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R212 On 02-August-12 | 118.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R212 On 02-August-12 | 118.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R213 On 03-May-12 | | | Bond Future | 8.55 | 84.9640 | 86.8985 | 84.9640 | 4,435.00 |
| 17/04/2012 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 5516 | 4 | 6 | 4 | 0.00 |
| 17/04/2012 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 5879 | 4 | 6 | 4 | 0.00 |
| 17/04/2012 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 5154 | 3 | 5 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 52 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 28 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 38 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R213 On 02-August-12 | | | Bond Future | 8.63 | 86.1718 | 88.1259 | 86.1718 | 13.00 |
| 17/04/2012 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 6196 | 5 | 6 | 5 | 0.00 |
| 17/04/2012 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 6473 | 5 | 6 | 5 | 0.00 |
| 17/04/2012 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 5924 | 5 | 6 | 5 | 0.00 |
| 17/04/2012 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 1424 | 2 | 1 | 2 | 0.00 |
| 17/04/2012 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 1227 | 2 | 1 | 2 | 0.00 |
| 17/04/2012 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 1322 | 2 | 1 | 2 | 0.00 |
| 17/04/2012 | R213 On 01-November-12 | | | Bond Future | 8.69 | 83.9586 | 85.9417 | 83.9586 | 0.00 |
| 17/04/2012 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 6049 | 5 | 6 | 5 | 0.00 |
| 17/04/2012 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 6276 | 5 | 6 | 5 | 0.00 |
| 17/04/2012 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 5830 | 5 | 6 | 5 | 0.00 |
| 17/04/2012 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 3762 | 5 | 4 | 5 | 0.00 |
| 17/04/2012 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 3438 | 4 | 3 | 4 | 0.00 |
| 17/04/2012 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 3594 | 4 | 4 | 4 | 0.00 |
| 17/04/2012 | R213 On 07-February-13 | | | Bond Future | 8.76 | 85.3858 | 87.4019 | 85.3858 | 0.00 |
| 17/04/2012 | R213 On 07-February-13 | 9.00 | Call | Bond Future | 6568 | 5 | 7 | 5 | 0.00 |
| 17/04/2012 | R213 On 07-February-13 | 9.05 | Call | Bond Future | 6778 | 6 | 7 | 6 | 0.00 |
| 17/04/2012 | R213 On 07-February-13 | 8.95 | Call | Bond Future | 6361 | 5 | 6 | 5 | 0.00 |
| 17/04/2012 | R213 On 07-February-13 | 8.95 | Put | Bond Future | 4844 | 6 | 5 | 6 | 0.00 |
| 17/04/2012 | R213 On 07-February-13 | 9.05 | Put | Bond Future | 4495 | 5 | 4 | 5 | 0.00 |
| 17/04/2012 | R213 On 07-February-13 | 9.00 | Put | Bond Future | 4667 | 6 | 5 | 6 | 0.00 |
| 17/04/2012 | R214 On 03-May-12 | | | Bond Future | 8.69 | 76.1165 | 78.1597 | 76.1165 | 1,530.00 |
| 17/04/2012 | R214 On 03-May-12 | 8.80 | Call | Bond Future | 897 | 0 | 1 | 0 | 0.00 |
| 17/04/2012 | R214 On 03-May-12 | 8.81 | Call | Bond Future | 979 | 0 | 1 | 0 | 0.00 |
| 17/04/2012 | R214 On 03-May-12 | 8.79 | Call | Bond Future | 814 | 0 | 1 | 0 | 0.00 |
| 17/04/2012 | R214 On 03-May-12 | 8.79 | Put | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 17/04/2012 | R214 On 03-May-12 | 8.81 | Put | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 17/04/2012 | R214 On 03-May-12 | 8.80 | Put | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 17/04/2012 | R214 On 02-August-12 | | | Bond Future | 8.76 | 77.1936 | 79.2665 | 77.1936 | 0.00 |
| 17/04/2012 | R214 On 02-August-12 | 8.80 | Call | Bond Future | 349 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/04/2012 | R214 On 02-August-12 | 8.81 | Call | Bond Future | 432 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R214 On 02-August-12 | 8.79 | Call | Bond Future | 267 | 0 | 0 | 0 | 0.00 |
| 17/04/2012 | R214 On 02-August-12 | 8.79 | Put | Bond Future | 1 | 2 | 0 | 2 | 0.00 |
| 17/04/2012 | R214 On 02-August-12 | 8.81 | Put | Bond Future | 0 | 2 | 0 | 2 | 0.00 |
| 17/04/2012 | R214 On 02-August-12 | 8.80 | Put | Bond Future | 0 | 2 | 0 | 2 | 0.00 |