



Derivatives Weekly Statistics Report

From: 21/05/2012 To: 24/05/2012

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/05/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/05/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/05/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/05/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/05/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/05/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/05/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/05/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/05/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/05/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/05/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/05/2012 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/05/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/05/2012 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/05/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/05/2012 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/05/2012 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/05/2012 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/05/2012 | AL7T On 02-August-12 | | | Index Future | 437.41 | 436.5710 | 437.4060 | 436.5710 | 13.00 |
| 21/05/2012 | AL7T On 01-November-12 | | | Index Future | 443.90 | 443.1100 | 443.8990 | 443.1100 | 0.00 |
| 21/05/2012 | ALBI On 02-August-12 | | | Index Future | 395.24 | 394.9180 | 395.2360 | 394.9180 | 1,004.00 |
| 21/05/2012 | ALBI On 01-November-12 | | | Index Future | 401.10 | 400.8330 | 401.1030 | 400.8330 | 0.00 |
| 21/05/2012 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/05/2012 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/05/2012 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/05/2012 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/05/2012 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/05/2012 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/05/2012 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/05/2012 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/05/2012 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/05/2012 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/05/2012 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 21/05/2012 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/05/2012 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/05/2012 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/05/2012 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/05/2012 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/05/2012 | CAAZ On 18-June-12 | | | Can-Do Future | 0.26 | 0.2756 | 0.2624 | 0.2756 | 5,670.00 |
| 21/05/2012 | CABA On 18-June-12 | | | Can-Do Future | 0.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 21/05/2012 | CABB On 18-June-12 | | | Can-Do Future | 0.00 | 0.0080 | 0.0049 | 0.0080 | 8,000.00 |
| 21/05/2012 | CABC On 18-June-12 | | | Can-Do Future | 0.05 | 0.0529 | 0.0460 | 0.0529 | 0.00 |
| 21/05/2012 | CABD On 18-June-12 | | | Can-Do Future | 0.00 | 0.0006 | 0.0003 | 0.0006 | 16,000.00 |
| 21/05/2012 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/05/2012 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/05/2012 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/05/2012 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/05/2012 | DAAH On 28-June-12 | | | Any day expiry | 8.32 | 8.3560 | 8.3180 | 8.3560 | 2,360.00 |
| 21/05/2012 | DAAH On 28-June-12 | 8.50 | Call | Any day expiry | 139 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAAH On 28-June-12 | 8.51 | Call | Any day expiry | 136 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAAH On 28-June-12 | 8.49 | Call | Any day expiry | 142 | 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 |
|------------|--------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | DAAH On 28-June-12 | 8.25 | Call | Any day expiry | 233 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAAH On 28-June-12 | 7.40 | Call | Any day expiry | 922 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | DAAH On 28-June-12 | 7.40 | Put | Any day expiry | 4 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAAH On 28-June-12 | 8.49 | Put | Any day expiry | 314 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAAH On 28-June-12 | 8.25 | Put | Any day expiry | 165 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAAH On 28-June-12 | 8.51 | Put | Any day expiry | 328 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAAH On 28-June-12 | 8.50 | Put | Any day expiry | 321 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 31-May-12 | | | Any day expiry | 8.28 | 8.3197 | 8.2816 | 8.3197 | 0.00 |
| 21/05/2012 | DAUS On 31-May-12 | 7.75 | Call | Any day expiry | 534 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | DAUS On 31-May-12 | 7.76 | Call | Any day expiry | 524 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | DAUS On 31-May-12 | 7.74 | Call | Any day expiry | 544 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | DAUS On 31-May-12 | 7.40 | Call | Any day expiry | 882 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | DAUS On 31-May-12 | 8.25 | Call | Any day expiry | 120 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 31-May-12 | 7.72 | Call | Any day expiry | 564 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | DAUS On 31-May-12 | 8.51 | Call | Any day expiry | 38 | 0 | 0 | 0 | 4,110.00 |
| 21/05/2012 | DAUS On 31-May-12 | 7.72 | Put | Any day expiry | 2 | 0 | 0 | 0 | 4,110.00 |
| 21/05/2012 | DAUS On 31-May-12 | 8.51 | Put | Any day expiry | 266 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 31-May-12 | 7.40 | Put | Any day expiry | 0 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 31-May-12 | 8.25 | Put | Any day expiry | 88 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 31-May-12 | 7.74 | Put | Any day expiry | 2 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 31-May-12 | 7.76 | Put | Any day expiry | 2 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 31-May-12 | 7.75 | Put | Any day expiry | 2 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 29-June-12 | | | Any day expiry | 8.32 | 8.3572 | 8.3192 | 8.3572 | 0.00 |
| 21/05/2012 | DAUS On 29-June-12 | 7.75 | Call | Any day expiry | 591 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | DAUS On 29-June-12 | 7.76 | Call | Any day expiry | 582 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | DAUS On 29-June-12 | 7.74 | Call | Any day expiry | 600 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | DAUS On 29-June-12 | 8.25 | Call | Any day expiry | 237 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 29-June-12 | 7.72 | Call | Any day expiry | 618 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | DAUS On 29-June-12 | 8.51 | Call | Any day expiry | 139 | 0 | 0 | 0 | 5,480.00 |
| 21/05/2012 | DAUS On 29-June-12 | 7.40 | Call | Any day expiry | 923 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | DAUS On 29-June-12 | 7.40 | Put | Any day expiry | 4 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 29-June-12 | 8.25 | Put | Any day expiry | 168 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 29-June-12 | 7.72 | Put | Any day expiry | 19 | 0 | 0 | 0 | 5,480.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | DAUS On 29-June-12 | 8.51 | Put | Any day expiry | 330 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 29-June-12 | 7.74 | Put | Any day expiry | 21 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 29-June-12 | 7.76 | Put | Any day expiry | 23 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 29-June-12 | 7.75 | Put | Any day expiry | 22 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 31-July-12 | | | Any day expiry | 8.36 | 8.3953 | 8.3572 | 8.3953 | 0.00 |
| 21/05/2012 | DAUS On 31-July-12 | 7.80 | Call | Any day expiry | 615 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | DAUS On 31-July-12 | 7.81 | Call | Any day expiry | 607 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | DAUS On 31-July-12 | 7.79 | Call | Any day expiry | 623 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | DAUS On 31-July-12 | 7.40 | Call | Any day expiry | 971 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | DAUS On 31-July-12 | 8.25 | Call | Any day expiry | 326 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 31-July-12 | 7.72 | Call | Any day expiry | 681 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | DAUS On 31-July-12 | 8.51 | Call | Any day expiry | 223 | 0 | 0 | 0 | 4,800.00 |
| 21/05/2012 | DAUS On 31-July-12 | 7.72 | Put | Any day expiry | 44 | 0 | 0 | 0 | 4,800.00 |
| 21/05/2012 | DAUS On 31-July-12 | 8.51 | Put | Any day expiry | 376 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 31-July-12 | 7.40 | Put | Any day expiry | 14 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 31-July-12 | 8.25 | Put | Any day expiry | 219 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 31-July-12 | 7.79 | Put | Any day expiry | 56 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 31-July-12 | 7.81 | Put | Any day expiry | 60 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 31-July-12 | 7.80 | Put | Any day expiry | 58 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 31-August-12 | | | Any day expiry | 8.39 | 8.4315 | 8.3933 | 8.4315 | 0.00 |
| 21/05/2012 | DAUS On 31-August-12 | 7.85 | Call | Any day expiry | 640 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | DAUS On 31-August-12 | 7.86 | Call | Any day expiry | 632 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | DAUS On 31-August-12 | 7.84 | Call | Any day expiry | 647 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | DAUS On 31-August-12 | 8.25 | Call | Any day expiry | 398 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 31-August-12 | 7.72 | Call | Any day expiry | 740 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | DAUS On 31-August-12 | 8.51 | Call | Any day expiry | 293 | 0 | 0 | 0 | 6,170.00 |
| 21/05/2012 | DAUS On 31-August-12 | 7.40 | Call | Any day expiry | 1020 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | DAUS On 31-August-12 | 7.40 | Put | Any day expiry | 27 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 31-August-12 | 8.25 | Put | Any day expiry | 255 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 31-August-12 | 7.72 | Put | Any day expiry | 67 | 0 | 0 | 0 | 6,170.00 |
| 21/05/2012 | DAUS On 31-August-12 | 8.51 | Put | Any day expiry | 410 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 31-August-12 | 7.84 | Put | Any day expiry | 94 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 31-August-12 | 7.86 | Put | Any day expiry | 99 | 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 |
|------------|-------------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | DAUS On 31-August-12 | 7.85 | Put | Any day expiry | 97 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 28-September-12 | | | Any day expiry | 8.43 | 8.4634 | 8.4253 | 8.4634 | 0.00 |
| 21/05/2012 | DAUS On 28-September-12 | 7.90 | Call | Any day expiry | 658 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | DAUS On 28-September-12 | 7.91 | Call | Any day expiry | 651 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | DAUS On 28-September-12 | 7.89 | Call | Any day expiry | 665 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | DAUS On 28-September-12 | 7.40 | Call | Any day expiry | 1063 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | DAUS On 28-September-12 | 8.25 | Call | Any day expiry | 456 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 28-September-12 | 7.72 | Call | Any day expiry | 790 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | DAUS On 28-September-12 | 8.51 | Call | Any day expiry | 350 | 0 | 0 | 0 | 7,540.00 |
| 21/05/2012 | DAUS On 28-September-12 | 7.72 | Put | Any day expiry | 85 | 0 | 0 | 0 | 7,540.00 |
| 21/05/2012 | DAUS On 28-September-12 | 8.51 | Put | Any day expiry | 435 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 28-September-12 | 7.40 | Put | Any day expiry | 38 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 28-September-12 | 8.25 | Put | Any day expiry | 281 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 28-September-12 | 7.89 | Put | Any day expiry | 130 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 28-September-12 | 7.91 | Put | Any day expiry | 136 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 28-September-12 | 7.90 | Put | Any day expiry | 133 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 31-October-12 | | | Any day expiry | 8.46 | 8.5010 | 8.4630 | 8.5010 | 0.00 |
| 21/05/2012 | DAUS On 31-October-12 | 7.90 | Call | Any day expiry | 718 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | DAUS On 31-October-12 | 7.91 | Call | Any day expiry | 711 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | DAUS On 31-October-12 | 7.89 | Call | Any day expiry | 725 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | DAUS On 31-October-12 | 7.40 | Call | Any day expiry | 1113 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | DAUS On 31-October-12 | 8.25 | Call | Any day expiry | 519 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | DAUS On 31-October-12 | 7.72 | Call | Any day expiry | 847 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | DAUS On 31-October-12 | 8.51 | Call | Any day expiry | 412 | 0 | 0 | 0 | 8,220.00 |
| 21/05/2012 | DAUS On 31-October-12 | 8.51 | Put | Any day expiry | 459 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 31-October-12 | 7.72 | Put | Any day expiry | 104 | 0 | 0 | 0 | 8,220.00 |
| 21/05/2012 | DAUS On 31-October-12 | 7.40 | Put | Any day expiry | 50 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 31-October-12 | 8.25 | Put | Any day expiry | 306 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 31-October-12 | 7.89 | Put | Any day expiry | 152 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 31-October-12 | 7.91 | Put | Any day expiry | 158 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 31-October-12 | 7.90 | Put | Any day expiry | 155 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 30-November-12 | | | Any day expiry | 8.50 | 8.5350 | 8.4971 | 8.5350 | 0.00 |
| 21/05/2012 | DAUS On 30-November-12 | 8.50 | Call | Any day expiry | 469 | 0 | 0 | 0 | 0.00 |

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| 21/05/2012 | DAUS On 30-November-12 | 8.51 | Call | Any day expiry | 465 | 0 | 0 | 0 | 8,440.00 |
| 21/05/2012 | DAUS On 30-November-12 | 8.49 | Call | Any day expiry | 473 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 30-November-12 | 7.72 | Call | Any day expiry | 896 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | DAUS On 30-November-12 | 7.72 | Put | Any day expiry | 119 | 0 | 0 | 0 | 8,440.00 |
| 21/05/2012 | DAUS On 30-November-12 | 8.49 | Put | Any day expiry | 466 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 30-November-12 | 8.51 | Put | Any day expiry | 478 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 30-November-12 | 8.50 | Put | Any day expiry | 472 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 27-December-12 | | | Any day expiry | 8.53 | 8.5652 | 8.5271 | 8.5652 | 0.00 |
| 21/05/2012 | DAUS On 27-December-12 | 8.50 | Call | Any day expiry | 514 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | DAUS On 27-December-12 | 8.51 | Call | Any day expiry | 510 | 1 | 1 | 1 | 7,530.00 |
| 21/05/2012 | DAUS On 27-December-12 | 8.49 | Call | Any day expiry | 518 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | DAUS On 27-December-12 | 7.72 | Call | Any day expiry | 937 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | DAUS On 27-December-12 | 7.72 | Put | Any day expiry | 130 | 0 | 0 | 0 | 7,530.00 |
| 21/05/2012 | DAUS On 27-December-12 | 8.49 | Put | Any day expiry | 481 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 27-December-12 | 8.51 | Put | Any day expiry | 493 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | DAUS On 27-December-12 | 8.50 | Put | Any day expiry | 487 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | GOVI On 02-August-12 | | | GOVI | 396.37 | 396.0000 | 396.3740 | 396.0000 | 236.00 |
| 21/05/2012 | GOVI On 02-August-12 | 390.00 | Call | GOVI | 63740 | 6 | 6 | 6 | 0.00 |
| 21/05/2012 | GOVI On 02-August-12 | 390.01 | Call | GOVI | 63640 | 6 | 6 | 6 | 0.00 |
| 21/05/2012 | GOVI On 02-August-12 | 389.99 | Call | GOVI | 63840 | 6 | 6 | 6 | 0.00 |
| 21/05/2012 | GOVI On 02-August-12 | 389.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | GOVI On 02-August-12 | 390.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | GOVI On 02-August-12 | 390.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | GOVI On 01-November-12 | | | GOVI | 402.26 | 401.9310 | 402.2570 | 401.9310 | 0.00 |
| 21/05/2012 | GOVI On 01-November-12 | 402.00 | Call | GOVI | 2570 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | GOVI On 01-November-12 | 401.99 | Call | GOVI | 2670 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | GOVI On 01-November-12 | 402.01 | Call | GOVI | 2470 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | GOVI On 01-November-12 | 402.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | GOVI On 01-November-12 | 401.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | GOVI On 01-November-12 | 402.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | IGOV On 02-August-12 | | | Index Future | 173.97 | 173.9220 | 173.9710 | 173.9220 | 563.00 |
| 21/05/2012 | IGOV On 01-November-12 | | | Index Future | 176.55 | 176.5270 | 176.5530 | 176.5270 | 0.00 |
| 21/05/2012 | ILBI On 02-August-12 | | | Index Future | 478.20 | 478.1960 | 478.1960 | 478.1960 | 169.00 |
| 21/05/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 21/05/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 21/05/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 21/05/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 21/05/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 21/05/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 21/05/2012 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.57 | 94.4300 | 94.4300 | 94.4300 | 2,890.00 |
| 21/05/2012 | JBAF On 18-July-12 | | | Jibar Tradeable Future | 5.55 | 94.4300 | 94.4500 | 94.4300 | 0.00 |
| 21/05/2012 | JBAF On 15-August-12 | | | Jibar Tradeable Future | 5.53 | 94.4600 | 94.4700 | 94.4600 | 0.00 |
| 21/05/2012 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.50 | 94.4900 | 94.5000 | 94.4900 | 44,760.00 |
| 21/05/2012 | JBAF On 17-October-12 | | | Jibar Tradeable Future | 5.50 | 94.4900 | 94.5000 | 94.4900 | 0.00 |
| 21/05/2012 | JBAF On 21-November-12 | | | Jibar Tradeable Future | 5.49 | 94.4900 | 94.5100 | 94.4900 | 0.00 |
| 21/05/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.50 | 94.4900 | 94.5000 | 94.4900 | 840.00 |
| 21/05/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.55 | 94.4400 | 94.4500 | 94.4400 | 790.00 |
| 21/05/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 5.67 | 94.3100 | 94.3300 | 94.3100 | 500.00 |
| 21/05/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 5.83 | 94.1300 | 94.1700 | 94.1300 | 1,700.00 |
| 21/05/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 6.00 | 93.9500 | 94.0000 | 93.9500 | 1,500.00 |
| 21/05/2012 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 6.20 | 93.7500 | 93.8000 | 93.7500 | 0.00 |
| 21/05/2012 | R157 On 02-August-12 | | | Bond Future | 6.39 | 124.9171 | 125.0354 | 124.9171 | 15,070.00 |
| 21/05/2012 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4873 | 5 | 5 | 5 | 0.00 |
| 21/05/2012 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 5021 | 5 | 5 | 5 | 0.00 |
| 21/05/2012 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 4725 | 5 | 5 | 5 | 0.00 |
| 21/05/2012 | R157 On 02-August-12 | 6.15 | Call | Bond Future | 259 | 0 | 0 | 0 | 3,750.00 |
| 21/05/2012 | R157 On 02-August-12 | 6.95 | Call | Bond Future | 1809 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | R157 On 02-August-12 | 6.35 | Call | Bond Future | 501 | 0 | 1 | 0 | 1,250.00 |
| 21/05/2012 | R157 On 02-August-12 | 6.55 | Call | Bond Future | 849 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R157 On 02-August-12 | 6.55 | Put | Bond Future | 364 | 0 | 0 | 0 | 1,250.00 |
| 21/05/2012 | R157 On 02-August-12 | 6.95 | Put | Bond Future | 93 | 0 | 0 | 0 | 3,750.00 |
| 21/05/2012 | R157 On 02-August-12 | 6.35 | Put | Bond Future | 638 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R157 On 02-August-12 | 6.15 | Put | Bond Future | 1022 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R157 On 01-November-12 | | | Bond Future | 6.44 | 119.9808 | 120.0866 | 119.9808 | 0.00 |
| 21/05/2012 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1955 | 2 | 2 | 2 | 0.00 |
| 21/05/2012 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1848 | 2 | 2 | 2 | 0.00 |
| 21/05/2012 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 2064 | 2 | 2 | 2 | 0.00 |
| 21/05/2012 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 320 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 385 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 351 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R157 On 07-February-13 | | | Bond Future | 6.49 | 121.9485 | 122.0313 | 121.9485 | 0.00 |
| 21/05/2012 | R157 On 07-February-13 | 6.75 | Call | Bond Future | 1520 | 1 | 2 | 1 | 0.00 |
| 21/05/2012 | R157 On 07-February-13 | 6.80 | Call | Bond Future | 1600 | 2 | 2 | 2 | 0.00 |
| 21/05/2012 | R157 On 07-February-13 | 6.70 | Call | Bond Future | 1443 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R157 On 07-February-13 | 6.70 | Put | Bond Future | 891 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R157 On 07-February-13 | 6.80 | Put | Bond Future | 791 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R157 On 07-February-13 | 6.75 | Put | Bond Future | 839 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R186 On 02-August-12 | | | Bond Future | 8.34 | 119.0927 | 119.1952 | 119.0927 | 34,719.00 |
| 21/05/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 4734 | 5 | 5 | 5 | 0.00 |
| 21/05/2012 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 5066 | 5 | 5 | 5 | 0.00 |
| 21/05/2012 | R186 On 02-August-12 | 8.25 | Call | Bond Future | 2003 | 2 | 2 | 2 | 8,750.00 |
| 21/05/2012 | R186 On 02-August-12 | 8.66 | Call | Bond Future | 4159 | 4 | 4 | 4 | 0.00 |
| 21/05/2012 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 4411 | 4 | 4 | 4 | 0.00 |
| 21/05/2012 | R186 On 02-August-12 | 7.66 | Call | Bond Future | 407 | 0 | 0 | 0 | 276.00 |
| 21/05/2012 | R186 On 02-August-12 | 7.76 | Call | Bond Future | 564 | 1 | 1 | 1 | 43.00 |
| 21/05/2012 | R186 On 02-August-12 | 8.76 | Call | Bond Future | 4800 | 5 | 5 | 5 | 0.00 |
| 21/05/2012 | R186 On 02-August-12 | 8.00 | Call | Bond Future | 1116 | 1 | 1 | 1 | 1,099.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | R186 On 02-August-12 | 9.00 | Call | Bond Future | 6466 | 6 | 6 | 6 | 0.00 |
| 21/05/2012 | R186 On 02-August-12 | 7.70 | Call | Bond Future | 465 | 0 | 0 | 0 | 2,700.00 |
| 21/05/2012 | R186 On 02-August-12 | 8.30 | Call | Bond Future | 2220 | 2 | 2 | 2 | 0.00 |
| 21/05/2012 | R186 On 02-August-12 | 8.30 | Put | Bond Future | 2622 | 3 | 3 | 3 | 900.00 |
| 21/05/2012 | R186 On 02-August-12 | 9.00 | Put | Bond Future | 561 | 1 | 1 | 1 | 199.00 |
| 21/05/2012 | R186 On 02-August-12 | 7.70 | Put | Bond Future | 6686 | 7 | 7 | 7 | 0.00 |
| 21/05/2012 | R186 On 02-August-12 | 8.76 | Put | Bond Future | 1001 | 1 | 1 | 1 | 43.00 |
| 21/05/2012 | R186 On 02-August-12 | 8.00 | Put | Bond Future | 4378 | 4 | 4 | 4 | 0.00 |
| 21/05/2012 | R186 On 02-August-12 | 7.76 | Put | Bond Future | 6185 | 6 | 6 | 6 | 0.00 |
| 21/05/2012 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 1148 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R186 On 02-August-12 | 8.25 | Put | Bond Future | 2875 | 3 | 3 | 3 | 0.00 |
| 21/05/2012 | R186 On 02-August-12 | 8.66 | Put | Bond Future | 1255 | 1 | 1 | 1 | 276.00 |
| 21/05/2012 | R186 On 02-August-12 | 7.66 | Put | Bond Future | 7030 | 7 | 7 | 7 | 0.00 |
| 21/05/2012 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 912 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 1024 | 1 | 1 | 1 | 2,700.00 |
| 21/05/2012 | R186 On 01-November-12 | | | Bond Future | 8.42 | 120.8801 | 120.9624 | 120.8801 | 0.00 |
| 21/05/2012 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 5873 | 6 | 6 | 6 | 0.00 |
| 21/05/2012 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 6147 | 6 | 6 | 6 | 0.00 |
| 21/05/2012 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 5604 | 6 | 6 | 6 | 0.00 |
| 21/05/2012 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 3055 | 3 | 3 | 3 | 0.00 |
| 21/05/2012 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 2716 | 3 | 3 | 3 | 0.00 |
| 21/05/2012 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 2882 | 3 | 3 | 3 | 0.00 |
| 21/05/2012 | R186 On 07-February-13 | | | Bond Future | 8.50 | 117.5651 | 117.6279 | 117.5651 | 0.00 |
| 21/05/2012 | R186 On 07-February-13 | 8.50 | Call | Bond Future | 5385 | 5 | 5 | 5 | 0.00 |
| 21/05/2012 | R186 On 07-February-13 | 8.55 | Call | Bond Future | 5612 | 6 | 6 | 6 | 0.00 |
| 21/05/2012 | R186 On 07-February-13 | 8.45 | Call | Bond Future | 5163 | 5 | 5 | 5 | 0.00 |
| 21/05/2012 | R186 On 07-February-13 | 8.45 | Put | Bond Future | 5594 | 6 | 6 | 6 | 0.00 |
| 21/05/2012 | R186 On 07-February-13 | 8.55 | Put | Bond Future | 5147 | 5 | 5 | 5 | 0.00 |
| 21/05/2012 | R186 On 07-February-13 | 8.50 | Put | Bond Future | 5367 | 5 | 5 | 5 | 0.00 |
| 21/05/2012 | R189 On 02-August-12 | | | Bond Future | 218.85 | 218.8423 | 218.8454 | 218.8423 | 44.00 |
| 21/05/2012 | R189 On 02-August-12 | 218.00 | Call | Bond Future | 845 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R189 On 02-August-12 | 218.05 | Call | Bond Future | 795 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R189 On 02-August-12 | 217.95 | Call | Bond Future | 895 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | R189 On 02-August-12 | 217.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R189 On 02-August-12 | 218.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R189 On 02-August-12 | 218.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R197 On 02-August-12 | | | Bond Future | 256.23 | 256.2096 | 256.2321 | 256.2096 | 1,409.00 |
| 21/05/2012 | R197 On 02-August-12 | 257.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R197 On 02-August-12 | 256.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R197 On 02-August-12 | 257.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R197 On 02-August-12 | 257.05 | Put | Bond Future | 818 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R197 On 02-August-12 | 256.95 | Put | Bond Future | 718 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R197 On 02-August-12 | 257.00 | Put | Bond Future | 768 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R201 On 02-August-12 | | | Bond Future | 5.74 | 107.6113 | 107.7002 | 107.6113 | 2,704.00 |
| 21/05/2012 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3922 | 4 | 4 | 4 | 0.00 |
| 21/05/2012 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 3813 | 4 | 4 | 4 | 0.00 |
| 21/05/2012 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 4030 | 4 | 4 | 4 | 0.00 |
| 21/05/2012 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R201 On 01-November-12 | | | Bond Future | 5.70 | 109.2240 | 109.2999 | 109.2240 | 0.00 |
| 21/05/2012 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1727 | 2 | 2 | 2 | 0.00 |
| 21/05/2012 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1640 | 2 | 2 | 2 | 0.00 |
| 21/05/2012 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1815 | 2 | 2 | 2 | 0.00 |
| 21/05/2012 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 96 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 122 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 109 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R201 On 07-February-13 | | | Bond Future | 5.65 | 106.6024 | 106.6564 | 106.6024 | 0.00 |
| 21/05/2012 | R201 On 07-February-13 | 6.25 | Call | Bond Future | 1387 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R201 On 07-February-13 | 6.30 | Call | Bond Future | 1454 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R201 On 07-February-13 | 6.20 | Call | Bond Future | 1322 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R201 On 07-February-13 | 6.20 | Put | Bond Future | 329 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R201 On 07-February-13 | 6.30 | Put | Bond Future | 283 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R201 On 07-February-13 | 6.25 | Put | Bond Future | 305 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | R202 On 02-August-12 | | | Bond Future | 186.69 | 186.6761 | 186.6946 | 186.6761 | 40,005.00 |
| 21/05/2012 | R202 On 02-August-12 | 191.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R202 On 02-August-12 | 191.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R202 On 02-August-12 | 190.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R202 On 02-August-12 | 190.95 | Put | Bond Future | 4255 | 4 | 4 | 4 | 0.00 |
| 21/05/2012 | R202 On 02-August-12 | 191.05 | Put | Bond Future | 4355 | 4 | 4 | 4 | 0.00 |
| 21/05/2012 | R202 On 02-August-12 | 191.00 | Put | Bond Future | 4305 | 4 | 4 | 4 | 0.00 |
| 21/05/2012 | R203 On 02-August-12 | | | Bond Future | 6.99 | 108.4675 | 108.5855 | 108.4675 | 3,883.00 |
| 21/05/2012 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 6373 | 6 | 6 | 6 | 0.00 |
| 21/05/2012 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 6574 | 6 | 7 | 6 | 0.00 |
| 21/05/2012 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 6171 | 6 | 6 | 6 | 0.00 |
| 21/05/2012 | R203 On 02-August-12 | 6.60 | Call | Bond Future | 319 | 0 | 0 | 0 | 4,200.00 |
| 21/05/2012 | R203 On 02-August-12 | 7.55 | Call | Bond Future | 2634 | 3 | 3 | 3 | 0.00 |
| 21/05/2012 | R203 On 02-August-12 | 6.85 | Call | Bond Future | 674 | 1 | 1 | 1 | 1,400.00 |
| 21/05/2012 | R203 On 02-August-12 | 7.15 | Call | Bond Future | 1353 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R203 On 02-August-12 | 7.15 | Put | Bond Future | 643 | 1 | 1 | 1 | 1,400.00 |
| 21/05/2012 | R203 On 02-August-12 | 7.55 | Put | Bond Future | 207 | 0 | 0 | 0 | 4,200.00 |
| 21/05/2012 | R203 On 02-August-12 | 6.85 | Put | Bond Future | 1275 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R203 On 02-August-12 | 6.60 | Put | Bond Future | 2028 | 2 | 2 | 2 | 0.00 |
| 21/05/2012 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R203 On 01-November-12 | | | Bond Future | 7.05 | 105.9336 | 106.0379 | 105.9336 | 0.00 |
| 21/05/2012 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 3481 | 3 | 3 | 3 | 0.00 |
| 21/05/2012 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 3637 | 4 | 4 | 4 | 0.00 |
| 21/05/2012 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 3327 | 3 | 3 | 3 | 0.00 |
| 21/05/2012 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 652 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 559 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 604 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R203 On 07-February-13 | | | Bond Future | 7.12 | 107.6690 | 107.7560 | 107.6690 | 0.00 |
| 21/05/2012 | R203 On 07-February-13 | 6.50 | Call | Bond Future | 969 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R203 On 07-February-13 | 6.45 | Call | Bond Future | 905 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R203 On 07-February-13 | 6.55 | Call | Bond Future | 1035 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | R203 On 07-February-13 | 6.55 | Put | Bond Future | 3329 | 3 | 3 | 3 | 0.00 |
| 21/05/2012 | R203 On 07-February-13 | 6.45 | Put | Bond Future | 3606 | 4 | 4 | 4 | 0.00 |
| 21/05/2012 | R203 On 07-February-13 | 6.50 | Put | Bond Future | 3467 | 4 | 3 | 4 | 0.00 |
| 21/05/2012 | R204 On 02-August-12 | | | Bond Future | 7.30 | 104.4686 | 104.5558 | 104.4686 | 4,101.00 |
| 21/05/2012 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 5999 | 6 | 6 | 6 | 0.00 |
| 21/05/2012 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 6231 | 6 | 6 | 6 | 0.00 |
| 21/05/2012 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 5767 | 6 | 6 | 6 | 0.00 |
| 21/05/2012 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 40 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 27 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 33 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R204 On 01-November-12 | | | Bond Future | 7.36 | 106.0334 | 106.1076 | 106.0334 | 0.00 |
| 21/05/2012 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3973 | 4 | 4 | 4 | 0.00 |
| 21/05/2012 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3797 | 4 | 4 | 4 | 0.00 |
| 21/05/2012 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 4151 | 4 | 4 | 4 | 0.00 |
| 21/05/2012 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 807 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 930 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 867 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R204 On 07-February-13 | | | Bond Future | 7.44 | 103.7356 | 103.7879 | 103.7356 | 0.00 |
| 21/05/2012 | R204 On 07-February-13 | 8.00 | Call | Bond Future | 4121 | 4 | 4 | 4 | 0.00 |
| 21/05/2012 | R204 On 07-February-13 | 8.05 | Call | Bond Future | 4278 | 4 | 4 | 4 | 0.00 |
| 21/05/2012 | R204 On 07-February-13 | 7.95 | Call | Bond Future | 3966 | 4 | 4 | 4 | 0.00 |
| 21/05/2012 | R204 On 07-February-13 | 7.95 | Put | Bond Future | 1557 | 2 | 2 | 2 | 0.00 |
| 21/05/2012 | R204 On 07-February-13 | 8.05 | Put | Bond Future | 1409 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R204 On 07-February-13 | 8.00 | Put | Bond Future | 1482 | 2 | 1 | 2 | 0.00 |
| 21/05/2012 | R206 On 02-August-12 | | | Bond Future | 5.37 | 103.3141 | 103.3782 | 103.3141 | 1,781.00 |
| 21/05/2012 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 2581 | 3 | 3 | 3 | 0.00 |
| 21/05/2012 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 2514 | 2 | 3 | 2 | 0.00 |
| 21/05/2012 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 2648 | 3 | 3 | 3 | 0.00 |
| 21/05/2012 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R206 On 01-November-12 | | | Bond Future | 5.22 | 104.8627 | 104.9127 | 104.8627 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 940 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 992 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 889 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 43 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 31 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 36 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R206 On 07-February-13 | | | Bond Future | 4.95 | 102.8139 | 102.8448 | 102.8139 | 0.00 |
| 21/05/2012 | R206 On 07-February-13 | 6.00 | Call | Bond Future | 1006 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R206 On 07-February-13 | 5.95 | Call | Bond Future | 967 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R206 On 07-February-13 | 6.05 | Call | Bond Future | 1044 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R206 On 07-February-13 | 6.05 | Put | Bond Future | 54 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R206 On 07-February-13 | 5.95 | Put | Bond Future | 67 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R206 On 07-February-13 | 6.00 | Put | Bond Future | 61 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R207 On 02-August-12 | | | Bond Future | 7.61 | 98.3134 | 98.4295 | 98.3134 | 27,509.00 |
| 21/05/2012 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 6119 | 6 | 6 | 6 | 0.00 |
| 21/05/2012 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 6364 | 6 | 6 | 6 | 0.00 |
| 21/05/2012 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 5874 | 6 | 6 | 6 | 0.00 |
| 21/05/2012 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 69 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 48 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 58 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R207 On 01-November-12 | | | Bond Future | 7.68 | 99.7856 | 99.8929 | 99.7856 | 0.00 |
| 21/05/2012 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 4116 | 4 | 4 | 4 | 0.00 |
| 21/05/2012 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3934 | 4 | 4 | 4 | 0.00 |
| 21/05/2012 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 4302 | 4 | 4 | 4 | 0.00 |
| 21/05/2012 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 1037 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 1185 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 1108 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R207 On 07-February-13 | | | Bond Future | 7.76 | 97.7817 | 97.8699 | 97.7817 | 0.00 |
| 21/05/2012 | R207 On 07-February-13 | 8.25 | Call | Bond Future | 4288 | 4 | 4 | 4 | 0.00 |
| 21/05/2012 | R207 On 07-February-13 | 8.30 | Call | Bond Future | 4454 | 4 | 4 | 4 | 0.00 |
| 21/05/2012 | R207 On 07-February-13 | 8.20 | Call | Bond Future | 4124 | 4 | 4 | 4 | 0.00 |
| 21/05/2012 | R207 On 07-February-13 | 8.20 | Put | Bond Future | 1862 | 2 | 2 | 2 | 0.00 |
| 21/05/2012 | R207 On 07-February-13 | 8.30 | Put | Bond Future | 1689 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | R207 On 07-February-13 | 8.25 | Put | Bond Future | 1774 | 2 | 2 | 2 | 0.00 |
| 21/05/2012 | R208 On 02-August-12 | | | Bond Future | 7.67 | 96.4833 | 96.6395 | 96.4833 | 9,382.00 |
| 21/05/2012 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 6317 | 6 | 6 | 6 | 0.00 |
| 21/05/2012 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 6578 | 6 | 7 | 6 | 0.00 |
| 21/05/2012 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 6055 | 6 | 6 | 6 | 0.00 |
| 21/05/2012 | R208 On 02-August-12 | 7.20 | Call | Bond Future | 435 | 0 | 0 | 0 | 3,450.00 |
| 21/05/2012 | R208 On 02-August-12 | 7.50 | Call | Bond Future | 995 | 1 | 1 | 1 | 1,150.00 |
| 21/05/2012 | R208 On 02-August-12 | 7.80 | Call | Bond Future | 1889 | 2 | 2 | 2 | 0.00 |
| 21/05/2012 | R208 On 02-August-12 | 8.25 | Call | Bond Future | 3786 | 4 | 4 | 4 | 0.00 |
| 21/05/2012 | R208 On 02-August-12 | 8.25 | Put | Bond Future | 366 | 0 | 0 | 0 | 3,450.00 |
| 21/05/2012 | R208 On 02-August-12 | 7.80 | Put | Bond Future | 1099 | 1 | 1 | 1 | 1,150.00 |
| 21/05/2012 | R208 On 02-August-12 | 7.50 | Put | Bond Future | 2012 | 2 | 2 | 2 | 0.00 |
| 21/05/2012 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 98 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R208 On 02-August-12 | 7.20 | Put | Bond Future | 3302 | 3 | 3 | 3 | 0.00 |
| 21/05/2012 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 69 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 84 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R208 On 01-November-12 | | | Bond Future | 7.73 | 94.5333 | 94.6798 | 94.5333 | 0.00 |
| 21/05/2012 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 4257 | 4 | 4 | 4 | 0.00 |
| 21/05/2012 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 4453 | 4 | 4 | 4 | 0.00 |
| 21/05/2012 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 4064 | 4 | 4 | 4 | 0.00 |
| 21/05/2012 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 1381 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 1206 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 1291 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R208 On 07-February-13 | | | Bond Future | 7.81 | 96.0798 | 96.2165 | 96.0798 | 0.00 |
| 21/05/2012 | R208 On 07-February-13 | 8.00 | Call | Bond Future | 3728 | 4 | 4 | 4 | 0.00 |
| 21/05/2012 | R208 On 07-February-13 | 7.95 | Call | Bond Future | 3572 | 4 | 4 | 4 | 0.00 |
| 21/05/2012 | R208 On 07-February-13 | 8.05 | Call | Bond Future | 3890 | 4 | 4 | 4 | 0.00 |
| 21/05/2012 | R208 On 07-February-13 | 8.05 | Put | Bond Future | 2517 | 3 | 3 | 3 | 0.00 |
| 21/05/2012 | R208 On 07-February-13 | 7.95 | Put | Bond Future | 2761 | 3 | 3 | 3 | 0.00 |
| 21/05/2012 | R208 On 07-February-13 | 8.00 | Put | Bond Future | 2635 | 3 | 3 | 3 | 0.00 |
| 21/05/2012 | R209 On 02-August-12 | | | Bond Future | 8.95 | 76.1884 | 75.8029 | 76.1884 | 3,099.00 |
| 21/05/2012 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 3435 | 4 | 3 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 3195 | 3 | 3 | 3 | 0.00 |
| 21/05/2012 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 3682 | 4 | 4 | 4 | 0.00 |
| 21/05/2012 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 1093 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 1337 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 1210 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R209 On 01-November-12 | | | Bond Future | 9.02 | 74.1848 | 73.7815 | 74.1848 | 0.00 |
| 21/05/2012 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 3629 | 4 | 4 | 4 | 0.00 |
| 21/05/2012 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 3446 | 4 | 3 | 4 | 0.00 |
| 21/05/2012 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 3817 | 4 | 4 | 4 | 0.00 |
| 21/05/2012 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 3620 | 3 | 4 | 3 | 0.00 |
| 21/05/2012 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 4010 | 4 | 4 | 4 | 0.00 |
| 21/05/2012 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 3811 | 4 | 4 | 4 | 0.00 |
| 21/05/2012 | R209 On 07-February-13 | | | Bond Future | 9.10 | 75.4048 | 74.9771 | 75.4048 | 0.00 |
| 21/05/2012 | R209 On 07-February-13 | 9.00 | Call | Bond Future | 4436 | 5 | 4 | 5 | 0.00 |
| 21/05/2012 | R209 On 07-February-13 | 9.05 | Call | Bond Future | 4615 | 5 | 5 | 5 | 0.00 |
| 21/05/2012 | R209 On 07-February-13 | 8.95 | Call | Bond Future | 4260 | 5 | 4 | 5 | 0.00 |
| 21/05/2012 | R209 On 07-February-13 | 8.95 | Put | Bond Future | 5402 | 5 | 5 | 5 | 0.00 |
| 21/05/2012 | R209 On 07-February-13 | 9.05 | Put | Bond Future | 4997 | 5 | 5 | 5 | 0.00 |
| 21/05/2012 | R209 On 07-February-13 | 9.00 | Put | Bond Future | 5197 | 5 | 5 | 5 | 0.00 |
| 21/05/2012 | R210 On 02-August-12 | | | Bond Future | 141.35 | 141.3350 | 141.3487 | 141.3350 | 925.00 |
| 21/05/2012 | R210 On 02-August-12 | 143.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R210 On 02-August-12 | 143.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R210 On 02-August-12 | 142.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R210 On 02-August-12 | 142.95 | Put | Bond Future | 1601 | 2 | 2 | 2 | 0.00 |
| 21/05/2012 | R210 On 02-August-12 | 143.05 | Put | Bond Future | 1701 | 2 | 2 | 2 | 0.00 |
| 21/05/2012 | R210 On 02-August-12 | 143.00 | Put | Bond Future | 1651 | 2 | 2 | 2 | 0.00 |
| 21/05/2012 | R211 On 02-August-12 | | | Bond Future | 119.64 | 119.6366 | 119.6428 | 119.6366 | 480.00 |
| 21/05/2012 | R211 On 02-August-12 | 120.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R211 On 02-August-12 | 119.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R211 On 02-August-12 | 120.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R211 On 02-August-12 | 120.05 | Put | Bond Future | 407 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R211 On 02-August-12 | 119.95 | Put | Bond Future | 307 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | R211 On 02-August-12 | 120.00 | Put | Bond Future | 357 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R212 On 02-August-12 | | | Bond Future | 117.38 | 117.6754 | 117.3834 | 117.6754 | 2,962.00 |
| 21/05/2012 | R212 On 02-August-12 | 118.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R212 On 02-August-12 | 118.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R212 On 02-August-12 | 117.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R212 On 02-August-12 | 117.95 | Put | Bond Future | 567 | 0 | 1 | 0 | 0.00 |
| 21/05/2012 | R212 On 02-August-12 | 118.05 | Put | Bond Future | 667 | 0 | 1 | 0 | 0.00 |
| 21/05/2012 | R212 On 02-August-12 | 118.00 | Put | Bond Future | 617 | 0 | 1 | 0 | 0.00 |
| 21/05/2012 | R213 On 02-August-12 | | | Bond Future | 8.80 | 86.8767 | 86.7176 | 86.8767 | 4,725.00 |
| 21/05/2012 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 4333 | 4 | 4 | 4 | 0.00 |
| 21/05/2012 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 4614 | 5 | 5 | 5 | 0.00 |
| 21/05/2012 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 4059 | 4 | 4 | 4 | 0.00 |
| 21/05/2012 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 968 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 777 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 867 | 1 | 1 | 1 | 0.00 |
| 21/05/2012 | R213 On 01-November-12 | | | Bond Future | 8.87 | 84.6381 | 84.4733 | 84.6381 | 0.00 |
| 21/05/2012 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 4278 | 4 | 4 | 4 | 0.00 |
| 21/05/2012 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 4488 | 5 | 4 | 5 | 0.00 |
| 21/05/2012 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 4073 | 4 | 4 | 4 | 0.00 |
| 21/05/2012 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 3473 | 3 | 3 | 3 | 0.00 |
| 21/05/2012 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 3118 | 3 | 3 | 3 | 0.00 |
| 21/05/2012 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 3292 | 3 | 3 | 3 | 0.00 |
| 21/05/2012 | R213 On 07-February-13 | | | Bond Future | 8.96 | 86.0241 | 85.8388 | 86.0241 | 0.00 |
| 21/05/2012 | R213 On 07-February-13 | 9.00 | Call | Bond Future | 5066 | 5 | 5 | 5 | 0.00 |
| 21/05/2012 | R213 On 07-February-13 | 9.05 | Call | Bond Future | 5266 | 5 | 5 | 5 | 0.00 |
| 21/05/2012 | R213 On 07-February-13 | 8.95 | Call | Bond Future | 4874 | 5 | 5 | 5 | 0.00 |
| 21/05/2012 | R213 On 07-February-13 | 8.95 | Put | Bond Future | 4920 | 5 | 5 | 5 | 0.00 |
| 21/05/2012 | R213 On 07-February-13 | 9.05 | Put | Bond Future | 4546 | 4 | 5 | 4 | 0.00 |
| 21/05/2012 | R213 On 07-February-13 | 9.00 | Put | Bond Future | 4728 | 5 | 5 | 5 | 0.00 |
| 21/05/2012 | R214 On 02-August-12 | | | Bond Future | 9.00 | 77.7634 | 77.3214 | 77.7634 | 1,530.00 |
| 21/05/2012 | R214 On 02-August-12 | 8.80 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/05/2012 | R214 On 02-August-12 | 8.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R214 On 02-August-12 | 8.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/05/2012 | R214 On 02-August-12 | 8.79 | Put | Bond Future | 1679 | 1 | 2 | 1 | 0.00 |
| 21/05/2012 | R214 On 02-August-12 | 8.81 | Put | Bond Future | 1513 | 1 | 2 | 1 | 0.00 |
| 21/05/2012 | R214 On 02-August-12 | 8.80 | Put | Bond Future | 1596 | 1 | 2 | 1 | 0.00 |
| 22/05/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/05/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/05/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/05/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/05/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/05/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/05/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/05/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/05/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/05/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/05/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/05/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/05/2012 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/05/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/05/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/05/2012 | 5701 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/05/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/05/2012 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/05/2012 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/05/2012 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/05/2012 | AL7T On 02-August-12 | | | Index Future | 438.07 | 437.4060 | 438.0710 | 437.4060 | 13.00 |
| 22/05/2012 | AL7T On 01-November-12 | | | Index Future | 444.56 | 443.8990 | 444.5590 | 443.8990 | 0.00 |
| 22/05/2012 | ALBI On 02-August-12 | | | Index Future | 395.83 | 395.2360 | 395.8270 | 395.2360 | 1,004.00 |
| 22/05/2012 | ALBI On 01-November-12 | | | Index Future | 401.69 | 401.1030 | 401.6890 | 401.1030 | 0.00 |
| 22/05/2012 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/05/2012 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/05/2012 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/05/2012 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/05/2012 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/05/2012 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/05/2012 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/05/2012 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/05/2012 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/05/2012 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/05/2012 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/05/2012 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/05/2012 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/05/2012 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/05/2012 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/05/2012 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/05/2012 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/05/2012 | CAAZ On 18-June-12 | | | Can-Do Future | 0.26 | 0.2624 | 0.2553 | 0.2624 | 5,670.00 |
| 22/05/2012 | CABA On 18-June-12 | | | Can-Do Future | 0.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 22/05/2012 | CABB On 18-June-12 | | | Can-Do Future | 0.00 | 0.0049 | 0.0048 | 0.0049 | 8,000.00 |
| 22/05/2012 | CABC On 18-June-12 | | | Can-Do Future | 0.05 | 0.0460 | 0.0497 | 0.0460 | 0.00 |
| 22/05/2012 | CABD On 18-June-12 | | | Can-Do Future | 0.00 | 0.0003 | 0.0002 | 0.0003 | 16,000.00 |
| 22/05/2012 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/05/2012 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/05/2012 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/05/2012 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/05/2012 | DAAH On 28-June-12 | | | Any day expiry | 8.28 | 8.3180 | 8.2827 | 8.3180 | 2,360.00 |
| 22/05/2012 | DAAH On 28-June-12 | 8.50 | Call | Any day expiry | 117 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAAH On 28-June-12 | 8.51 | Call | Any day expiry | 115 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAAH On 28-June-12 | 8.49 | Call | Any day expiry | 120 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAAH On 28-June-12 | 8.25 | Call | Any day expiry | 204 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAAH On 28-June-12 | 7.40 | Call | Any day expiry | 887 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | DAAH On 28-June-12 | 7.40 | Put | Any day expiry | 4 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAAH On 28-June-12 | 8.49 | Put | Any day expiry | 327 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAAH On 28-June-12 | 8.25 | Put | Any day expiry | 171 | 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 |
|------------|--------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/05/2012 | DAAH On 28-June-12 | 8.51 | Put | Any day expiry | 342 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAAH On 28-June-12 | 8.50 | Put | Any day expiry | 334 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 31-May-12 | | | Any day expiry | 8.25 | 8.2816 | 8.2468 | 8.2816 | 0.00 |
| 22/05/2012 | DAUS On 31-May-12 | 7.75 | Call | Any day expiry | 499 | 1 | 0 | 1 | 0.00 |
| 22/05/2012 | DAUS On 31-May-12 | 7.76 | Call | Any day expiry | 489 | 1 | 0 | 1 | 0.00 |
| 22/05/2012 | DAUS On 31-May-12 | 7.74 | Call | Any day expiry | 509 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | DAUS On 31-May-12 | 8.25 | Call | Any day expiry | 90 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 31-May-12 | 7.72 | Call | Any day expiry | 529 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | DAUS On 31-May-12 | 8.51 | Call | Any day expiry | 24 | 0 | 0 | 0 | 4,110.00 |
| 22/05/2012 | DAUS On 31-May-12 | 7.40 | Call | Any day expiry | 847 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | DAUS On 31-May-12 | 7.40 | Put | Any day expiry | 0 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 31-May-12 | 8.25 | Put | Any day expiry | 93 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 31-May-12 | 7.72 | Put | Any day expiry | 2 | 0 | 0 | 0 | 4,110.00 |
| 22/05/2012 | DAUS On 31-May-12 | 8.51 | Put | Any day expiry | 287 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 31-May-12 | 7.74 | Put | Any day expiry | 2 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 31-May-12 | 7.76 | Put | Any day expiry | 2 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 31-May-12 | 7.75 | Put | Any day expiry | 2 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 29-June-12 | | | Any day expiry | 8.28 | 8.3192 | 8.2839 | 8.3192 | 0.00 |
| 22/05/2012 | DAUS On 29-June-12 | 7.75 | Call | Any day expiry | 555 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | DAUS On 29-June-12 | 7.76 | Call | Any day expiry | 546 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | DAUS On 29-June-12 | 7.74 | Call | Any day expiry | 564 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | DAUS On 29-June-12 | 7.40 | Call | Any day expiry | 888 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | DAUS On 29-June-12 | 8.25 | Call | Any day expiry | 208 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 29-June-12 | 7.72 | Call | Any day expiry | 582 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | DAUS On 29-June-12 | 8.51 | Call | Any day expiry | 118 | 0 | 0 | 0 | 5,480.00 |
| 22/05/2012 | DAUS On 29-June-12 | 7.72 | Put | Any day expiry | 18 | 0 | 0 | 0 | 5,480.00 |
| 22/05/2012 | DAUS On 29-June-12 | 8.51 | Put | Any day expiry | 344 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 29-June-12 | 7.40 | Put | Any day expiry | 4 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 29-June-12 | 8.25 | Put | Any day expiry | 174 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 29-June-12 | 7.74 | Put | Any day expiry | 20 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 29-June-12 | 7.76 | Put | Any day expiry | 22 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 29-June-12 | 7.75 | Put | Any day expiry | 21 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 31-July-12 | | | Any day expiry | 8.32 | 8.3572 | 8.3218 | 8.3572 | 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 |
|------------|-------------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/05/2012 | DAUS On 31-July-12 | 7.80 | Call | Any day expiry | 577 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | DAUS On 31-July-12 | 7.81 | Call | Any day expiry | 569 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | DAUS On 31-July-12 | 7.79 | Call | Any day expiry | 585 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | DAUS On 31-July-12 | 8.25 | Call | Any day expiry | 295 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 31-July-12 | 7.72 | Call | Any day expiry | 643 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | DAUS On 31-July-12 | 8.51 | Call | Any day expiry | 198 | 0 | 0 | 0 | 4,800.00 |
| 22/05/2012 | DAUS On 31-July-12 | 7.40 | Call | Any day expiry | 933 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | DAUS On 31-July-12 | 7.40 | Put | Any day expiry | 11 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 31-July-12 | 8.25 | Put | Any day expiry | 223 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 31-July-12 | 7.72 | Put | Any day expiry | 41 | 0 | 0 | 0 | 4,800.00 |
| 22/05/2012 | DAUS On 31-July-12 | 8.51 | Put | Any day expiry | 386 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 31-July-12 | 7.79 | Put | Any day expiry | 53 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 31-July-12 | 7.81 | Put | Any day expiry | 57 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 31-July-12 | 7.80 | Put | Any day expiry | 55 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 31-August-12 | | | Any day expiry | 8.36 | 8.3933 | 8.3580 | 8.3933 | 0.00 |
| 22/05/2012 | DAUS On 31-August-12 | 7.85 | Call | Any day expiry | 603 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | DAUS On 31-August-12 | 7.86 | Call | Any day expiry | 595 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | DAUS On 31-August-12 | 7.84 | Call | Any day expiry | 610 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | DAUS On 31-August-12 | 7.40 | Call | Any day expiry | 982 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | DAUS On 31-August-12 | 8.25 | Call | Any day expiry | 368 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 31-August-12 | 7.72 | Call | Any day expiry | 702 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | DAUS On 31-August-12 | 8.51 | Call | Any day expiry | 268 | 0 | 0 | 0 | 6,170.00 |
| 22/05/2012 | DAUS On 31-August-12 | 7.72 | Put | Any day expiry | 64 | 0 | 0 | 0 | 6,170.00 |
| 22/05/2012 | DAUS On 31-August-12 | 8.51 | Put | Any day expiry | 420 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 31-August-12 | 7.40 | Put | Any day expiry | 24 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 31-August-12 | 8.25 | Put | Any day expiry | 260 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 31-August-12 | 7.84 | Put | Any day expiry | 92 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 31-August-12 | 7.86 | Put | Any day expiry | 97 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 31-August-12 | 7.85 | Put | Any day expiry | 95 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 28-September-12 | | | Any day expiry | 8.39 | 8.4253 | 8.3901 | 8.4253 | 0.00 |
| 22/05/2012 | DAUS On 28-September-12 | 7.90 | Call | Any day expiry | 623 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | DAUS On 28-September-12 | 7.91 | Call | Any day expiry | 616 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | DAUS On 28-September-12 | 7.89 | Call | Any day expiry | 630 | 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 |
|------------|-------------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/05/2012 | DAUS On 28-September-12 | 8.25 | Call | Any day expiry | 427 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 28-September-12 | 7.72 | Call | Any day expiry | 754 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | DAUS On 28-September-12 | 8.51 | Call | Any day expiry | 324 | 0 | 0 | 0 | 7,540.00 |
| 22/05/2012 | DAUS On 28-September-12 | 7.40 | Call | Any day expiry | 1026 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | DAUS On 28-September-12 | 7.40 | Put | Any day expiry | 36 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 28-September-12 | 8.25 | Put | Any day expiry | 287 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 28-September-12 | 7.72 | Put | Any day expiry | 84 | 0 | 0 | 0 | 7,540.00 |
| 22/05/2012 | DAUS On 28-September-12 | 8.51 | Put | Any day expiry | 444 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 28-September-12 | 7.89 | Put | Any day expiry | 130 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 28-September-12 | 7.91 | Put | Any day expiry | 136 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 28-September-12 | 7.90 | Put | Any day expiry | 133 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 31-October-12 | | | Any day expiry | 8.43 | 8.4630 | 8.4278 | 8.4630 | 0.00 |
| 22/05/2012 | DAUS On 31-October-12 | 7.90 | Call | Any day expiry | 684 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | DAUS On 31-October-12 | 7.91 | Call | Any day expiry | 677 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | DAUS On 31-October-12 | 8.25 | Call | Any day expiry | 491 | 1 | 0 | 1 | 0.00 |
| 22/05/2012 | DAUS On 31-October-12 | 7.72 | Call | Any day expiry | 811 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | DAUS On 31-October-12 | 7.89 | Call | Any day expiry | 690 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | DAUS On 31-October-12 | 7.40 | Call | Any day expiry | 1076 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | DAUS On 31-October-12 | 8.51 | Call | Any day expiry | 387 | 0 | 0 | 0 | 8,220.00 |
| 22/05/2012 | DAUS On 31-October-12 | 8.51 | Put | Any day expiry | 469 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 31-October-12 | 7.40 | Put | Any day expiry | 48 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 31-October-12 | 8.25 | Put | Any day expiry | 313 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 31-October-12 | 7.89 | Put | Any day expiry | 152 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 31-October-12 | 7.72 | Put | Any day expiry | 103 | 0 | 0 | 0 | 8,220.00 |
| 22/05/2012 | DAUS On 31-October-12 | 7.91 | Put | Any day expiry | 159 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 31-October-12 | 7.90 | Put | Any day expiry | 156 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 30-November-12 | | | Any day expiry | 8.46 | 8.4971 | 8.4620 | 8.4971 | 0.00 |
| 22/05/2012 | DAUS On 30-November-12 | 8.50 | Call | Any day expiry | 445 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 30-November-12 | 8.51 | Call | Any day expiry | 441 | 0 | 0 | 0 | 8,440.00 |
| 22/05/2012 | DAUS On 30-November-12 | 7.72 | Call | Any day expiry | 861 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | DAUS On 30-November-12 | 8.49 | Call | Any day expiry | 448 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 30-November-12 | 8.49 | Put | Any day expiry | 476 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 30-November-12 | 7.72 | Put | Any day expiry | 119 | 0 | 0 | 0 | 8,440.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/05/2012 | DAUS On 30-November-12 | 8.51 | Put | Any day expiry | 489 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 30-November-12 | 8.50 | Put | Any day expiry | 483 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 27-December-12 | | | Any day expiry | 8.49 | 8.5271 | 8.4921 | 8.5271 | 0.00 |
| 22/05/2012 | DAUS On 27-December-12 | 8.50 | Call | Any day expiry | 490 | 1 | 0 | 1 | 0.00 |
| 22/05/2012 | DAUS On 27-December-12 | 8.51 | Call | Any day expiry | 486 | 1 | 0 | 1 | 7,530.00 |
| 22/05/2012 | DAUS On 27-December-12 | 8.49 | Call | Any day expiry | 493 | 1 | 0 | 1 | 0.00 |
| 22/05/2012 | DAUS On 27-December-12 | 7.72 | Call | Any day expiry | 904 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | DAUS On 27-December-12 | 7.72 | Put | Any day expiry | 132 | 0 | 0 | 0 | 7,530.00 |
| 22/05/2012 | DAUS On 27-December-12 | 8.49 | Put | Any day expiry | 491 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | DAUS On 27-December-12 | 8.51 | Put | Any day expiry | 504 | 0 | 1 | 0 | 0.00 |
| 22/05/2012 | DAUS On 27-December-12 | 8.50 | Put | Any day expiry | 498 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | GOVI On 02-August-12 | | | GOVI | 396.93 | 396.3740 | 396.9340 | 396.3740 | 236.00 |
| 22/05/2012 | GOVI On 02-August-12 | 390.00 | Call | GOVI | 69340 | 6 | 7 | 6 | 0.00 |
| 22/05/2012 | GOVI On 02-August-12 | 390.01 | Call | GOVI | 69240 | 6 | 7 | 6 | 0.00 |
| 22/05/2012 | GOVI On 02-August-12 | 389.99 | Call | GOVI | 69440 | 6 | 7 | 6 | 0.00 |
| 22/05/2012 | GOVI On 02-August-12 | 389.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | GOVI On 02-August-12 | 390.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | GOVI On 02-August-12 | 390.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | GOVI On 01-November-12 | | | GOVI | 402.81 | 402.2570 | 402.8130 | 402.2570 | 0.00 |
| 22/05/2012 | GOVI On 01-November-12 | 402.00 | Call | GOVI | 8130 | 0 | 1 | 0 | 0.00 |
| 22/05/2012 | GOVI On 01-November-12 | 402.01 | Call | GOVI | 8030 | 0 | 1 | 0 | 0.00 |
| 22/05/2012 | GOVI On 01-November-12 | 401.99 | Call | GOVI | 8230 | 0 | 1 | 0 | 0.00 |
| 22/05/2012 | GOVI On 01-November-12 | 401.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | GOVI On 01-November-12 | 402.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | GOVI On 01-November-12 | 402.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 22/05/2012 | IGOV On 02-August-12 | | | Index Future | 173.86 | 173.9710 | 173.8640 | 173.9710 | 563.00 |
| 22/05/2012 | IGOV On 01-November-12 | | | Index Future | 176.44 | 176.5530 | 176.4390 | 176.5530 | 0.00 |
| 22/05/2012 | ILBI On 02-August-12 | | | Index Future | 478.20 | 478.1960 | 478.1960 | 478.1960 | 169.00 |
| 22/05/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/05/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 22/05/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 22/05/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 22/05/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 22/05/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 22/05/2012 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.59 | 94.4300 | 94.4100 | 94.4300 | 2,890.00 |
| 22/05/2012 | JBAF On 18-July-12 | | | Jibar Tradeable Future | 5.57 | 94.4500 | 94.4300 | 94.4500 | 0.00 |
| 22/05/2012 | JBAF On 15-August-12 | | | Jibar Tradeable Future | 5.56 | 94.4700 | 94.4400 | 94.4700 | 0.00 |
| 22/05/2012 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.56 | 94.5000 | 94.4400 | 94.5000 | 44,760.00 |
| 22/05/2012 | JBAF On 17-October-12 | | | Jibar Tradeable Future | 5.56 | 94.5000 | 94.4400 | 94.5000 | 0.00 |
| 22/05/2012 | JBAF On 21-November-12 | | | Jibar Tradeable Future | 5.56 | 94.5100 | 94.4400 | 94.5100 | 0.00 |
| 22/05/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.56 | 94.5000 | 94.4400 | 94.5000 | 840.00 |
| 22/05/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.60 | 94.4500 | 94.4000 | 94.4500 | 790.00 |
| 22/05/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 5.73 | 94.3300 | 94.2700 | 94.3300 | 500.00 |
| 22/05/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 5.89 | 94.1700 | 94.1100 | 94.1700 | 1,700.00 |
| 22/05/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 6.07 | 94.0000 | 93.9300 | 94.0000 | 1,500.00 |
| 22/05/2012 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 6.25 | 93.8000 | 93.7500 | 93.8000 | 0.00 |
| 22/05/2012 | R157 On 02-August-12 | | | Bond Future | 6.37 | 125.0354 | 125.1227 | 125.0354 | 15,170.00 |
| 22/05/2012 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4960 | 5 | 5 | 5 | 0.00 |
| 22/05/2012 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 5108 | 5 | 5 | 5 | 0.00 |
| 22/05/2012 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 4812 | 5 | 5 | 5 | 0.00 |
| 22/05/2012 | R157 On 02-August-12 | 6.15 | Call | Bond Future | 283 | 0 | 0 | 0 | 3,750.00 |
| 22/05/2012 | R157 On 02-August-12 | 6.35 | Call | Bond Future | 539 | 1 | 1 | 1 | 1,250.00 |
| 22/05/2012 | R157 On 02-August-12 | 6.55 | Call | Bond Future | 902 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R157 On 02-August-12 | 6.95 | Call | Bond Future | 1884 | 2 | 2 | 2 | 0.00 |
| 22/05/2012 | R157 On 02-August-12 | 6.95 | Put | Bond Future | 81 | 0 | 0 | 0 | 3,750.00 |
| 22/05/2012 | R157 On 02-August-12 | 6.55 | Put | Bond Future | 330 | 0 | 0 | 0 | 1,250.00 |
| 22/05/2012 | R157 On 02-August-12 | 6.35 | Put | Bond Future | 589 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/05/2012 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R157 On 02-August-12 | 6.15 | Put | Bond Future | 959 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R157 On 01-November-12 | | | Bond Future | 6.41 | 120.0866 | 120.1697 | 120.0866 | 0.00 |
| 22/05/2012 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 2016 | 2 | 2 | 2 | 0.00 |
| 22/05/2012 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1907 | 2 | 2 | 2 | 0.00 |
| 22/05/2012 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 2126 | 2 | 2 | 2 | 0.00 |
| 22/05/2012 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 299 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 361 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 329 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R157 On 07-February-13 | | | Bond Future | 6.45 | 122.0313 | 122.1194 | 122.0313 | 0.00 |
| 22/05/2012 | R157 On 07-February-13 | 6.75 | Call | Bond Future | 1571 | 2 | 2 | 2 | 0.00 |
| 22/05/2012 | R157 On 07-February-13 | 6.80 | Call | Bond Future | 1652 | 2 | 2 | 2 | 0.00 |
| 22/05/2012 | R157 On 07-February-13 | 6.70 | Call | Bond Future | 1492 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R157 On 07-February-13 | 6.70 | Put | Bond Future | 852 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R157 On 07-February-13 | 6.80 | Put | Bond Future | 755 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R157 On 07-February-13 | 6.75 | Put | Bond Future | 802 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R186 On 02-August-12 | | | Bond Future | 8.32 | 119.1952 | 119.4474 | 119.1952 | 34,789.00 |
| 22/05/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 4908 | 5 | 5 | 5 | 0.00 |
| 22/05/2012 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 5246 | 5 | 5 | 5 | 0.00 |
| 22/05/2012 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 4578 | 4 | 5 | 4 | 0.00 |
| 22/05/2012 | R186 On 02-August-12 | 8.25 | Call | Bond Future | 2103 | 2 | 2 | 2 | 8,750.00 |
| 22/05/2012 | R186 On 02-August-12 | 8.66 | Call | Bond Future | 4321 | 4 | 4 | 4 | 0.00 |
| 22/05/2012 | R186 On 02-August-12 | 7.76 | Call | Bond Future | 600 | 1 | 1 | 1 | 43.00 |
| 22/05/2012 | R186 On 02-August-12 | 8.76 | Call | Bond Future | 4975 | 5 | 5 | 5 | 0.00 |
| 22/05/2012 | R186 On 02-August-12 | 8.00 | Call | Bond Future | 1180 | 1 | 1 | 1 | 1,099.00 |
| 22/05/2012 | R186 On 02-August-12 | 9.00 | Call | Bond Future | 6668 | 6 | 7 | 6 | 0.00 |
| 22/05/2012 | R186 On 02-August-12 | 7.70 | Call | Bond Future | 496 | 0 | 0 | 0 | 2,700.00 |
| 22/05/2012 | R186 On 02-August-12 | 8.30 | Call | Bond Future | 2328 | 2 | 2 | 2 | 0.00 |
| 22/05/2012 | R186 On 02-August-12 | 7.66 | Call | Bond Future | 434 | 0 | 0 | 0 | 276.00 |
| 22/05/2012 | R186 On 02-August-12 | 7.76 | Put | Bond Future | 5969 | 6 | 6 | 6 | 0.00 |
| 22/05/2012 | R186 On 02-August-12 | 8.30 | Put | Bond Future | 2478 | 3 | 2 | 3 | 900.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/05/2012 | R186 On 02-August-12 | 9.00 | Put | Bond Future | 511 | 1 | 1 | 1 | 199.00 |
| 22/05/2012 | R186 On 02-August-12 | 7.70 | Put | Bond Future | 6465 | 7 | 6 | 7 | 0.00 |
| 22/05/2012 | R186 On 02-August-12 | 8.76 | Put | Bond Future | 924 | 1 | 1 | 1 | 43.00 |
| 22/05/2012 | R186 On 02-August-12 | 8.00 | Put | Bond Future | 4190 | 4 | 4 | 4 | 0.00 |
| 22/05/2012 | R186 On 02-August-12 | 8.66 | Put | Bond Future | 1165 | 1 | 1 | 1 | 276.00 |
| 22/05/2012 | R186 On 02-August-12 | 7.66 | Put | Bond Future | 6805 | 7 | 7 | 7 | 0.00 |
| 22/05/2012 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 1063 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R186 On 02-August-12 | 8.25 | Put | Bond Future | 2723 | 3 | 3 | 3 | 0.00 |
| 22/05/2012 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 840 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 946 | 1 | 1 | 1 | 2,700.00 |
| 22/05/2012 | R186 On 01-November-12 | | | Bond Future | 8.39 | 120.9624 | 121.2099 | 120.9624 | 0.00 |
| 22/05/2012 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 6017 | 6 | 6 | 6 | 0.00 |
| 22/05/2012 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 6295 | 6 | 6 | 6 | 0.00 |
| 22/05/2012 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 5744 | 6 | 6 | 6 | 0.00 |
| 22/05/2012 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 2947 | 3 | 3 | 3 | 0.00 |
| 22/05/2012 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 2617 | 3 | 3 | 3 | 0.00 |
| 22/05/2012 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 2778 | 3 | 3 | 3 | 0.00 |
| 22/05/2012 | R186 On 07-February-13 | | | Bond Future | 8.47 | 117.6279 | 117.8882 | 117.6279 | 0.00 |
| 22/05/2012 | R186 On 07-February-13 | 8.50 | Call | Bond Future | 5512 | 5 | 6 | 5 | 0.00 |
| 22/05/2012 | R186 On 07-February-13 | 8.55 | Call | Bond Future | 5742 | 6 | 6 | 6 | 0.00 |
| 22/05/2012 | R186 On 07-February-13 | 8.45 | Call | Bond Future | 5286 | 5 | 5 | 5 | 0.00 |
| 22/05/2012 | R186 On 07-February-13 | 8.45 | Put | Bond Future | 5457 | 6 | 5 | 6 | 0.00 |
| 22/05/2012 | R186 On 07-February-13 | 8.55 | Put | Bond Future | 5017 | 5 | 5 | 5 | 0.00 |
| 22/05/2012 | R186 On 07-February-13 | 8.50 | Put | Bond Future | 5234 | 5 | 5 | 5 | 0.00 |
| 22/05/2012 | R189 On 02-August-12 | | | Bond Future | 218.85 | 218.8454 | 218.8487 | 218.8454 | 44.00 |
| 22/05/2012 | R189 On 02-August-12 | 218.00 | Call | Bond Future | 849 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R189 On 02-August-12 | 217.95 | Call | Bond Future | 899 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R189 On 02-August-12 | 218.05 | Call | Bond Future | 799 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R189 On 02-August-12 | 218.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R189 On 02-August-12 | 217.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R189 On 02-August-12 | 218.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R197 On 02-August-12 | | | Bond Future | 256.25 | 256.2321 | 256.2546 | 256.2321 | 1,409.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/05/2012 | R197 On 02-August-12 | 257.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R197 On 02-August-12 | 257.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R197 On 02-August-12 | 256.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R197 On 02-August-12 | 256.95 | Put | Bond Future | 695 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R197 On 02-August-12 | 257.05 | Put | Bond Future | 795 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R197 On 02-August-12 | 257.00 | Put | Bond Future | 745 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R201 On 02-August-12 | | | Bond Future | 5.71 | 107.7002 | 107.7755 | 107.7002 | 2,704.00 |
| 22/05/2012 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3997 | 4 | 4 | 4 | 0.00 |
| 22/05/2012 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 4106 | 4 | 4 | 4 | 0.00 |
| 22/05/2012 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 3888 | 4 | 4 | 4 | 0.00 |
| 22/05/2012 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R201 On 01-November-12 | | | Bond Future | 5.67 | 109.2999 | 109.3717 | 109.2999 | 0.00 |
| 22/05/2012 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1788 | 2 | 2 | 2 | 0.00 |
| 22/05/2012 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1700 | 2 | 2 | 2 | 0.00 |
| 22/05/2012 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1877 | 2 | 2 | 2 | 0.00 |
| 22/05/2012 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 87 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 111 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 98 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R201 On 07-February-13 | | | Bond Future | 5.60 | 106.6564 | 106.7320 | 106.6564 | 0.00 |
| 22/05/2012 | R201 On 07-February-13 | 6.25 | Call | Bond Future | 1442 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R201 On 07-February-13 | 6.30 | Call | Bond Future | 1510 | 1 | 2 | 1 | 0.00 |
| 22/05/2012 | R201 On 07-February-13 | 6.20 | Call | Bond Future | 1375 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R201 On 07-February-13 | 6.20 | Put | Bond Future | 306 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R201 On 07-February-13 | 6.30 | Put | Bond Future | 264 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R201 On 07-February-13 | 6.25 | Put | Bond Future | 284 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R202 On 02-August-12 | | | Bond Future | 186.71 | 186.6946 | 186.7134 | 186.6946 | 40,005.00 |
| 22/05/2012 | R202 On 02-August-12 | 191.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R202 On 02-August-12 | 191.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R202 On 02-August-12 | 190.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R202 On 02-August-12 | 190.95 | Put | Bond Future | 4237 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/05/2012 | R202 On 02-August-12 | 191.05 | Put | Bond Future | 4337 | 4 | 4 | 4 | 0.00 |
| 22/05/2012 | R202 On 02-August-12 | 191.00 | Put | Bond Future | 4287 | 4 | 4 | 4 | 0.00 |
| 22/05/2012 | R203 On 02-August-12 | | | Bond Future | 6.96 | 108.5855 | 108.7036 | 108.5855 | 3,883.00 |
| 22/05/2012 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 6490 | 6 | 6 | 6 | 0.00 |
| 22/05/2012 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 6691 | 7 | 7 | 7 | 0.00 |
| 22/05/2012 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 6288 | 6 | 6 | 6 | 0.00 |
| 22/05/2012 | R203 On 02-August-12 | 6.60 | Call | Bond Future | 342 | 0 | 0 | 0 | 4,200.00 |
| 22/05/2012 | R203 On 02-August-12 | 6.85 | Call | Bond Future | 717 | 1 | 1 | 1 | 1,400.00 |
| 22/05/2012 | R203 On 02-August-12 | 7.15 | Call | Bond Future | 1421 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R203 On 02-August-12 | 7.55 | Call | Bond Future | 2731 | 3 | 3 | 3 | 0.00 |
| 22/05/2012 | R203 On 02-August-12 | 7.55 | Put | Bond Future | 186 | 0 | 0 | 0 | 4,200.00 |
| 22/05/2012 | R203 On 02-August-12 | 7.15 | Put | Bond Future | 593 | 1 | 1 | 1 | 1,400.00 |
| 22/05/2012 | R203 On 02-August-12 | 6.85 | Put | Bond Future | 1200 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R203 On 02-August-12 | 6.60 | Put | Bond Future | 1933 | 2 | 2 | 2 | 0.00 |
| 22/05/2012 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R203 On 01-November-12 | | | Bond Future | 7.02 | 106.0379 | 106.1549 | 106.0379 | 0.00 |
| 22/05/2012 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 3567 | 3 | 4 | 3 | 0.00 |
| 22/05/2012 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 3725 | 4 | 4 | 4 | 0.00 |
| 22/05/2012 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 3411 | 3 | 3 | 3 | 0.00 |
| 22/05/2012 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 619 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 530 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 573 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R203 On 07-February-13 | | | Bond Future | 7.09 | 107.7560 | 107.8748 | 107.7560 | 0.00 |
| 22/05/2012 | R203 On 07-February-13 | 6.50 | Call | Bond Future | 1003 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R203 On 07-February-13 | 6.45 | Call | Bond Future | 938 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R203 On 07-February-13 | 6.55 | Call | Bond Future | 1071 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R203 On 07-February-13 | 6.55 | Put | Bond Future | 3246 | 3 | 3 | 3 | 0.00 |
| 22/05/2012 | R203 On 07-February-13 | 6.45 | Put | Bond Future | 3521 | 4 | 4 | 4 | 0.00 |
| 22/05/2012 | R203 On 07-February-13 | 6.50 | Put | Bond Future | 3382 | 3 | 3 | 3 | 0.00 |
| 22/05/2012 | R204 On 02-August-12 | | | Bond Future | 7.27 | 104.5558 | 104.6894 | 104.5558 | 4,101.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/05/2012 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 6128 | 6 | 6 | 6 | 0.00 |
| 22/05/2012 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 5895 | 6 | 6 | 6 | 0.00 |
| 22/05/2012 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 6361 | 6 | 6 | 6 | 0.00 |
| 22/05/2012 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 24 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 35 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 29 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R204 On 01-November-12 | | | Bond Future | 7.33 | 106.1076 | 106.2415 | 106.1076 | 0.00 |
| 22/05/2012 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 4066 | 4 | 4 | 4 | 0.00 |
| 22/05/2012 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3889 | 4 | 4 | 4 | 0.00 |
| 22/05/2012 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 4247 | 4 | 4 | 4 | 0.00 |
| 22/05/2012 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 769 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 888 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 826 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R204 On 07-February-13 | | | Bond Future | 7.41 | 103.7879 | 103.9307 | 103.7879 | 0.00 |
| 22/05/2012 | R204 On 07-February-13 | 8.00 | Call | Bond Future | 4212 | 4 | 4 | 4 | 0.00 |
| 22/05/2012 | R204 On 07-February-13 | 8.05 | Call | Bond Future | 4371 | 4 | 4 | 4 | 0.00 |
| 22/05/2012 | R204 On 07-February-13 | 7.95 | Call | Bond Future | 4056 | 4 | 4 | 4 | 0.00 |
| 22/05/2012 | R204 On 07-February-13 | 7.95 | Put | Bond Future | 1505 | 2 | 2 | 2 | 0.00 |
| 22/05/2012 | R204 On 07-February-13 | 8.05 | Put | Bond Future | 1359 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R204 On 07-February-13 | 8.00 | Put | Bond Future | 1430 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R206 On 02-August-12 | | | Bond Future | 5.34 | 103.3782 | 103.4089 | 103.3782 | 1,781.00 |
| 22/05/2012 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 2612 | 3 | 3 | 3 | 0.00 |
| 22/05/2012 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 2679 | 3 | 3 | 3 | 0.00 |
| 22/05/2012 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 2544 | 3 | 3 | 3 | 0.00 |
| 22/05/2012 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R206 On 01-November-12 | | | Bond Future | 5.19 | 104.9127 | 104.9418 | 104.9127 | 0.00 |
| 22/05/2012 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 966 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 1019 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 914 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 39 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 29 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/05/2012 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 33 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R206 On 07-February-13 | | | Bond Future | 4.92 | 102.8448 | 102.8757 | 102.8448 | 0.00 |
| 22/05/2012 | R206 On 07-February-13 | 6.00 | Call | Bond Future | 1032 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R206 On 07-February-13 | 5.95 | Call | Bond Future | 993 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R206 On 07-February-13 | 6.05 | Call | Bond Future | 1071 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R206 On 07-February-13 | 6.05 | Put | Bond Future | 51 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R206 On 07-February-13 | 5.95 | Put | Bond Future | 62 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R206 On 07-February-13 | 6.00 | Put | Bond Future | 56 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R207 On 02-August-12 | | | Bond Future | 7.58 | 98.4295 | 98.5790 | 98.4295 | 27,509.00 |
| 22/05/2012 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 6261 | 6 | 6 | 6 | 0.00 |
| 22/05/2012 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 6015 | 6 | 6 | 6 | 0.00 |
| 22/05/2012 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 6507 | 6 | 7 | 6 | 0.00 |
| 22/05/2012 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 42 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 61 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 51 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R207 On 01-November-12 | | | Bond Future | 7.65 | 99.8929 | 100.0434 | 99.8929 | 0.00 |
| 22/05/2012 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 4217 | 4 | 4 | 4 | 0.00 |
| 22/05/2012 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 4033 | 4 | 4 | 4 | 0.00 |
| 22/05/2012 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 4405 | 4 | 4 | 4 | 0.00 |
| 22/05/2012 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 989 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 1134 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 1059 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R207 On 07-February-13 | | | Bond Future | 7.73 | 97.8699 | 98.0206 | 97.8699 | 0.00 |
| 22/05/2012 | R207 On 07-February-13 | 8.25 | Call | Bond Future | 4381 | 4 | 4 | 4 | 0.00 |
| 22/05/2012 | R207 On 07-February-13 | 8.30 | Call | Bond Future | 4549 | 4 | 5 | 4 | 0.00 |
| 22/05/2012 | R207 On 07-February-13 | 8.20 | Call | Bond Future | 4215 | 4 | 4 | 4 | 0.00 |
| 22/05/2012 | R207 On 07-February-13 | 8.20 | Put | Bond Future | 1802 | 2 | 2 | 2 | 0.00 |
| 22/05/2012 | R207 On 07-February-13 | 8.30 | Put | Bond Future | 1634 | 2 | 2 | 2 | 0.00 |
| 22/05/2012 | R207 On 07-February-13 | 8.25 | Put | Bond Future | 1717 | 2 | 2 | 2 | 0.00 |
| 22/05/2012 | R208 On 02-August-12 | | | Bond Future | 7.64 | 96.6395 | 96.8020 | 96.6395 | 9,382.00 |
| 22/05/2012 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 6469 | 6 | 6 | 6 | 0.00 |
| 22/05/2012 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 6732 | 7 | 7 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/05/2012 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 6206 | 6 | 6 | 6 | 0.00 |
| 22/05/2012 | R208 On 02-August-12 | 7.20 | Call | Bond Future | 464 | 0 | 0 | 0 | 3,450.00 |
| 22/05/2012 | R208 On 02-August-12 | 8.25 | Call | Bond Future | 3915 | 4 | 4 | 4 | 0.00 |
| 22/05/2012 | R208 On 02-August-12 | 7.50 | Call | Bond Future | 1051 | 1 | 1 | 1 | 1,150.00 |
| 22/05/2012 | R208 On 02-August-12 | 7.80 | Call | Bond Future | 1977 | 2 | 2 | 2 | 0.00 |
| 22/05/2012 | R208 On 02-August-12 | 7.80 | Put | Bond Future | 1025 | 1 | 1 | 1 | 1,150.00 |
| 22/05/2012 | R208 On 02-August-12 | 8.25 | Put | Bond Future | 333 | 0 | 0 | 0 | 3,450.00 |
| 22/05/2012 | R208 On 02-August-12 | 7.50 | Put | Bond Future | 1905 | 2 | 2 | 2 | 0.00 |
| 22/05/2012 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 86 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R208 On 02-August-12 | 7.20 | Put | Bond Future | 3169 | 3 | 3 | 3 | 0.00 |
| 22/05/2012 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 61 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 73 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R208 On 01-November-12 | | | Bond Future | 7.71 | 94.6798 | 94.8382 | 94.6798 | 0.00 |
| 22/05/2012 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 4361 | 4 | 4 | 4 | 0.00 |
| 22/05/2012 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 4560 | 4 | 5 | 4 | 0.00 |
| 22/05/2012 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 4165 | 4 | 4 | 4 | 0.00 |
| 22/05/2012 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 1323 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 1155 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 1237 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R208 On 07-February-13 | | | Bond Future | 7.78 | 96.2165 | 96.3764 | 96.2165 | 0.00 |
| 22/05/2012 | R208 On 07-February-13 | 8.00 | Call | Bond Future | 3814 | 4 | 4 | 4 | 0.00 |
| 22/05/2012 | R208 On 07-February-13 | 7.95 | Call | Bond Future | 3656 | 4 | 4 | 4 | 0.00 |
| 22/05/2012 | R208 On 07-February-13 | 8.05 | Call | Bond Future | 3978 | 4 | 4 | 4 | 0.00 |
| 22/05/2012 | R208 On 07-February-13 | 8.05 | Put | Bond Future | 2445 | 3 | 2 | 3 | 0.00 |
| 22/05/2012 | R208 On 07-February-13 | 7.95 | Put | Bond Future | 2685 | 3 | 3 | 3 | 0.00 |
| 22/05/2012 | R208 On 07-February-13 | 8.00 | Put | Bond Future | 2562 | 3 | 3 | 3 | 0.00 |
| 22/05/2012 | R209 On 02-August-12 | | | Bond Future | 8.93 | 75.8029 | 76.0030 | 75.8029 | 3,099.00 |
| 22/05/2012 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 3558 | 3 | 4 | 3 | 0.00 |
| 22/05/2012 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 3810 | 4 | 4 | 4 | 0.00 |
| 22/05/2012 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 3312 | 3 | 3 | 3 | 0.00 |
| 22/05/2012 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 1254 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 1021 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 1133 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/05/2012 | R209 On 01-November-12 | | | Bond Future | 9.00 | 73.7815 | 73.9865 | 73.7815 | 0.00 |
| 22/05/2012 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 3725 | 4 | 4 | 4 | 0.00 |
| 22/05/2012 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 3538 | 3 | 4 | 3 | 0.00 |
| 22/05/2012 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 3916 | 4 | 4 | 4 | 0.00 |
| 22/05/2012 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 3514 | 4 | 4 | 4 | 0.00 |
| 22/05/2012 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 3897 | 4 | 4 | 4 | 0.00 |
| 22/05/2012 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 3702 | 4 | 4 | 4 | 0.00 |
| 22/05/2012 | R209 On 07-February-13 | | | Bond Future | 9.07 | 74.9771 | 75.1867 | 74.9771 | 0.00 |
| 22/05/2012 | R209 On 07-February-13 | 9.00 | Call | Bond Future | 4533 | 4 | 5 | 4 | 0.00 |
| 22/05/2012 | R209 On 07-February-13 | 9.05 | Call | Bond Future | 4715 | 5 | 5 | 5 | 0.00 |
| 22/05/2012 | R209 On 07-February-13 | 8.95 | Call | Bond Future | 4355 | 4 | 4 | 4 | 0.00 |
| 22/05/2012 | R209 On 07-February-13 | 8.95 | Put | Bond Future | 5287 | 5 | 5 | 5 | 0.00 |
| 22/05/2012 | R209 On 07-February-13 | 9.05 | Put | Bond Future | 4888 | 5 | 5 | 5 | 0.00 |
| 22/05/2012 | R209 On 07-February-13 | 9.00 | Put | Bond Future | 5084 | 5 | 5 | 5 | 0.00 |
| 22/05/2012 | R210 On 02-August-12 | | | Bond Future | 140.63 | 141.3487 | 140.6337 | 141.3487 | 925.00 |
| 22/05/2012 | R210 On 02-August-12 | 143.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R210 On 02-August-12 | 142.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R210 On 02-August-12 | 143.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R210 On 02-August-12 | 143.05 | Put | Bond Future | 2416 | 2 | 2 | 2 | 0.00 |
| 22/05/2012 | R210 On 02-August-12 | 142.95 | Put | Bond Future | 2316 | 2 | 2 | 2 | 0.00 |
| 22/05/2012 | R210 On 02-August-12 | 143.00 | Put | Bond Future | 2366 | 2 | 2 | 2 | 0.00 |
| 22/05/2012 | R211 On 02-August-12 | | | Bond Future | 119.65 | 119.6428 | 119.6490 | 119.6428 | 480.00 |
| 22/05/2012 | R211 On 02-August-12 | 120.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R211 On 02-August-12 | 120.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R211 On 02-August-12 | 119.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R211 On 02-August-12 | 119.95 | Put | Bond Future | 301 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R211 On 02-August-12 | 120.05 | Put | Bond Future | 401 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R211 On 02-August-12 | 120.00 | Put | Bond Future | 351 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R212 On 02-August-12 | | | Bond Future | 117.39 | 117.3834 | 117.3938 | 117.3834 | 2,962.00 |
| 22/05/2012 | R212 On 02-August-12 | 118.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R212 On 02-August-12 | 118.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/05/2012 | R212 On 02-August-12 | 117.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R212 On 02-August-12 | 117.95 | Put | Bond Future | 556 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R212 On 02-August-12 | 118.05 | Put | Bond Future | 656 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R212 On 02-August-12 | 118.00 | Put | Bond Future | 606 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R213 On 02-August-12 | | | Bond Future | 8.77 | 86.7176 | 86.9326 | 86.7176 | 4,725.00 |
| 22/05/2012 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 4483 | 4 | 4 | 4 | 0.00 |
| 22/05/2012 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 4769 | 5 | 5 | 5 | 0.00 |
| 22/05/2012 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 4204 | 4 | 4 | 4 | 0.00 |
| 22/05/2012 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 898 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 717 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 802 | 1 | 1 | 1 | 0.00 |
| 22/05/2012 | R213 On 01-November-12 | | | Bond Future | 8.85 | 84.4733 | 84.6774 | 84.4733 | 0.00 |
| 22/05/2012 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 4382 | 4 | 4 | 4 | 0.00 |
| 22/05/2012 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 4596 | 4 | 5 | 4 | 0.00 |
| 22/05/2012 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 4174 | 4 | 4 | 4 | 0.00 |
| 22/05/2012 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 3370 | 3 | 3 | 3 | 0.00 |
| 22/05/2012 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 3022 | 3 | 3 | 3 | 0.00 |
| 22/05/2012 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 3192 | 3 | 3 | 3 | 0.00 |
| 22/05/2012 | R213 On 07-February-13 | | | Bond Future | 8.93 | 85.8388 | 86.0550 | 85.8388 | 0.00 |
| 22/05/2012 | R213 On 07-February-13 | 9.00 | Call | Bond Future | 5174 | 5 | 5 | 5 | 0.00 |
| 22/05/2012 | R213 On 07-February-13 | 9.05 | Call | Bond Future | 5377 | 5 | 5 | 5 | 0.00 |
| 22/05/2012 | R213 On 07-February-13 | 8.95 | Call | Bond Future | 4979 | 5 | 5 | 5 | 0.00 |
| 22/05/2012 | R213 On 07-February-13 | 8.95 | Put | Bond Future | 4809 | 5 | 5 | 5 | 0.00 |
| 22/05/2012 | R213 On 07-February-13 | 9.05 | Put | Bond Future | 4441 | 5 | 4 | 5 | 0.00 |
| 22/05/2012 | R213 On 07-February-13 | 9.00 | Put | Bond Future | 4620 | 5 | 5 | 5 | 0.00 |
| 22/05/2012 | R214 On 02-August-12 | | | Bond Future | 8.96 | 77.3214 | 77.6102 | 77.3214 | 1,530.00 |
| 22/05/2012 | R214 On 02-August-12 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R214 On 02-August-12 | 8.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R214 On 02-August-12 | 8.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/05/2012 | R214 On 02-August-12 | 8.79 | Put | Bond Future | 1390 | 2 | 1 | 2 | 0.00 |
| 22/05/2012 | R214 On 02-August-12 | 8.81 | Put | Bond Future | 1224 | 2 | 1 | 2 | 0.00 |
| 22/05/2012 | R214 On 02-August-12 | 8.80 | Put | Bond Future | 1307 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2012 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2012 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2012 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2012 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2012 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2012 | AL7T On 02-August-12 | | | Index Future | 434.70 | 438.0710 | 434.7020 | 438.0710 | 13.00 |
| 23/05/2012 | AL7T On 01-November-12 | | | Index Future | 441.15 | 444.5590 | 441.1530 | 444.5590 | 0.00 |
| 23/05/2012 | ALBI On 02-August-12 | | | Index Future | 393.20 | 395.8270 | 393.1970 | 395.8270 | 1,004.00 |
| 23/05/2012 | ALBI On 01-November-12 | | | Index Future | 399.03 | 401.6890 | 399.0320 | 401.6890 | 0.00 |
| 23/05/2012 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2012 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2012 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2012 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2012 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2012 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2012 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2012 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2012 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2012 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2012 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2012 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 23/05/2012 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2012 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2012 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2012 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2012 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2012 | CAAZ On 18-June-12 | | | Can-Do Future | 0.35 | 0.2553 | 0.3522 | 0.2553 | 5,670.00 |
| 23/05/2012 | CABA On 18-June-12 | | | Can-Do Future | 0.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 23/05/2012 | CABB On 18-June-12 | | | Can-Do Future | 0.00 | 0.0048 | 0.0026 | 0.0048 | 8,000.00 |
| 23/05/2012 | CABC On 18-June-12 | | | Can-Do Future | 0.03 | 0.0497 | 0.0284 | 0.0497 | 0.00 |
| 23/05/2012 | CABD On 18-June-12 | | | Can-Do Future | 0.00 | 0.0002 | 0.0001 | 0.0002 | 16,000.00 |
| 23/05/2012 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2012 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2012 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2012 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2012 | DAAH On 28-June-12 | | | Any day expiry | 8.48 | 8.2827 | 8.4794 | 8.2827 | 2,360.00 |
| 23/05/2012 | DAAH On 28-June-12 | 8.50 | Call | Any day expiry | 196 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAAH On 28-June-12 | 8.51 | Call | Any day expiry | 192 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAAH On 28-June-12 | 8.25 | Call | Any day expiry | 327 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAAH On 28-June-12 | 7.40 | Call | Any day expiry | 1082 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | DAAH On 28-June-12 | 8.49 | Call | Any day expiry | 200 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAAH On 28-June-12 | 8.49 | Put | Any day expiry | 211 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAAH On 28-June-12 | 8.25 | Put | Any day expiry | 98 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAAH On 28-June-12 | 7.40 | Put | Any day expiry | 3 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAAH On 28-June-12 | 8.51 | Put | Any day expiry | 223 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAAH On 28-June-12 | 8.50 | Put | Any day expiry | 217 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 31-May-12 | | | Any day expiry | 8.44 | 8.2468 | 8.4422 | 8.2468 | 0.00 |
| 23/05/2012 | DAUS On 31-May-12 | 7.75 | Call | Any day expiry | 693 | 0 | 1 | 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 |
|------------|--------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2012 | DAUS On 31-May-12 | 7.76 | Call | Any day expiry | 683 | 0 | 1 | 0 | 0.00 |
| 23/05/2012 | DAUS On 31-May-12 | 7.74 | Call | Any day expiry | 703 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | DAUS On 31-May-12 | 8.25 | Call | Any day expiry | 219 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 31-May-12 | 7.72 | Call | Any day expiry | 723 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | DAUS On 31-May-12 | 8.51 | Call | Any day expiry | 68 | 0 | 0 | 0 | 4,110.00 |
| 23/05/2012 | DAUS On 31-May-12 | 7.40 | Call | Any day expiry | 1042 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | DAUS On 31-May-12 | 7.40 | Put | Any day expiry | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 31-May-12 | 8.25 | Put | Any day expiry | 27 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 31-May-12 | 7.72 | Put | Any day expiry | 1 | 0 | 0 | 0 | 4,110.00 |
| 23/05/2012 | DAUS On 31-May-12 | 8.51 | Put | Any day expiry | 136 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 31-May-12 | 7.74 | Put | Any day expiry | 1 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 31-May-12 | 7.76 | Put | Any day expiry | 1 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 31-May-12 | 7.75 | Put | Any day expiry | 1 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 29-June-12 | | | Any day expiry | 8.48 | 8.2839 | 8.4807 | 8.2839 | 0.00 |
| 23/05/2012 | DAUS On 29-June-12 | 7.75 | Call | Any day expiry | 740 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | DAUS On 29-June-12 | 7.76 | Call | Any day expiry | 731 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | DAUS On 29-June-12 | 7.74 | Call | Any day expiry | 750 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | DAUS On 29-June-12 | 7.40 | Call | Any day expiry | 1083 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | DAUS On 29-June-12 | 8.25 | Call | Any day expiry | 330 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 29-June-12 | 7.72 | Call | Any day expiry | 769 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | DAUS On 29-June-12 | 8.51 | Call | Any day expiry | 196 | 0 | 0 | 0 | 5,480.00 |
| 23/05/2012 | DAUS On 29-June-12 | 7.72 | Put | Any day expiry | 8 | 0 | 0 | 0 | 5,480.00 |
| 23/05/2012 | DAUS On 29-June-12 | 8.51 | Put | Any day expiry | 225 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 29-June-12 | 7.40 | Put | Any day expiry | 2 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 29-June-12 | 8.25 | Put | Any day expiry | 99 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 29-June-12 | 7.74 | Put | Any day expiry | 9 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 29-June-12 | 7.76 | Put | Any day expiry | 10 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 29-June-12 | 7.75 | Put | Any day expiry | 9 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 31-July-12 | | | Any day expiry | 8.52 | 8.3218 | 8.5201 | 8.3218 | 0.00 |
| 23/05/2012 | DAUS On 31-July-12 | 7.80 | Call | Any day expiry | 756 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | DAUS On 31-July-12 | 7.81 | Call | Any day expiry | 748 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | DAUS On 31-July-12 | 7.79 | Call | Any day expiry | 765 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | DAUS On 31-July-12 | 8.25 | Call | Any day expiry | 420 | 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 |
|------------|-------------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2012 | DAUS On 31-July-12 | 7.72 | Call | Any day expiry | 827 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | DAUS On 31-July-12 | 8.51 | Call | Any day expiry | 289 | 0 | 0 | 0 | 4,800.00 |
| 23/05/2012 | DAUS On 31-July-12 | 7.40 | Call | Any day expiry | 1131 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | DAUS On 31-July-12 | 7.40 | Put | Any day expiry | 11 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 31-July-12 | 8.25 | Put | Any day expiry | 150 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 31-July-12 | 7.72 | Put | Any day expiry | 27 | 0 | 0 | 0 | 4,800.00 |
| 23/05/2012 | DAUS On 31-July-12 | 8.51 | Put | Any day expiry | 279 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 31-July-12 | 7.79 | Put | Any day expiry | 35 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 31-July-12 | 7.81 | Put | Any day expiry | 38 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 31-July-12 | 7.80 | Put | Any day expiry | 36 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 31-August-12 | | | Any day expiry | 8.56 | 8.3580 | 8.5576 | 8.3580 | 0.00 |
| 23/05/2012 | DAUS On 31-August-12 | 7.85 | Call | Any day expiry | 776 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | DAUS On 31-August-12 | 7.86 | Call | Any day expiry | 768 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | DAUS On 31-August-12 | 7.84 | Call | Any day expiry | 784 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | DAUS On 31-August-12 | 7.40 | Call | Any day expiry | 1179 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | DAUS On 31-August-12 | 8.25 | Call | Any day expiry | 495 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 31-August-12 | 7.72 | Call | Any day expiry | 884 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | DAUS On 31-August-12 | 8.51 | Call | Any day expiry | 366 | 0 | 0 | 0 | 6,170.00 |
| 23/05/2012 | DAUS On 31-August-12 | 7.72 | Put | Any day expiry | 46 | 0 | 0 | 0 | 6,170.00 |
| 23/05/2012 | DAUS On 31-August-12 | 8.51 | Put | Any day expiry | 318 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 31-August-12 | 7.40 | Put | Any day expiry | 21 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 31-August-12 | 8.25 | Put | Any day expiry | 187 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 31-August-12 | 7.84 | Put | Any day expiry | 66 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 31-August-12 | 7.86 | Put | Any day expiry | 70 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 31-August-12 | 7.85 | Put | Any day expiry | 68 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 28-September-12 | | | Any day expiry | 8.59 | 8.3901 | 8.5905 | 8.3901 | 0.00 |
| 23/05/2012 | DAUS On 28-September-12 | 7.90 | Call | Any day expiry | 790 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | DAUS On 28-September-12 | 7.91 | Call | Any day expiry | 783 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | DAUS On 28-September-12 | 7.89 | Call | Any day expiry | 798 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | DAUS On 28-September-12 | 8.25 | Call | Any day expiry | 555 | 0 | 1 | 0 | 0.00 |
| 23/05/2012 | DAUS On 28-September-12 | 7.72 | Call | Any day expiry | 935 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | DAUS On 28-September-12 | 8.51 | Call | Any day expiry | 428 | 0 | 0 | 0 | 7,540.00 |
| 23/05/2012 | DAUS On 28-September-12 | 7.40 | Call | Any day expiry | 1221 | 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 |
|------------|-------------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2012 | DAUS On 28-September-12 | 7.40 | Put | Any day expiry | 31 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 28-September-12 | 8.25 | Put | Any day expiry | 215 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 28-September-12 | 7.72 | Put | Any day expiry | 65 | 0 | 0 | 0 | 7,540.00 |
| 23/05/2012 | DAUS On 28-September-12 | 8.51 | Put | Any day expiry | 348 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 28-September-12 | 7.89 | Put | Any day expiry | 98 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 28-September-12 | 7.91 | Put | Any day expiry | 103 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 28-September-12 | 7.90 | Put | Any day expiry | 100 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 31-October-12 | | | Any day expiry | 8.63 | 8.4278 | 8.6293 | 8.4278 | 0.00 |
| 23/05/2012 | DAUS On 31-October-12 | 7.90 | Call | Any day expiry | 852 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | DAUS On 31-October-12 | 7.91 | Call | Any day expiry | 844 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | DAUS On 31-October-12 | 7.89 | Call | Any day expiry | 859 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | DAUS On 31-October-12 | 7.40 | Call | Any day expiry | 1274 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | DAUS On 31-October-12 | 8.51 | Call | Any day expiry | 496 | 0 | 0 | 0 | 8,220.00 |
| 23/05/2012 | DAUS On 31-October-12 | 8.25 | Call | Any day expiry | 622 | 0 | 1 | 0 | 0.00 |
| 23/05/2012 | DAUS On 31-October-12 | 7.72 | Call | Any day expiry | 992 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | DAUS On 31-October-12 | 7.72 | Put | Any day expiry | 83 | 0 | 0 | 0 | 8,220.00 |
| 23/05/2012 | DAUS On 31-October-12 | 8.51 | Put | Any day expiry | 377 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 31-October-12 | 7.40 | Put | Any day expiry | 45 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 31-October-12 | 8.25 | Put | Any day expiry | 243 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 31-October-12 | 7.89 | Put | Any day expiry | 120 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 31-October-12 | 7.91 | Put | Any day expiry | 125 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 31-October-12 | 7.90 | Put | Any day expiry | 123 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 30-November-12 | | | Any day expiry | 8.66 | 8.4620 | 8.6645 | 8.4620 | 0.00 |
| 23/05/2012 | DAUS On 30-November-12 | 8.50 | Call | Any day expiry | 556 | 0 | 1 | 0 | 0.00 |
| 23/05/2012 | DAUS On 30-November-12 | 8.51 | Call | Any day expiry | 552 | 0 | 1 | 0 | 8,440.00 |
| 23/05/2012 | DAUS On 30-November-12 | 7.72 | Call | Any day expiry | 1044 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | DAUS On 30-November-12 | 8.49 | Call | Any day expiry | 561 | 0 | 1 | 0 | 0.00 |
| 23/05/2012 | DAUS On 30-November-12 | 8.49 | Put | Any day expiry | 387 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 30-November-12 | 7.72 | Put | Any day expiry | 100 | 0 | 0 | 0 | 8,440.00 |
| 23/05/2012 | DAUS On 30-November-12 | 8.51 | Put | Any day expiry | 398 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 30-November-12 | 8.50 | Put | Any day expiry | 392 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 27-December-12 | | | Any day expiry | 8.70 | 8.4921 | 8.6952 | 8.4921 | 0.00 |
| 23/05/2012 | DAUS On 27-December-12 | 8.50 | Call | Any day expiry | 601 | 0 | 1 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2012 | DAUS On 27-December-12 | 8.51 | Call | Any day expiry | 597 | 0 | 1 | 0 | 7,530.00 |
| 23/05/2012 | DAUS On 27-December-12 | 8.49 | Call | Any day expiry | 606 | 0 | 1 | 0 | 0.00 |
| 23/05/2012 | DAUS On 27-December-12 | 7.72 | Call | Any day expiry | 1085 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | DAUS On 27-December-12 | 7.72 | Put | Any day expiry | 110 | 0 | 0 | 0 | 7,530.00 |
| 23/05/2012 | DAUS On 27-December-12 | 8.49 | Put | Any day expiry | 401 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | DAUS On 27-December-12 | 8.51 | Put | Any day expiry | 412 | 1 | 0 | 1 | 0.00 |
| 23/05/2012 | DAUS On 27-December-12 | 8.50 | Put | Any day expiry | 406 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | GOVI On 02-August-12 | | | GOVI | 394.38 | 396.9340 | 394.3760 | 396.9340 | 236.00 |
| 23/05/2012 | GOVI On 02-August-12 | 390.00 | Call | GOVI | 43760 | 7 | 4 | 7 | 0.00 |
| 23/05/2012 | GOVI On 02-August-12 | 390.01 | Call | GOVI | 43660 | 7 | 4 | 7 | 0.00 |
| 23/05/2012 | GOVI On 02-August-12 | 389.99 | Call | GOVI | 43860 | 7 | 4 | 7 | 0.00 |
| 23/05/2012 | GOVI On 02-August-12 | 389.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | GOVI On 02-August-12 | 390.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | GOVI On 02-August-12 | 390.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | GOVI On 01-November-12 | | | GOVI | 400.23 | 402.8130 | 400.2290 | 402.8130 | 0.00 |
| 23/05/2012 | GOVI On 01-November-12 | 402.00 | Call | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 23/05/2012 | GOVI On 01-November-12 | 402.01 | Call | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 23/05/2012 | GOVI On 01-November-12 | 401.99 | Call | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 23/05/2012 | GOVI On 01-November-12 | 401.99 | Put | GOVI | 17610 | 0 | 2 | 0 | 0.00 |
| 23/05/2012 | GOVI On 01-November-12 | 402.01 | Put | GOVI | 17810 | 0 | 2 | 0 | 0.00 |
| 23/05/2012 | GOVI On 01-November-12 | 402.00 | Put | GOVI | 17710 | 0 | 2 | 0 | 0.00 |
| 23/05/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 23/05/2012 | IGOV On 02-August-12 | | | Index Future | 173.86 | 173.8640 | 173.8640 | 173.8640 | 563.00 |
| 23/05/2012 | IGOV On 01-November-12 | | | Index Future | 176.44 | 176.4390 | 176.4390 | 176.4390 | 0.00 |
| 23/05/2012 | ILBI On 02-August-12 | | | Index Future | 476.96 | 478.1960 | 476.9560 | 478.1960 | 169.00 |
| 23/05/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 23/05/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 23/05/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 23/05/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 23/05/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 23/05/2012 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.59 | 94.4100 | 94.4100 | 94.4100 | 2,890.00 |
| 23/05/2012 | JBAF On 18-July-12 | | | Jibar Tradeable Future | 5.57 | 94.4300 | 94.4300 | 94.4300 | 0.00 |
| 23/05/2012 | JBAF On 15-August-12 | | | Jibar Tradeable Future | 5.57 | 94.4400 | 94.4300 | 94.4400 | 0.00 |
| 23/05/2012 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.57 | 94.4400 | 94.4300 | 94.4400 | 44,760.00 |
| 23/05/2012 | JBAF On 17-October-12 | | | Jibar Tradeable Future | 5.58 | 94.4400 | 94.4200 | 94.4400 | 0.00 |
| 23/05/2012 | JBAF On 21-November-12 | | | Jibar Tradeable Future | 5.58 | 94.4400 | 94.4200 | 94.4400 | 0.00 |
| 23/05/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.58 | 94.4400 | 94.4200 | 94.4400 | 840.00 |
| 23/05/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.63 | 94.4000 | 94.3700 | 94.4000 | 790.00 |
| 23/05/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 5.78 | 94.2700 | 94.2200 | 94.2700 | 500.00 |
| 23/05/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 5.95 | 94.1100 | 94.0500 | 94.1100 | 1,700.00 |
| 23/05/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 6.13 | 93.9300 | 93.8700 | 93.9300 | 1,500.00 |
| 23/05/2012 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 6.32 | 93.7500 | 93.6800 | 93.7500 | 0.00 |
| 23/05/2012 | R157 On 02-August-12 | | | Bond Future | 6.48 | 125.1227 | 124.7772 | 125.1227 | 15,070.00 |
| 23/05/2012 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4615 | 5 | 5 | 5 | 0.00 |
| 23/05/2012 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4762 | 5 | 5 | 5 | 0.00 |
| 23/05/2012 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 4467 | 5 | 4 | 5 | 0.00 |
| 23/05/2012 | R157 On 02-August-12 | 6.15 | Call | Bond Future | 174 | 0 | 0 | 0 | 3,750.00 |
| 23/05/2012 | R157 On 02-August-12 | 6.35 | Call | Bond Future | 367 | 1 | 0 | 1 | 1,250.00 |
| 23/05/2012 | R157 On 02-August-12 | 6.55 | Call | Bond Future | 670 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R157 On 02-August-12 | 6.95 | Call | Bond Future | 1572 | 2 | 2 | 2 | 0.00 |
| 23/05/2012 | R157 On 02-August-12 | 6.95 | Put | Bond Future | 114 | 0 | 0 | 0 | 3,750.00 |
| 23/05/2012 | R157 On 02-August-12 | 6.55 | Put | Bond Future | 443 | 0 | 0 | 0 | 1,250.00 |
| 23/05/2012 | R157 On 02-August-12 | 6.35 | Put | Bond Future | 762 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R157 On 02-August-12 | 6.15 | Put | Bond Future | 1195 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R157 On 02-August-12 | 8.00 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2012 | R157 On 01-November-12 | | | Bond Future | 6.53 | 120.1697 | 119.8236 | 120.1697 | 0.00 |
| 23/05/2012 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1735 | 2 | 2 | 2 | 0.00 |
| 23/05/2012 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1632 | 2 | 2 | 2 | 0.00 |
| 23/05/2012 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 1840 | 2 | 2 | 2 | 0.00 |
| 23/05/2012 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 359 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 432 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 394 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R157 On 07-February-13 | | | Bond Future | 6.59 | 122.1194 | 121.7677 | 122.1194 | 0.00 |
| 23/05/2012 | R157 On 07-February-13 | 6.75 | Call | Bond Future | 1346 | 2 | 1 | 2 | 0.00 |
| 23/05/2012 | R157 On 07-February-13 | 6.80 | Call | Bond Future | 1423 | 2 | 1 | 2 | 0.00 |
| 23/05/2012 | R157 On 07-February-13 | 6.70 | Call | Bond Future | 1273 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R157 On 07-February-13 | 6.70 | Put | Bond Future | 984 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R157 On 07-February-13 | 6.80 | Put | Bond Future | 878 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R157 On 07-February-13 | 6.75 | Put | Bond Future | 929 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R186 On 02-August-12 | | | Bond Future | 8.43 | 119.4474 | 118.4249 | 119.4474 | 34,789.00 |
| 23/05/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 4168 | 5 | 4 | 5 | 0.00 |
| 23/05/2012 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 4482 | 5 | 4 | 5 | 0.00 |
| 23/05/2012 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 3863 | 5 | 4 | 5 | 0.00 |
| 23/05/2012 | R186 On 02-August-12 | 8.25 | Call | Bond Future | 1643 | 2 | 2 | 2 | 8,750.00 |
| 23/05/2012 | R186 On 02-August-12 | 8.66 | Call | Bond Future | 3627 | 4 | 4 | 4 | 0.00 |
| 23/05/2012 | R186 On 02-August-12 | 7.76 | Call | Bond Future | 420 | 1 | 0 | 1 | 43.00 |
| 23/05/2012 | R186 On 02-August-12 | 8.76 | Call | Bond Future | 4230 | 5 | 4 | 5 | 0.00 |
| 23/05/2012 | R186 On 02-August-12 | 8.00 | Call | Bond Future | 877 | 1 | 1 | 1 | 1,099.00 |
| 23/05/2012 | R186 On 02-August-12 | 9.00 | Call | Bond Future | 5821 | 7 | 6 | 7 | 0.00 |
| 23/05/2012 | R186 On 02-August-12 | 7.70 | Call | Bond Future | 342 | 0 | 0 | 0 | 2,700.00 |
| 23/05/2012 | R186 On 02-August-12 | 8.30 | Call | Bond Future | 1839 | 2 | 2 | 2 | 0.00 |
| 23/05/2012 | R186 On 02-August-12 | 7.66 | Call | Bond Future | 296 | 0 | 0 | 0 | 276.00 |
| 23/05/2012 | R186 On 02-August-12 | 7.76 | Put | Bond Future | 6811 | 6 | 7 | 6 | 0.00 |
| 23/05/2012 | R186 On 02-August-12 | 8.30 | Put | Bond Future | 3011 | 2 | 3 | 2 | 900.00 |
| 23/05/2012 | R186 On 02-August-12 | 9.00 | Put | Bond Future | 686 | 1 | 1 | 1 | 199.00 |
| 23/05/2012 | R186 On 02-August-12 | 7.70 | Put | Bond Future | 7333 | 6 | 7 | 6 | 0.00 |
| 23/05/2012 | R186 On 02-August-12 | 8.76 | Put | Bond Future | 1202 | 1 | 1 | 1 | 43.00 |
| 23/05/2012 | R186 On 02-August-12 | 8.00 | Put | Bond Future | 4909 | 4 | 5 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2012 | R186 On 02-August-12 | 8.66 | Put | Bond Future | 1494 | 1 | 1 | 1 | 276.00 |
| 23/05/2012 | R186 On 02-August-12 | 7.66 | Put | Bond Future | 7690 | 7 | 8 | 7 | 0.00 |
| 23/05/2012 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 1370 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R186 On 02-August-12 | 8.25 | Put | Bond Future | 3285 | 3 | 3 | 3 | 0.00 |
| 23/05/2012 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 1099 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 1229 | 1 | 1 | 1 | 2,700.00 |
| 23/05/2012 | R186 On 01-November-12 | | | Bond Future | 8.50 | 121.2099 | 120.1792 | 121.2099 | 0.00 |
| 23/05/2012 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 5317 | 6 | 5 | 6 | 0.00 |
| 23/05/2012 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 5579 | 6 | 6 | 6 | 0.00 |
| 23/05/2012 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 5060 | 6 | 5 | 6 | 0.00 |
| 23/05/2012 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 3294 | 3 | 3 | 3 | 0.00 |
| 23/05/2012 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 2931 | 3 | 3 | 3 | 0.00 |
| 23/05/2012 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 3109 | 3 | 3 | 3 | 0.00 |
| 23/05/2012 | R186 On 07-February-13 | | | Bond Future | 8.59 | 117.8882 | 116.8340 | 117.8882 | 0.00 |
| 23/05/2012 | R186 On 07-February-13 | 8.50 | Call | Bond Future | 4943 | 6 | 5 | 6 | 0.00 |
| 23/05/2012 | R186 On 07-February-13 | 8.55 | Call | Bond Future | 5163 | 6 | 5 | 6 | 0.00 |
| 23/05/2012 | R186 On 07-February-13 | 8.45 | Call | Bond Future | 4730 | 5 | 5 | 5 | 0.00 |
| 23/05/2012 | R186 On 07-February-13 | 8.45 | Put | Bond Future | 5955 | 5 | 6 | 5 | 0.00 |
| 23/05/2012 | R186 On 07-February-13 | 8.55 | Put | Bond Future | 5492 | 5 | 5 | 5 | 0.00 |
| 23/05/2012 | R186 On 07-February-13 | 8.50 | Put | Bond Future | 5719 | 5 | 6 | 5 | 0.00 |
| 23/05/2012 | R189 On 02-August-12 | | | Bond Future | 218.86 | 218.8487 | 218.8597 | 218.8487 | 44.00 |
| 23/05/2012 | R189 On 02-August-12 | 218.00 | Call | Bond Future | 860 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R189 On 02-August-12 | 217.95 | Call | Bond Future | 910 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R189 On 02-August-12 | 218.05 | Call | Bond Future | 810 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R189 On 02-August-12 | 218.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R189 On 02-August-12 | 217.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R189 On 02-August-12 | 218.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R197 On 02-August-12 | | | Bond Future | 256.33 | 256.2546 | 256.3336 | 256.2546 | 1,409.00 |
| 23/05/2012 | R197 On 02-August-12 | 257.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R197 On 02-August-12 | 257.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R197 On 02-August-12 | 256.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R197 On 02-August-12 | 256.95 | Put | Bond Future | 616 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2012 | R197 On 02-August-12 | 257.05 | Put | Bond Future | 716 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R197 On 02-August-12 | 257.00 | Put | Bond Future | 666 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R201 On 02-August-12 | | | Bond Future | 5.80 | 107.7755 | 107.5635 | 107.7755 | 2,704.00 |
| 23/05/2012 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3785 | 4 | 4 | 4 | 0.00 |
| 23/05/2012 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3894 | 4 | 4 | 4 | 0.00 |
| 23/05/2012 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 3676 | 4 | 4 | 4 | 0.00 |
| 23/05/2012 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R201 On 01-November-12 | | | Bond Future | 5.77 | 109.3717 | 109.1606 | 109.3717 | 0.00 |
| 23/05/2012 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1599 | 2 | 2 | 2 | 0.00 |
| 23/05/2012 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1514 | 2 | 2 | 2 | 0.00 |
| 23/05/2012 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1686 | 2 | 2 | 2 | 0.00 |
| 23/05/2012 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 107 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 136 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 120 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R201 On 07-February-13 | | | Bond Future | 5.72 | 106.7320 | 106.5197 | 106.7320 | 0.00 |
| 23/05/2012 | R201 On 07-February-13 | 6.25 | Call | Bond Future | 1284 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R201 On 07-February-13 | 6.30 | Call | Bond Future | 1349 | 2 | 1 | 2 | 0.00 |
| 23/05/2012 | R201 On 07-February-13 | 6.20 | Call | Bond Future | 1220 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R201 On 07-February-13 | 6.20 | Put | Bond Future | 364 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R201 On 07-February-13 | 6.30 | Put | Bond Future | 315 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R201 On 07-February-13 | 6.25 | Put | Bond Future | 339 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R202 On 02-August-12 | | | Bond Future | 186.78 | 186.7134 | 186.7759 | 186.7134 | 40,005.00 |
| 23/05/2012 | R202 On 02-August-12 | 191.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R202 On 02-August-12 | 191.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R202 On 02-August-12 | 190.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R202 On 02-August-12 | 190.95 | Put | Bond Future | 4174 | 4 | 4 | 4 | 0.00 |
| 23/05/2012 | R202 On 02-August-12 | 191.05 | Put | Bond Future | 4274 | 4 | 4 | 4 | 0.00 |
| 23/05/2012 | R202 On 02-August-12 | 191.00 | Put | Bond Future | 4224 | 4 | 4 | 4 | 0.00 |
| 23/05/2012 | R203 On 02-August-12 | | | Bond Future | 7.08 | 108.7036 | 108.1668 | 108.7036 | 3,883.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2012 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 5955 | 6 | 6 | 6 | 0.00 |
| 23/05/2012 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 6156 | 7 | 6 | 7 | 0.00 |
| 23/05/2012 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 5754 | 6 | 6 | 6 | 0.00 |
| 23/05/2012 | R203 On 02-August-12 | 6.60 | Call | Bond Future | 216 | 0 | 0 | 0 | 4,200.00 |
| 23/05/2012 | R203 On 02-August-12 | 6.85 | Call | Bond Future | 499 | 1 | 0 | 1 | 1,400.00 |
| 23/05/2012 | R203 On 02-August-12 | 7.15 | Call | Bond Future | 1088 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R203 On 02-August-12 | 7.55 | Call | Bond Future | 2280 | 3 | 2 | 3 | 0.00 |
| 23/05/2012 | R203 On 02-August-12 | 7.55 | Put | Bond Future | 272 | 0 | 0 | 0 | 4,200.00 |
| 23/05/2012 | R203 On 02-August-12 | 7.15 | Put | Bond Future | 797 | 1 | 1 | 1 | 1,400.00 |
| 23/05/2012 | R203 On 02-August-12 | 6.85 | Put | Bond Future | 1519 | 1 | 2 | 1 | 0.00 |
| 23/05/2012 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R203 On 02-August-12 | 6.60 | Put | Bond Future | 2344 | 2 | 2 | 2 | 0.00 |
| 23/05/2012 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R203 On 01-November-12 | | | Bond Future | 7.15 | 106.1549 | 105.6132 | 106.1549 | 0.00 |
| 23/05/2012 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 3144 | 4 | 3 | 4 | 0.00 |
| 23/05/2012 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 3295 | 4 | 3 | 4 | 0.00 |
| 23/05/2012 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 2997 | 3 | 3 | 3 | 0.00 |
| 23/05/2012 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 747 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 641 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 692 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R203 On 07-February-13 | | | Bond Future | 7.23 | 107.8748 | 107.3257 | 107.8748 | 0.00 |
| 23/05/2012 | R203 On 07-February-13 | 6.50 | Call | Bond Future | 809 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R203 On 07-February-13 | 6.45 | Call | Bond Future | 753 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R203 On 07-February-13 | 6.55 | Call | Bond Future | 868 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R203 On 07-February-13 | 6.55 | Put | Bond Future | 3592 | 3 | 4 | 3 | 0.00 |
| 23/05/2012 | R203 On 07-February-13 | 6.45 | Put | Bond Future | 3885 | 4 | 4 | 4 | 0.00 |
| 23/05/2012 | R203 On 07-February-13 | 6.50 | Put | Bond Future | 3737 | 3 | 4 | 3 | 0.00 |
| 23/05/2012 | R204 On 02-August-12 | | | Bond Future | 7.39 | 104.6894 | 104.0949 | 104.6894 | 4,101.00 |
| 23/05/2012 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 5545 | 6 | 6 | 6 | 0.00 |
| 23/05/2012 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 5315 | 6 | 5 | 6 | 0.00 |
| 23/05/2012 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 5775 | 6 | 6 | 6 | 0.00 |
| 23/05/2012 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 32 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2012 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 49 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 40 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R204 On 01-November-12 | | | Bond Future | 7.46 | 106.2415 | 105.6384 | 106.2415 | 0.00 |
| 23/05/2012 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3614 | 4 | 4 | 4 | 0.00 |
| 23/05/2012 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3446 | 4 | 3 | 4 | 0.00 |
| 23/05/2012 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3786 | 4 | 4 | 4 | 0.00 |
| 23/05/2012 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 911 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 1048 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 977 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R204 On 07-February-13 | | | Bond Future | 7.54 | 103.9307 | 103.3185 | 103.9307 | 0.00 |
| 23/05/2012 | R204 On 07-February-13 | 8.00 | Call | Bond Future | 3751 | 4 | 4 | 4 | 0.00 |
| 23/05/2012 | R204 On 07-February-13 | 8.05 | Call | Bond Future | 3903 | 4 | 4 | 4 | 0.00 |
| 23/05/2012 | R204 On 07-February-13 | 7.95 | Call | Bond Future | 3602 | 4 | 4 | 4 | 0.00 |
| 23/05/2012 | R204 On 07-February-13 | 7.95 | Put | Bond Future | 1663 | 2 | 2 | 2 | 0.00 |
| 23/05/2012 | R204 On 07-February-13 | 8.05 | Put | Bond Future | 1503 | 1 | 2 | 1 | 0.00 |
| 23/05/2012 | R204 On 07-February-13 | 8.00 | Put | Bond Future | 1581 | 1 | 2 | 1 | 0.00 |
| 23/05/2012 | R206 On 02-August-12 | | | Bond Future | 5.46 | 103.4089 | 103.2473 | 103.4089 | 1,781.00 |
| 23/05/2012 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 2450 | 3 | 2 | 3 | 0.00 |
| 23/05/2012 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 2518 | 3 | 3 | 3 | 0.00 |
| 23/05/2012 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 2383 | 3 | 2 | 3 | 0.00 |
| 23/05/2012 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R206 On 01-November-12 | | | Bond Future | 5.33 | 104.9418 | 104.7802 | 104.9418 | 0.00 |
| 23/05/2012 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 820 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 871 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 770 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 56 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 42 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 49 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R206 On 07-February-13 | | | Bond Future | 5.10 | 102.8757 | 102.7142 | 102.8757 | 0.00 |
| 23/05/2012 | R206 On 07-February-13 | 6.00 | Call | Bond Future | 894 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R206 On 07-February-13 | 5.95 | Call | Bond Future | 858 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2012 | R206 On 07-February-13 | 6.05 | Call | Bond Future | 932 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R206 On 07-February-13 | 6.05 | Put | Bond Future | 73 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R206 On 07-February-13 | 5.95 | Put | Bond Future | 89 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R206 On 07-February-13 | 6.00 | Put | Bond Future | 80 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R207 On 02-August-12 | | | Bond Future | 7.70 | 98.5790 | 97.9113 | 98.5790 | 27,509.00 |
| 23/05/2012 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 5613 | 6 | 6 | 6 | 0.00 |
| 23/05/2012 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 5371 | 6 | 5 | 6 | 0.00 |
| 23/05/2012 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 5856 | 7 | 6 | 7 | 0.00 |
| 23/05/2012 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 59 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 84 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 70 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R207 On 01-November-12 | | | Bond Future | 7.78 | 100.0434 | 99.3631 | 100.0434 | 0.00 |
| 23/05/2012 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 3693 | 4 | 4 | 4 | 0.00 |
| 23/05/2012 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3518 | 4 | 4 | 4 | 0.00 |
| 23/05/2012 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 3872 | 4 | 4 | 4 | 0.00 |
| 23/05/2012 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 1136 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 1299 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 1215 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R207 On 07-February-13 | | | Bond Future | 7.86 | 98.0206 | 97.3369 | 98.0206 | 0.00 |
| 23/05/2012 | R207 On 07-February-13 | 8.25 | Call | Bond Future | 3922 | 4 | 4 | 4 | 0.00 |
| 23/05/2012 | R207 On 07-February-13 | 8.30 | Call | Bond Future | 4081 | 5 | 4 | 5 | 0.00 |
| 23/05/2012 | R207 On 07-February-13 | 8.20 | Call | Bond Future | 3765 | 4 | 4 | 4 | 0.00 |
| 23/05/2012 | R207 On 07-February-13 | 8.20 | Put | Bond Future | 2036 | 2 | 2 | 2 | 0.00 |
| 23/05/2012 | R207 On 07-February-13 | 8.30 | Put | Bond Future | 1849 | 2 | 2 | 2 | 0.00 |
| 23/05/2012 | R207 On 07-February-13 | 8.25 | Put | Bond Future | 1941 | 2 | 2 | 2 | 0.00 |
| 23/05/2012 | R208 On 02-August-12 | | | Bond Future | 7.77 | 96.8020 | 96.0108 | 96.8020 | 9,382.00 |
| 23/05/2012 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 5707 | 6 | 6 | 6 | 0.00 |
| 23/05/2012 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5966 | 7 | 6 | 7 | 0.00 |
| 23/05/2012 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5449 | 6 | 5 | 6 | 0.00 |
| 23/05/2012 | R208 On 02-August-12 | 7.20 | Call | Bond Future | 281 | 0 | 0 | 0 | 3,450.00 |
| 23/05/2012 | R208 On 02-August-12 | 8.25 | Call | Bond Future | 3242 | 4 | 3 | 4 | 0.00 |
| 23/05/2012 | R208 On 02-August-12 | 7.50 | Call | Bond Future | 718 | 1 | 1 | 1 | 1,150.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2012 | R208 On 02-August-12 | 7.80 | Call | Bond Future | 1485 | 2 | 1 | 2 | 0.00 |
| 23/05/2012 | R208 On 02-August-12 | 7.80 | Put | Bond Future | 1324 | 1 | 1 | 1 | 1,150.00 |
| 23/05/2012 | R208 On 02-August-12 | 8.25 | Put | Bond Future | 451 | 0 | 0 | 0 | 3,450.00 |
| 23/05/2012 | R208 On 02-August-12 | 7.50 | Put | Bond Future | 2364 | 2 | 2 | 2 | 0.00 |
| 23/05/2012 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 121 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R208 On 02-August-12 | 7.20 | Put | Bond Future | 3777 | 3 | 4 | 3 | 0.00 |
| 23/05/2012 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 86 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 102 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R208 On 01-November-12 | | | Bond Future | 7.84 | 94.8382 | 94.0433 | 94.8382 | 0.00 |
| 23/05/2012 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 3789 | 4 | 4 | 4 | 0.00 |
| 23/05/2012 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 3977 | 5 | 4 | 5 | 0.00 |
| 23/05/2012 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 3606 | 4 | 4 | 4 | 0.00 |
| 23/05/2012 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 1559 | 1 | 2 | 1 | 0.00 |
| 23/05/2012 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 1367 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 1460 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R208 On 07-February-13 | | | Bond Future | 7.92 | 96.3764 | 95.5692 | 96.3764 | 0.00 |
| 23/05/2012 | R208 On 07-February-13 | 8.00 | Call | Bond Future | 3328 | 4 | 3 | 4 | 0.00 |
| 23/05/2012 | R208 On 07-February-13 | 7.95 | Call | Bond Future | 3178 | 4 | 3 | 4 | 0.00 |
| 23/05/2012 | R208 On 07-February-13 | 8.05 | Call | Bond Future | 3482 | 4 | 3 | 4 | 0.00 |
| 23/05/2012 | R208 On 07-February-13 | 8.05 | Put | Bond Future | 2756 | 2 | 3 | 2 | 0.00 |
| 23/05/2012 | R208 On 07-February-13 | 7.95 | Put | Bond Future | 3014 | 3 | 3 | 3 | 0.00 |
| 23/05/2012 | R208 On 07-February-13 | 8.00 | Put | Bond Future | 2883 | 3 | 3 | 3 | 0.00 |
| 23/05/2012 | R209 On 02-August-12 | | | Bond Future | 9.02 | 76.0030 | 75.2762 | 76.0030 | 3,495.00 |
| 23/05/2012 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 3056 | 4 | 3 | 4 | 0.00 |
| 23/05/2012 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 3291 | 4 | 3 | 4 | 0.00 |
| 23/05/2012 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 2829 | 3 | 3 | 3 | 0.00 |
| 23/05/2012 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 1498 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 1229 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 1358 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R209 On 01-November-12 | | | Bond Future | 9.09 | 73.9865 | 73.2543 | 73.9865 | 0.00 |
| 23/05/2012 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 3330 | 4 | 3 | 4 | 0.00 |
| 23/05/2012 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 3155 | 4 | 3 | 4 | 0.00 |
| 23/05/2012 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 3509 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2012 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 3840 | 4 | 4 | 4 | 0.00 |
| 23/05/2012 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 4246 | 4 | 4 | 4 | 0.00 |
| 23/05/2012 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 4039 | 4 | 4 | 4 | 0.00 |
| 23/05/2012 | R209 On 07-February-13 | | | Bond Future | 9.17 | 75.1867 | 74.4425 | 75.1867 | 0.00 |
| 23/05/2012 | R209 On 07-February-13 | 9.00 | Call | Bond Future | 4184 | 5 | 4 | 5 | 0.00 |
| 23/05/2012 | R209 On 07-February-13 | 9.05 | Call | Bond Future | 4360 | 5 | 4 | 5 | 0.00 |
| 23/05/2012 | R209 On 07-February-13 | 8.95 | Call | Bond Future | 4015 | 4 | 4 | 4 | 0.00 |
| 23/05/2012 | R209 On 07-February-13 | 8.95 | Put | Bond Future | 5691 | 5 | 6 | 5 | 0.00 |
| 23/05/2012 | R209 On 07-February-13 | 9.05 | Put | Bond Future | 5277 | 5 | 5 | 5 | 0.00 |
| 23/05/2012 | R209 On 07-February-13 | 9.00 | Put | Bond Future | 5479 | 5 | 5 | 5 | 0.00 |
| 23/05/2012 | R210 On 02-August-12 | | | Bond Future | 141.95 | 140.6337 | 141.9542 | 140.6337 | 925.00 |
| 23/05/2012 | R210 On 02-August-12 | 143.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R210 On 02-August-12 | 142.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R210 On 02-August-12 | 143.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R210 On 02-August-12 | 143.05 | Put | Bond Future | 1096 | 2 | 1 | 2 | 0.00 |
| 23/05/2012 | R210 On 02-August-12 | 142.95 | Put | Bond Future | 996 | 2 | 1 | 2 | 0.00 |
| 23/05/2012 | R210 On 02-August-12 | 143.00 | Put | Bond Future | 1046 | 2 | 1 | 2 | 0.00 |
| 23/05/2012 | R211 On 02-August-12 | | | Bond Future | 119.67 | 119.6490 | 119.6685 | 119.6490 | 480.00 |
| 23/05/2012 | R211 On 02-August-12 | 120.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R211 On 02-August-12 | 120.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R211 On 02-August-12 | 119.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R211 On 02-August-12 | 119.95 | Put | Bond Future | 282 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R211 On 02-August-12 | 120.05 | Put | Bond Future | 382 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R211 On 02-August-12 | 120.00 | Put | Bond Future | 332 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R212 On 02-August-12 | | | Bond Future | 117.43 | 117.3938 | 117.4257 | 117.3938 | 2,962.00 |
| 23/05/2012 | R212 On 02-August-12 | 118.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R212 On 02-August-12 | 118.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R212 On 02-August-12 | 117.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R212 On 02-August-12 | 117.95 | Put | Bond Future | 524 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R212 On 02-August-12 | 118.05 | Put | Bond Future | 624 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R212 On 02-August-12 | 118.00 | Put | Bond Future | 574 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2012 | R213 On 02-August-12 | | | Bond Future | 8.89 | 86.9326 | 85.9754 | 86.9326 | 4,725.00 |
| 23/05/2012 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 3789 | 4 | 4 | 4 | 0.00 |
| 23/05/2012 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 4053 | 5 | 4 | 5 | 0.00 |
| 23/05/2012 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 3532 | 4 | 4 | 4 | 0.00 |
| 23/05/2012 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 1183 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 958 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 1066 | 1 | 1 | 1 | 0.00 |
| 23/05/2012 | R213 On 01-November-12 | | | Bond Future | 8.97 | 84.6774 | 83.7184 | 84.6774 | 0.00 |
| 23/05/2012 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 3857 | 4 | 4 | 4 | 0.00 |
| 23/05/2012 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 4055 | 5 | 4 | 5 | 0.00 |
| 23/05/2012 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 3664 | 4 | 4 | 4 | 0.00 |
| 23/05/2012 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 3819 | 3 | 4 | 3 | 0.00 |
| 23/05/2012 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 3440 | 3 | 3 | 3 | 0.00 |
| 23/05/2012 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 3626 | 3 | 4 | 3 | 0.00 |
| 23/05/2012 | R213 On 07-February-13 | | | Bond Future | 9.06 | 86.0550 | 85.0732 | 86.0550 | 0.00 |
| 23/05/2012 | R213 On 07-February-13 | 9.00 | Call | Bond Future | 4613 | 5 | 5 | 5 | 0.00 |
| 23/05/2012 | R213 On 07-February-13 | 9.05 | Call | Bond Future | 4803 | 5 | 5 | 5 | 0.00 |
| 23/05/2012 | R213 On 07-February-13 | 8.95 | Call | Bond Future | 4430 | 5 | 4 | 5 | 0.00 |
| 23/05/2012 | R213 On 07-February-13 | 8.95 | Put | Bond Future | 5242 | 5 | 5 | 5 | 0.00 |
| 23/05/2012 | R213 On 07-February-13 | 9.05 | Put | Bond Future | 4849 | 4 | 5 | 4 | 0.00 |
| 23/05/2012 | R213 On 07-February-13 | 9.00 | Put | Bond Future | 5040 | 5 | 5 | 5 | 0.00 |
| 23/05/2012 | R214 On 02-August-12 | | | Bond Future | 9.05 | 77.6102 | 76.8996 | 77.6102 | 1,530.00 |
| 23/05/2012 | R214 On 02-August-12 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R214 On 02-August-12 | 8.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R214 On 02-August-12 | 8.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2012 | R214 On 02-August-12 | 8.81 | Put | Bond Future | 1935 | 1 | 2 | 1 | 0.00 |
| 23/05/2012 | R214 On 02-August-12 | 8.79 | Put | Bond Future | 2100 | 1 | 2 | 1 | 0.00 |
| 23/05/2012 | R214 On 02-August-12 | 8.80 | Put | Bond Future | 2017 | 1 | 2 | 1 | 0.00 |
| 24/05/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/05/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/05/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/05/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/05/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/05/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/05/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/05/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/05/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/05/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/05/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/05/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/05/2012 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/05/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/05/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/05/2012 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/05/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/05/2012 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/05/2012 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/05/2012 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/05/2012 | AL7T On 02-August-12 | | | Index Future | 436.34 | 434.7020 | 436.3400 | 434.7020 | 13.00 |
| 24/05/2012 | AL7T On 01-November-12 | | | Index Future | 442.81 | 441.1530 | 442.8140 | 441.1530 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/05/2012 | ALBI On 02-August-12 | | | Index Future | 394.70 | 393.1970 | 394.6950 | 393.1970 | 1,004.00 |
| 24/05/2012 | ALBI On 01-November-12 | | | Index Future | 400.55 | 399.0320 | 400.5510 | 399.0320 | 0.00 |
| 24/05/2012 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/05/2012 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/05/2012 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/05/2012 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/05/2012 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/05/2012 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/05/2012 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/05/2012 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/05/2012 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/05/2012 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/05/2012 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/05/2012 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 24/05/2012 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/05/2012 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/05/2012 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/05/2012 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/05/2012 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/05/2012 | CAAZ On 18-June-12 | | | Can-Do Future | 0.31 | 0.3522 | 0.3056 | 0.3522 | 5,670.00 |
| 24/05/2012 | CABA On 18-June-12 | | | Can-Do Future | 0.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 24/05/2012 | CABB On 18-June-12 | | | Can-Do Future | 0.00 | 0.0026 | 0.0036 | 0.0026 | 8,000.00 |
| 24/05/2012 | CABC On 18-June-12 | | | Can-Do Future | 0.04 | 0.0284 | 0.0398 | 0.0284 | 0.00 |
| 24/05/2012 | CABD On 18-June-12 | | | Can-Do Future | 0.00 | 0.0001 | 0.0002 | 0.0001 | 16,000.00 |
| 24/05/2012 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/05/2012 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/05/2012 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/05/2012 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/05/2012 | DAAH On 28-June-12 | | | Any day expiry | 8.37 | 8.4794 | 8.3708 | 8.4794 | 2,360.00 |
| 24/05/2012 | DAAH On 28-June-12 | 8.50 | Call | Any day expiry | 149 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAAH On 28-June-12 | 8.51 | Call | Any day expiry | 146 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAAH On 28-June-12 | 8.49 | Call | Any day expiry | 152 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAAH On 28-June-12 | 8.25 | Call | Any day expiry | 255 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAAH On 28-June-12 | 7.40 | Call | Any day expiry | 974 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | DAAH On 28-June-12 | 7.40 | Put | Any day expiry | 3 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAAH On 28-June-12 | 8.49 | Put | Any day expiry | 271 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAAH On 28-June-12 | 8.25 | Put | Any day expiry | 134 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAAH On 28-June-12 | 8.51 | Put | Any day expiry | 285 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAAH On 28-June-12 | 8.50 | Put | Any day expiry | 278 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 31-May-12 | | | Any day expiry | 8.34 | 8.4422 | 8.3353 | 8.4422 | 0.00 |
| 24/05/2012 | DAUS On 31-May-12 | 7.75 | Call | Any day expiry | 586 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | DAUS On 31-May-12 | 7.76 | Call | Any day expiry | 576 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | DAUS On 31-May-12 | 7.74 | Call | Any day expiry | 596 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | DAUS On 31-May-12 | 7.40 | Call | Any day expiry | 935 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | DAUS On 31-May-12 | 8.25 | Call | Any day expiry | 135 | 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 |
|------------|--------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/05/2012 | DAUS On 31-May-12 | 7.72 | Call | Any day expiry | 616 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | DAUS On 31-May-12 | 8.51 | Call | Any day expiry | 33 | 0 | 0 | 0 | 4,110.00 |
| 24/05/2012 | DAUS On 31-May-12 | 7.72 | Put | Any day expiry | 1 | 0 | 0 | 0 | 4,110.00 |
| 24/05/2012 | DAUS On 31-May-12 | 8.51 | Put | Any day expiry | 208 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 31-May-12 | 7.40 | Put | Any day expiry | 0 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 31-May-12 | 8.25 | Put | Any day expiry | 50 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 31-May-12 | 7.74 | Put | Any day expiry | 1 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 31-May-12 | 7.76 | Put | Any day expiry | 1 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 31-May-12 | 7.75 | Put | Any day expiry | 1 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 29-June-12 | | | Any day expiry | 8.37 | 8.4807 | 8.3721 | 8.4807 | 0.00 |
| 24/05/2012 | DAUS On 29-June-12 | 7.75 | Call | Any day expiry | 638 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | DAUS On 29-June-12 | 7.76 | Call | Any day expiry | 628 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | DAUS On 29-June-12 | 7.74 | Call | Any day expiry | 647 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | DAUS On 29-June-12 | 8.25 | Call | Any day expiry | 259 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 29-June-12 | 7.72 | Call | Any day expiry | 666 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | DAUS On 29-June-12 | 8.51 | Call | Any day expiry | 150 | 0 | 0 | 0 | 5,480.00 |
| 24/05/2012 | DAUS On 29-June-12 | 7.40 | Call | Any day expiry | 975 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | DAUS On 29-June-12 | 7.40 | Put | Any day expiry | 3 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 29-June-12 | 8.25 | Put | Any day expiry | 137 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 29-June-12 | 7.72 | Put | Any day expiry | 14 | 0 | 0 | 0 | 5,480.00 |
| 24/05/2012 | DAUS On 29-June-12 | 8.51 | Put | Any day expiry | 288 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 29-June-12 | 7.74 | Put | Any day expiry | 15 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 29-June-12 | 7.76 | Put | Any day expiry | 16 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 29-June-12 | 7.75 | Put | Any day expiry | 16 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 31-July-12 | | | Any day expiry | 8.41 | 8.5201 | 8.4118 | 8.5201 | 0.00 |
| 24/05/2012 | DAUS On 31-July-12 | 7.80 | Call | Any day expiry | 660 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | DAUS On 31-July-12 | 7.81 | Call | Any day expiry | 651 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | DAUS On 31-July-12 | 7.79 | Call | Any day expiry | 668 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | DAUS On 31-July-12 | 7.40 | Call | Any day expiry | 1024 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | DAUS On 31-July-12 | 8.25 | Call | Any day expiry | 351 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 31-July-12 | 7.72 | Call | Any day expiry | 728 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | DAUS On 31-July-12 | 8.51 | Call | Any day expiry | 239 | 0 | 0 | 0 | 4,800.00 |
| 24/05/2012 | DAUS On 31-July-12 | 7.72 | Put | Any day expiry | 36 | 0 | 0 | 0 | 4,800.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/05/2012 | DAUS On 31-July-12 | 8.51 | Put | Any day expiry | 337 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 31-July-12 | 7.40 | Put | Any day expiry | 12 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 31-July-12 | 8.25 | Put | Any day expiry | 189 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 31-July-12 | 7.79 | Put | Any day expiry | 46 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 31-July-12 | 7.81 | Put | Any day expiry | 49 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 31-July-12 | 7.80 | Put | Any day expiry | 48 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 31-August-12 | | | Any day expiry | 8.45 | 8.5576 | 8.4495 | 8.5576 | 0.00 |
| 24/05/2012 | DAUS On 31-August-12 | 7.85 | Call | Any day expiry | 686 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | DAUS On 31-August-12 | 7.86 | Call | Any day expiry | 679 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | DAUS On 31-August-12 | 7.84 | Call | Any day expiry | 694 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | DAUS On 31-August-12 | 8.25 | Call | Any day expiry | 428 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 31-August-12 | 7.72 | Call | Any day expiry | 790 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | DAUS On 31-August-12 | 8.51 | Call | Any day expiry | 314 | 0 | 0 | 0 | 6,170.00 |
| 24/05/2012 | DAUS On 31-August-12 | 7.40 | Call | Any day expiry | 1075 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | DAUS On 31-August-12 | 7.40 | Put | Any day expiry | 26 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 31-August-12 | 8.25 | Put | Any day expiry | 229 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 31-August-12 | 7.72 | Put | Any day expiry | 61 | 0 | 0 | 0 | 6,170.00 |
| 24/05/2012 | DAUS On 31-August-12 | 8.51 | Put | Any day expiry | 375 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 31-August-12 | 7.84 | Put | Any day expiry | 85 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 31-August-12 | 7.86 | Put | Any day expiry | 90 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 31-August-12 | 7.85 | Put | Any day expiry | 87 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 28-September-12 | | | Any day expiry | 8.48 | 8.5905 | 8.4823 | 8.5905 | 0.00 |
| 24/05/2012 | DAUS On 28-September-12 | 7.90 | Call | Any day expiry | 704 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | DAUS On 28-September-12 | 7.91 | Call | Any day expiry | 697 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | DAUS On 28-September-12 | 7.89 | Call | Any day expiry | 711 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | DAUS On 28-September-12 | 7.40 | Call | Any day expiry | 1121 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | DAUS On 28-September-12 | 8.25 | Call | Any day expiry | 487 | 1 | 0 | 1 | 0.00 |
| 24/05/2012 | DAUS On 28-September-12 | 7.72 | Call | Any day expiry | 841 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | DAUS On 28-September-12 | 8.51 | Call | Any day expiry | 374 | 0 | 0 | 0 | 7,540.00 |
| 24/05/2012 | DAUS On 28-September-12 | 7.72 | Put | Any day expiry | 79 | 0 | 0 | 0 | 7,540.00 |
| 24/05/2012 | DAUS On 28-September-12 | 8.51 | Put | Any day expiry | 402 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 28-September-12 | 7.40 | Put | Any day expiry | 39 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 28-September-12 | 8.25 | Put | Any day expiry | 255 | 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 |
|------------|-------------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/05/2012 | DAUS On 28-September-12 | 7.89 | Put | Any day expiry | 119 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 28-September-12 | 7.91 | Put | Any day expiry | 125 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 28-September-12 | 7.90 | Put | Any day expiry | 122 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 31-October-12 | | | Any day expiry | 8.52 | 8.6293 | 8.5209 | 8.6293 | 0.00 |
| 24/05/2012 | DAUS On 31-October-12 | 7.90 | Call | Any day expiry | 766 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | DAUS On 31-October-12 | 7.91 | Call | Any day expiry | 759 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | DAUS On 31-October-12 | 7.89 | Call | Any day expiry | 773 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | DAUS On 31-October-12 | 7.40 | Call | Any day expiry | 1174 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | DAUS On 31-October-12 | 8.25 | Call | Any day expiry | 553 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | DAUS On 31-October-12 | 7.72 | Call | Any day expiry | 900 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | DAUS On 31-October-12 | 8.51 | Call | Any day expiry | 439 | 0 | 0 | 0 | 8,220.00 |
| 24/05/2012 | DAUS On 31-October-12 | 8.51 | Put | Any day expiry | 428 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 31-October-12 | 7.72 | Put | Any day expiry | 99 | 0 | 0 | 0 | 8,220.00 |
| 24/05/2012 | DAUS On 31-October-12 | 7.40 | Put | Any day expiry | 53 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 31-October-12 | 8.25 | Put | Any day expiry | 282 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 31-October-12 | 7.89 | Put | Any day expiry | 142 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 31-October-12 | 7.91 | Put | Any day expiry | 148 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 31-October-12 | 7.90 | Put | Any day expiry | 145 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 30-November-12 | | | Any day expiry | 8.56 | 8.6645 | 8.5560 | 8.6645 | 0.00 |
| 24/05/2012 | DAUS On 30-November-12 | 8.50 | Call | Any day expiry | 498 | 1 | 0 | 1 | 0.00 |
| 24/05/2012 | DAUS On 30-November-12 | 8.51 | Call | Any day expiry | 495 | 1 | 0 | 1 | 8,440.00 |
| 24/05/2012 | DAUS On 30-November-12 | 8.49 | Call | Any day expiry | 502 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | DAUS On 30-November-12 | 7.72 | Call | Any day expiry | 950 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | DAUS On 30-November-12 | 7.72 | Put | Any day expiry | 114 | 0 | 0 | 0 | 8,440.00 |
| 24/05/2012 | DAUS On 30-November-12 | 8.49 | Put | Any day expiry | 436 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 30-November-12 | 8.51 | Put | Any day expiry | 449 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 30-November-12 | 8.50 | Put | Any day expiry | 442 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 27-December-12 | | | Any day expiry | 8.59 | 8.6952 | 8.5866 | 8.6952 | 0.00 |
| 24/05/2012 | DAUS On 27-December-12 | 8.50 | Call | Any day expiry | 544 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | DAUS On 27-December-12 | 8.51 | Call | Any day expiry | 540 | 1 | 1 | 1 | 7,530.00 |
| 24/05/2012 | DAUS On 27-December-12 | 8.49 | Call | Any day expiry | 548 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | DAUS On 27-December-12 | 7.72 | Call | Any day expiry | 991 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | DAUS On 27-December-12 | 7.72 | Put | Any day expiry | 124 | 0 | 0 | 0 | 7,530.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/05/2012 | DAUS On 27-December-12 | 8.49 | Put | Any day expiry | 451 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 27-December-12 | 8.51 | Put | Any day expiry | 463 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | DAUS On 27-December-12 | 8.50 | Put | Any day expiry | 457 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | GOVI On 02-August-12 | | | GOVI | 395.81 | 394.3760 | 395.8140 | 394.3760 | 236.00 |
| 24/05/2012 | GOVI On 02-August-12 | 390.00 | Call | GOVI | 58140 | 4 | 6 | 4 | 0.00 |
| 24/05/2012 | GOVI On 02-August-12 | 390.01 | Call | GOVI | 58040 | 4 | 6 | 4 | 0.00 |
| 24/05/2012 | GOVI On 02-August-12 | 389.99 | Call | GOVI | 58240 | 4 | 6 | 4 | 0.00 |
| 24/05/2012 | GOVI On 02-August-12 | 389.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | GOVI On 02-August-12 | 390.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | GOVI On 02-August-12 | 390.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | GOVI On 01-November-12 | | | GOVI | 401.69 | 400.2290 | 401.6870 | 400.2290 | 0.00 |
| 24/05/2012 | GOVI On 01-November-12 | 402.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | GOVI On 01-November-12 | 401.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | GOVI On 01-November-12 | 402.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | GOVI On 01-November-12 | 402.01 | Put | GOVI | 3230 | 2 | 0 | 2 | 0.00 |
| 24/05/2012 | GOVI On 01-November-12 | 401.99 | Put | GOVI | 3030 | 2 | 0 | 2 | 0.00 |
| 24/05/2012 | GOVI On 01-November-12 | 402.00 | Put | GOVI | 3130 | 2 | 0 | 2 | 0.00 |
| 24/05/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 24/05/2012 | IGOV On 02-August-12 | | | Index Future | 173.96 | 173.8640 | 173.9640 | 173.8640 | 563.00 |
| 24/05/2012 | IGOV On 01-November-12 | | | Index Future | 176.55 | 176.4390 | 176.5450 | 176.4390 | 0.00 |
| 24/05/2012 | ILBI On 02-August-12 | | | Index Future | 476.96 | 476.9560 | 476.9560 | 476.9560 | 169.00 |
| 24/05/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 24/05/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 24/05/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 24/05/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 24/05/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/05/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 24/05/2012 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.59 | 94.4100 | 94.4100 | 94.4100 | 2,890.00 |
| 24/05/2012 | JBAF On 18-July-12 | | | Jibar Tradeable Future | 5.54 | 94.4300 | 94.4600 | 94.4300 | 0.00 |
| 24/05/2012 | JBAF On 15-August-12 | | | Jibar Tradeable Future | 5.52 | 94.4300 | 94.4800 | 94.4300 | 0.00 |
| 24/05/2012 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.50 | 94.4300 | 94.5000 | 94.4300 | 44,760.00 |
| 24/05/2012 | JBAF On 17-October-12 | | | Jibar Tradeable Future | 5.50 | 94.4200 | 94.5000 | 94.4200 | 0.00 |
| 24/05/2012 | JBAF On 21-November-12 | | | Jibar Tradeable Future | 5.50 | 94.4200 | 94.5000 | 94.4200 | 0.00 |
| 24/05/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.50 | 94.4200 | 94.5000 | 94.4200 | 840.00 |
| 24/05/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.55 | 94.3700 | 94.4500 | 94.3700 | 790.00 |
| 24/05/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 5.69 | 94.2200 | 94.3100 | 94.2200 | 500.00 |
| 24/05/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 5.86 | 94.0500 | 94.1400 | 94.0500 | 1,700.00 |
| 24/05/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 6.04 | 93.8700 | 93.9600 | 93.8700 | 1,500.00 |
| 24/05/2012 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 6.22 | 93.6800 | 93.7800 | 93.6800 | 0.00 |
| 24/05/2012 | R157 On 02-August-12 | | | Bond Future | 6.39 | 124.7772 | 125.0479 | 124.7772 | 15,070.00 |
| 24/05/2012 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4885 | 5 | 5 | 5 | 0.00 |
| 24/05/2012 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 5033 | 5 | 5 | 5 | 0.00 |
| 24/05/2012 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 4738 | 4 | 5 | 4 | 0.00 |
| 24/05/2012 | R157 On 02-August-12 | 6.15 | Call | Bond Future | 240 | 0 | 0 | 0 | 3,750.00 |
| 24/05/2012 | R157 On 02-August-12 | 6.35 | Call | Bond Future | 479 | 0 | 0 | 0 | 1,250.00 |
| 24/05/2012 | R157 On 02-August-12 | 6.55 | Call | Bond Future | 830 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R157 On 02-August-12 | 6.95 | Call | Bond Future | 1805 | 2 | 2 | 2 | 0.00 |
| 24/05/2012 | R157 On 02-August-12 | 6.95 | Put | Bond Future | 76 | 0 | 0 | 0 | 3,750.00 |
| 24/05/2012 | R157 On 02-August-12 | 6.55 | Put | Bond Future | 333 | 0 | 0 | 0 | 1,250.00 |
| 24/05/2012 | R157 On 02-August-12 | 6.35 | Put | Bond Future | 604 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R157 On 02-August-12 | 6.15 | Put | Bond Future | 991 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R157 On 01-November-12 | | | Bond Future | 6.43 | 119.8236 | 120.0981 | 119.8236 | 0.00 |
| 24/05/2012 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1937 | 2 | 2 | 2 | 0.00 |
| 24/05/2012 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1828 | 2 | 2 | 2 | 0.00 |
| 24/05/2012 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 2047 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/05/2012 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 291 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 354 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 322 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R157 On 07-February-13 | | | Bond Future | 6.48 | 121.7677 | 122.0495 | 121.7677 | 0.00 |
| 24/05/2012 | R157 On 07-February-13 | 6.75 | Call | Bond Future | 1509 | 1 | 2 | 1 | 0.00 |
| 24/05/2012 | R157 On 07-February-13 | 6.80 | Call | Bond Future | 1590 | 1 | 2 | 1 | 0.00 |
| 24/05/2012 | R157 On 07-February-13 | 6.70 | Call | Bond Future | 1430 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R157 On 07-February-13 | 6.70 | Put | Bond Future | 860 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R157 On 07-February-13 | 6.80 | Put | Bond Future | 763 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R157 On 07-February-13 | 6.75 | Put | Bond Future | 810 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R186 On 02-August-12 | | | Bond Future | 8.37 | 118.4249 | 118.9531 | 118.4249 | 34,789.00 |
| 24/05/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 4528 | 4 | 5 | 4 | 0.00 |
| 24/05/2012 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 4856 | 4 | 5 | 4 | 0.00 |
| 24/05/2012 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 4210 | 4 | 4 | 4 | 0.00 |
| 24/05/2012 | R186 On 02-August-12 | 8.25 | Call | Bond Future | 1848 | 2 | 2 | 2 | 8,750.00 |
| 24/05/2012 | R186 On 02-August-12 | 8.66 | Call | Bond Future | 3962 | 4 | 4 | 4 | 0.00 |
| 24/05/2012 | R186 On 02-August-12 | 7.76 | Call | Bond Future | 492 | 0 | 0 | 0 | 43.00 |
| 24/05/2012 | R186 On 02-August-12 | 8.76 | Call | Bond Future | 4593 | 4 | 5 | 4 | 0.00 |
| 24/05/2012 | R186 On 02-August-12 | 8.00 | Call | Bond Future | 1006 | 1 | 1 | 1 | 1,099.00 |
| 24/05/2012 | R186 On 02-August-12 | 9.00 | Call | Bond Future | 6242 | 6 | 6 | 6 | 0.00 |
| 24/05/2012 | R186 On 02-August-12 | 7.70 | Call | Bond Future | 402 | 0 | 0 | 0 | 2,700.00 |
| 24/05/2012 | R186 On 02-August-12 | 8.30 | Call | Bond Future | 2060 | 2 | 2 | 2 | 0.00 |
| 24/05/2012 | R186 On 02-August-12 | 7.66 | Call | Bond Future | 350 | 0 | 0 | 0 | 276.00 |
| 24/05/2012 | R186 On 02-August-12 | 7.76 | Put | Bond Future | 6355 | 7 | 6 | 7 | 0.00 |
| 24/05/2012 | R186 On 02-August-12 | 8.30 | Put | Bond Future | 2704 | 3 | 3 | 3 | 900.00 |
| 24/05/2012 | R186 On 02-August-12 | 9.00 | Put | Bond Future | 579 | 1 | 1 | 1 | 199.00 |
| 24/05/2012 | R186 On 02-August-12 | 7.70 | Put | Bond Future | 6865 | 7 | 7 | 7 | 0.00 |
| 24/05/2012 | R186 On 02-August-12 | 8.76 | Put | Bond Future | 1037 | 1 | 1 | 1 | 43.00 |
| 24/05/2012 | R186 On 02-August-12 | 8.00 | Put | Bond Future | 4510 | 5 | 5 | 5 | 0.00 |
| 24/05/2012 | R186 On 02-August-12 | 8.66 | Put | Bond Future | 1300 | 1 | 1 | 1 | 276.00 |
| 24/05/2012 | R186 On 02-August-12 | 7.66 | Put | Bond Future | 7215 | 8 | 7 | 8 | 0.00 |
| 24/05/2012 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 1189 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R186 On 02-August-12 | 8.25 | Put | Bond Future | 2962 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/05/2012 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 944 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 1061 | 1 | 1 | 1 | 2,700.00 |
| 24/05/2012 | R186 On 01-November-12 | | | Bond Future | 8.44 | 120.1792 | 120.7157 | 120.1792 | 0.00 |
| 24/05/2012 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 5633 | 5 | 6 | 5 | 0.00 |
| 24/05/2012 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 5904 | 6 | 6 | 6 | 0.00 |
| 24/05/2012 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 5367 | 5 | 5 | 5 | 0.00 |
| 24/05/2012 | R186 On 01-November-12 | 8.82 | Call | Bond Future | 6014 | 0 | 6 | 0 | 0.00 |
| 24/05/2012 | R186 On 01-November-12 | 7.82 | Call | Bond Future | 1798 | 0 | 2 | 0 | 1,858.00 |
| 24/05/2012 | R186 On 01-November-12 | 8.82 | Put | Bond Future | 2655 | 0 | 3 | 0 | 1,858.00 |
| 24/05/2012 | R186 On 01-November-12 | 7.82 | Put | Bond Future | 7695 | 0 | 8 | 0 | 0.00 |
| 24/05/2012 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 3064 | 3 | 3 | 3 | 0.00 |
| 24/05/2012 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 2720 | 3 | 3 | 3 | 0.00 |
| 24/05/2012 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 2888 | 3 | 3 | 3 | 0.00 |
| 24/05/2012 | R186 On 07-February-13 | | | Bond Future | 8.53 | 116.8340 | 117.3862 | 116.8340 | 0.00 |
| 24/05/2012 | R186 On 07-February-13 | 8.50 | Call | Bond Future | 5213 | 5 | 5 | 5 | 0.00 |
| 24/05/2012 | R186 On 07-February-13 | 8.55 | Call | Bond Future | 5441 | 5 | 5 | 5 | 0.00 |
| 24/05/2012 | R186 On 07-February-13 | 8.45 | Call | Bond Future | 4993 | 5 | 5 | 5 | 0.00 |
| 24/05/2012 | R186 On 07-February-13 | 8.45 | Put | Bond Future | 5666 | 6 | 6 | 6 | 0.00 |
| 24/05/2012 | R186 On 07-February-13 | 8.55 | Put | Bond Future | 5218 | 5 | 5 | 5 | 0.00 |
| 24/05/2012 | R186 On 07-February-13 | 8.50 | Put | Bond Future | 5437 | 6 | 5 | 6 | 0.00 |
| 24/05/2012 | R189 On 02-August-12 | | | Bond Future | 218.86 | 218.8597 | 218.8627 | 218.8597 | 44.00 |
| 24/05/2012 | R189 On 02-August-12 | 218.00 | Call | Bond Future | 863 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R189 On 02-August-12 | 218.05 | Call | Bond Future | 813 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R189 On 02-August-12 | 217.95 | Call | Bond Future | 913 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R189 On 02-August-12 | 217.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R189 On 02-August-12 | 218.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R189 On 02-August-12 | 218.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R197 On 02-August-12 | | | Bond Future | 256.36 | 256.3336 | 256.3554 | 256.3336 | 1,409.00 |
| 24/05/2012 | R197 On 02-August-12 | 257.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R197 On 02-August-12 | 256.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R197 On 02-August-12 | 257.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R197 On 02-August-12 | 257.05 | Put | Bond Future | 695 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/05/2012 | R197 On 02-August-12 | 256.95 | Put | Bond Future | 595 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R197 On 02-August-12 | 257.00 | Put | Bond Future | 645 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R201 On 02-August-12 | | | Bond Future | 5.71 | 107.5635 | 107.7618 | 107.5635 | 2,704.00 |
| 24/05/2012 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3983 | 4 | 4 | 4 | 0.00 |
| 24/05/2012 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 4092 | 4 | 4 | 4 | 0.00 |
| 24/05/2012 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 3874 | 4 | 4 | 4 | 0.00 |
| 24/05/2012 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R201 On 01-November-12 | | | Bond Future | 5.67 | 109.1606 | 109.3614 | 109.1606 | 0.00 |
| 24/05/2012 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1771 | 2 | 2 | 2 | 0.00 |
| 24/05/2012 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1683 | 2 | 2 | 2 | 0.00 |
| 24/05/2012 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1861 | 2 | 2 | 2 | 0.00 |
| 24/05/2012 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 81 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 104 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 91 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R201 On 07-February-13 | | | Bond Future | 5.61 | 106.5197 | 106.7266 | 106.5197 | 0.00 |
| 24/05/2012 | R201 On 07-February-13 | 6.25 | Call | Bond Future | 1433 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R201 On 07-February-13 | 6.30 | Call | Bond Future | 1501 | 1 | 2 | 1 | 0.00 |
| 24/05/2012 | R201 On 07-February-13 | 6.20 | Call | Bond Future | 1366 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R201 On 07-February-13 | 6.20 | Put | Bond Future | 303 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R201 On 07-February-13 | 6.30 | Put | Bond Future | 260 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R201 On 07-February-13 | 6.25 | Put | Bond Future | 281 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R202 On 02-August-12 | | | Bond Future | 186.79 | 186.7759 | 186.7942 | 186.7759 | 40,005.00 |
| 24/05/2012 | R202 On 02-August-12 | 191.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R202 On 02-August-12 | 191.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R202 On 02-August-12 | 190.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R202 On 02-August-12 | 190.95 | Put | Bond Future | 4156 | 4 | 4 | 4 | 0.00 |
| 24/05/2012 | R202 On 02-August-12 | 191.05 | Put | Bond Future | 4256 | 4 | 4 | 4 | 0.00 |
| 24/05/2012 | R202 On 02-August-12 | 191.00 | Put | Bond Future | 4206 | 4 | 4 | 4 | 0.00 |
| 24/05/2012 | R203 On 02-August-12 | | | Bond Future | 7.00 | 108.1668 | 108.5374 | 108.1668 | 3,541.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/05/2012 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 6323 | 6 | 6 | 6 | 0.00 |
| 24/05/2012 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 6524 | 6 | 7 | 6 | 0.00 |
| 24/05/2012 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 6121 | 6 | 6 | 6 | 0.00 |
| 24/05/2012 | R203 On 02-August-12 | 6.60 | Call | Bond Future | 286 | 0 | 0 | 0 | 4,200.00 |
| 24/05/2012 | R203 On 02-August-12 | 6.85 | Call | Bond Future | 627 | 0 | 1 | 0 | 1,400.00 |
| 24/05/2012 | R203 On 02-August-12 | 7.15 | Call | Bond Future | 1298 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R203 On 02-August-12 | 7.55 | Call | Bond Future | 2580 | 2 | 3 | 2 | 0.00 |
| 24/05/2012 | R203 On 02-August-12 | 7.55 | Put | Bond Future | 201 | 0 | 0 | 0 | 4,200.00 |
| 24/05/2012 | R203 On 02-August-12 | 7.15 | Put | Bond Future | 636 | 1 | 1 | 1 | 1,400.00 |
| 24/05/2012 | R203 On 02-August-12 | 6.85 | Put | Bond Future | 1276 | 2 | 1 | 2 | 0.00 |
| 24/05/2012 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R203 On 02-August-12 | 6.60 | Put | Bond Future | 2043 | 2 | 2 | 2 | 0.00 |
| 24/05/2012 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R203 On 01-November-12 | | | Bond Future | 7.06 | 105.6132 | 105.9879 | 105.6132 | 0.00 |
| 24/05/2012 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 3420 | 3 | 3 | 3 | 0.00 |
| 24/05/2012 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 3577 | 3 | 4 | 3 | 0.00 |
| 24/05/2012 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 3266 | 3 | 3 | 3 | 0.00 |
| 24/05/2012 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 641 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 549 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 593 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R203 On 07-February-13 | | | Bond Future | 7.13 | 107.3257 | 107.7085 | 107.3257 | 0.00 |
| 24/05/2012 | R203 On 07-February-13 | 6.50 | Call | Bond Future | 918 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R203 On 07-February-13 | 6.45 | Call | Bond Future | 857 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R203 On 07-February-13 | 6.55 | Call | Bond Future | 983 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R203 On 07-February-13 | 6.55 | Put | Bond Future | 3325 | 4 | 3 | 4 | 0.00 |
| 24/05/2012 | R203 On 07-February-13 | 6.45 | Put | Bond Future | 3606 | 4 | 4 | 4 | 0.00 |
| 24/05/2012 | R203 On 07-February-13 | 6.50 | Put | Bond Future | 3463 | 4 | 3 | 4 | 0.00 |
| 24/05/2012 | R204 On 02-August-12 | | | Bond Future | 7.30 | 104.0949 | 104.5250 | 104.0949 | 4,101.00 |
| 24/05/2012 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 5962 | 6 | 6 | 6 | 0.00 |
| 24/05/2012 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 5729 | 5 | 6 | 5 | 0.00 |
| 24/05/2012 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 6195 | 6 | 6 | 6 | 0.00 |
| 24/05/2012 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 22 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/05/2012 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 33 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 27 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R204 On 01-November-12 | | | Bond Future | 7.37 | 105.6384 | 106.0730 | 105.6384 | 0.00 |
| 24/05/2012 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3922 | 4 | 4 | 4 | 0.00 |
| 24/05/2012 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3747 | 3 | 4 | 3 | 0.00 |
| 24/05/2012 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 4101 | 4 | 4 | 4 | 0.00 |
| 24/05/2012 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 792 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 915 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 851 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R204 On 07-February-13 | | | Bond Future | 7.44 | 103.3185 | 103.7642 | 103.3185 | 0.00 |
| 24/05/2012 | R204 On 07-February-13 | 8.00 | Call | Bond Future | 4041 | 4 | 4 | 4 | 0.00 |
| 24/05/2012 | R204 On 07-February-13 | 8.05 | Call | Bond Future | 4198 | 4 | 4 | 4 | 0.00 |
| 24/05/2012 | R204 On 07-February-13 | 7.95 | Call | Bond Future | 3885 | 4 | 4 | 4 | 0.00 |
| 24/05/2012 | R204 On 07-February-13 | 7.95 | Put | Bond Future | 1500 | 2 | 2 | 2 | 0.00 |
| 24/05/2012 | R204 On 07-February-13 | 8.05 | Put | Bond Future | 1353 | 2 | 1 | 2 | 0.00 |
| 24/05/2012 | R204 On 07-February-13 | 8.00 | Put | Bond Future | 1426 | 2 | 1 | 2 | 0.00 |
| 24/05/2012 | R206 On 02-August-12 | | | Bond Future | 5.38 | 103.2473 | 103.3656 | 103.2473 | 1,781.00 |
| 24/05/2012 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 2569 | 2 | 3 | 2 | 0.00 |
| 24/05/2012 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 2636 | 3 | 3 | 3 | 0.00 |
| 24/05/2012 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 2501 | 2 | 3 | 2 | 0.00 |
| 24/05/2012 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R206 On 01-November-12 | | | Bond Future | 5.23 | 104.7802 | 104.9011 | 104.7802 | 0.00 |
| 24/05/2012 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 926 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 979 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 874 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 39 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 29 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 34 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R206 On 07-February-13 | | | Bond Future | 4.96 | 102.7142 | 102.8393 | 102.7142 | 0.00 |
| 24/05/2012 | R206 On 07-February-13 | 6.00 | Call | Bond Future | 1000 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R206 On 07-February-13 | 5.95 | Call | Bond Future | 962 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/05/2012 | R206 On 07-February-13 | 6.05 | Call | Bond Future | 1039 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R206 On 07-February-13 | 6.05 | Put | Bond Future | 55 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R206 On 07-February-13 | 5.95 | Put | Bond Future | 67 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R206 On 07-February-13 | 6.00 | Put | Bond Future | 61 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R207 On 02-August-12 | | | Bond Future | 7.63 | 97.9113 | 98.3134 | 97.9113 | 27,509.00 |
| 24/05/2012 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 5996 | 6 | 6 | 6 | 0.00 |
| 24/05/2012 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 5751 | 5 | 6 | 5 | 0.00 |
| 24/05/2012 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 6241 | 6 | 6 | 6 | 0.00 |
| 24/05/2012 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 41 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 62 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 51 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R207 On 01-November-12 | | | Bond Future | 7.70 | 99.3631 | 99.7748 | 99.3631 | 0.00 |
| 24/05/2012 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 3973 | 4 | 4 | 4 | 0.00 |
| 24/05/2012 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3791 | 4 | 4 | 4 | 0.00 |
| 24/05/2012 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 4158 | 4 | 4 | 4 | 0.00 |
| 24/05/2012 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 1011 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 1160 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 1084 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R207 On 07-February-13 | | | Bond Future | 7.78 | 97.3369 | 97.7557 | 97.3369 | 0.00 |
| 24/05/2012 | R207 On 07-February-13 | 8.25 | Call | Bond Future | 4183 | 4 | 4 | 4 | 0.00 |
| 24/05/2012 | R207 On 07-February-13 | 8.30 | Call | Bond Future | 4348 | 4 | 4 | 4 | 0.00 |
| 24/05/2012 | R207 On 07-February-13 | 8.20 | Call | Bond Future | 4021 | 4 | 4 | 4 | 0.00 |
| 24/05/2012 | R207 On 07-February-13 | 8.20 | Put | Bond Future | 1873 | 2 | 2 | 2 | 0.00 |
| 24/05/2012 | R207 On 07-February-13 | 8.30 | Put | Bond Future | 1697 | 2 | 2 | 2 | 0.00 |
| 24/05/2012 | R207 On 07-February-13 | 8.25 | Put | Bond Future | 1783 | 2 | 2 | 2 | 0.00 |
| 24/05/2012 | R208 On 02-August-12 | | | Bond Future | 7.72 | 96.0108 | 96.3574 | 96.0108 | 9,382.00 |
| 24/05/2012 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 6032 | 6 | 6 | 6 | 0.00 |
| 24/05/2012 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 6293 | 6 | 6 | 6 | 0.00 |
| 24/05/2012 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5770 | 5 | 6 | 5 | 0.00 |
| 24/05/2012 | R208 On 02-August-12 | 7.20 | Call | Bond Future | 334 | 0 | 0 | 0 | 3,450.00 |
| 24/05/2012 | R208 On 02-August-12 | 8.25 | Call | Bond Future | 3512 | 3 | 4 | 3 | 0.00 |
| 24/05/2012 | R208 On 02-August-12 | 7.50 | Call | Bond Future | 828 | 1 | 1 | 1 | 1,150.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/05/2012 | R208 On 02-August-12 | 7.80 | Call | Bond Future | 1664 | 1 | 2 | 1 | 0.00 |
| 24/05/2012 | R208 On 02-August-12 | 7.80 | Put | Bond Future | 1157 | 1 | 1 | 1 | 1,150.00 |
| 24/05/2012 | R208 On 02-August-12 | 8.25 | Put | Bond Future | 375 | 0 | 0 | 0 | 3,450.00 |
| 24/05/2012 | R208 On 02-August-12 | 7.50 | Put | Bond Future | 2127 | 2 | 2 | 2 | 0.00 |
| 24/05/2012 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 95 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R208 On 02-August-12 | 7.20 | Put | Bond Future | 3483 | 4 | 3 | 4 | 0.00 |
| 24/05/2012 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 66 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 81 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R208 On 01-November-12 | | | Bond Future | 7.78 | 94.0433 | 94.3930 | 94.0433 | 0.00 |
| 24/05/2012 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 4017 | 4 | 4 | 4 | 0.00 |
| 24/05/2012 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 4210 | 4 | 4 | 4 | 0.00 |
| 24/05/2012 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 3827 | 4 | 4 | 4 | 0.00 |
| 24/05/2012 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 1430 | 2 | 1 | 2 | 0.00 |
| 24/05/2012 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 1250 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 1338 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R208 On 07-February-13 | | | Bond Future | 7.86 | 95.5692 | 95.9263 | 95.5692 | 0.00 |
| 24/05/2012 | R208 On 07-February-13 | 8.00 | Call | Bond Future | 3518 | 3 | 4 | 3 | 0.00 |
| 24/05/2012 | R208 On 07-February-13 | 7.95 | Call | Bond Future | 3362 | 3 | 3 | 3 | 0.00 |
| 24/05/2012 | R208 On 07-February-13 | 8.05 | Call | Bond Future | 3677 | 3 | 4 | 3 | 0.00 |
| 24/05/2012 | R208 On 07-February-13 | 8.05 | Put | Bond Future | 2594 | 3 | 3 | 3 | 0.00 |
| 24/05/2012 | R208 On 07-February-13 | 7.95 | Put | Bond Future | 2841 | 3 | 3 | 3 | 0.00 |
| 24/05/2012 | R208 On 07-February-13 | 8.00 | Put | Bond Future | 2716 | 3 | 3 | 3 | 0.00 |
| 24/05/2012 | R209 On 02-August-12 | | | Bond Future | 8.96 | 75.2762 | 75.7569 | 75.2762 | 7,495.00 |
| 24/05/2012 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 3358 | 3 | 3 | 3 | 0.00 |
| 24/05/2012 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 3606 | 3 | 4 | 3 | 0.00 |
| 24/05/2012 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 3118 | 3 | 3 | 3 | 0.00 |
| 24/05/2012 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 1306 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 1063 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 1179 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R209 On 01-November-12 | | | Bond Future | 9.03 | 73.2543 | 73.7361 | 73.2543 | 0.00 |
| 24/05/2012 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 3562 | 3 | 4 | 3 | 0.00 |
| 24/05/2012 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 3379 | 3 | 3 | 3 | 0.00 |
| 24/05/2012 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 3749 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/05/2012 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 3598 | 4 | 4 | 4 | 0.00 |
| 24/05/2012 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 3988 | 4 | 4 | 4 | 0.00 |
| 24/05/2012 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 3790 | 4 | 4 | 4 | 0.00 |
| 24/05/2012 | R209 On 07-February-13 | | | Bond Future | 9.11 | 74.4425 | 74.9323 | 74.4425 | 0.00 |
| 24/05/2012 | R209 On 07-February-13 | 9.00 | Call | Bond Future | 4418 | 4 | 4 | 4 | 0.00 |
| 24/05/2012 | R209 On 07-February-13 | 9.05 | Call | Bond Future | 4600 | 4 | 5 | 4 | 0.00 |
| 24/05/2012 | R209 On 07-February-13 | 8.95 | Call | Bond Future | 4243 | 4 | 4 | 4 | 0.00 |
| 24/05/2012 | R209 On 07-February-13 | 8.95 | Put | Bond Future | 5430 | 6 | 5 | 6 | 0.00 |
| 24/05/2012 | R209 On 07-February-13 | 9.05 | Put | Bond Future | 5027 | 5 | 5 | 5 | 0.00 |
| 24/05/2012 | R209 On 07-February-13 | 9.00 | Put | Bond Future | 5223 | 5 | 5 | 5 | 0.00 |
| 24/05/2012 | R210 On 02-August-12 | | | Bond Future | 141.42 | 141.9542 | 141.4186 | 141.9542 | 925.00 |
| 24/05/2012 | R210 On 02-August-12 | 143.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R210 On 02-August-12 | 143.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R210 On 02-August-12 | 142.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R210 On 02-August-12 | 142.95 | Put | Bond Future | 1531 | 1 | 2 | 1 | 0.00 |
| 24/05/2012 | R210 On 02-August-12 | 143.05 | Put | Bond Future | 1631 | 1 | 2 | 1 | 0.00 |
| 24/05/2012 | R210 On 02-August-12 | 143.00 | Put | Bond Future | 1581 | 1 | 2 | 1 | 0.00 |
| 24/05/2012 | R211 On 02-August-12 | | | Bond Future | 119.67 | 119.6685 | 119.6746 | 119.6685 | 480.00 |
| 24/05/2012 | R211 On 02-August-12 | 120.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R211 On 02-August-12 | 119.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R211 On 02-August-12 | 120.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R211 On 02-August-12 | 120.05 | Put | Bond Future | 375 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R211 On 02-August-12 | 119.95 | Put | Bond Future | 275 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R211 On 02-August-12 | 120.00 | Put | Bond Future | 325 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R212 On 02-August-12 | | | Bond Future | 117.44 | 117.4257 | 117.4359 | 117.4257 | 2,962.00 |
| 24/05/2012 | R212 On 02-August-12 | 118.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R212 On 02-August-12 | 118.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R212 On 02-August-12 | 117.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R212 On 02-August-12 | 117.95 | Put | Bond Future | 514 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R212 On 02-August-12 | 118.05 | Put | Bond Future | 614 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R212 On 02-August-12 | 118.00 | Put | Bond Future | 564 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/05/2012 | R213 On 02-August-12 | | | Bond Future | 8.83 | 85.9754 | 86.5113 | 85.9754 | 4,725.00 |
| 24/05/2012 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 4162 | 4 | 4 | 4 | 0.00 |
| 24/05/2012 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 4439 | 4 | 4 | 4 | 0.00 |
| 24/05/2012 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 3892 | 4 | 4 | 4 | 0.00 |
| 24/05/2012 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 1007 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 808 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 903 | 1 | 1 | 1 | 0.00 |
| 24/05/2012 | R213 On 01-November-12 | | | Bond Future | 8.90 | 83.7184 | 84.2543 | 83.7184 | 0.00 |
| 24/05/2012 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 4136 | 4 | 4 | 4 | 0.00 |
| 24/05/2012 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 4344 | 4 | 4 | 4 | 0.00 |
| 24/05/2012 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 3935 | 4 | 4 | 4 | 0.00 |
| 24/05/2012 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 3554 | 4 | 4 | 4 | 0.00 |
| 24/05/2012 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 3193 | 3 | 3 | 3 | 0.00 |
| 24/05/2012 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 3369 | 4 | 3 | 4 | 0.00 |
| 24/05/2012 | R213 On 07-February-13 | | | Bond Future | 8.98 | 85.0732 | 85.6233 | 85.0732 | 0.00 |
| 24/05/2012 | R213 On 07-February-13 | 9.00 | Call | Bond Future | 4891 | 5 | 5 | 5 | 0.00 |
| 24/05/2012 | R213 On 07-February-13 | 9.05 | Call | Bond Future | 5088 | 5 | 5 | 5 | 0.00 |
| 24/05/2012 | R213 On 07-February-13 | 8.95 | Call | Bond Future | 4701 | 4 | 5 | 4 | 0.00 |
| 24/05/2012 | R213 On 07-February-13 | 8.95 | Put | Bond Future | 4963 | 5 | 5 | 5 | 0.00 |
| 24/05/2012 | R213 On 07-February-13 | 9.05 | Put | Bond Future | 4584 | 5 | 5 | 5 | 0.00 |
| 24/05/2012 | R213 On 07-February-13 | 9.00 | Put | Bond Future | 4768 | 5 | 5 | 5 | 0.00 |
| 24/05/2012 | R214 On 02-August-12 | | | Bond Future | 8.97 | 76.8996 | 77.5539 | 76.8996 | 1,530.00 |
| 24/05/2012 | R214 On 02-August-12 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R214 On 02-August-12 | 8.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R214 On 02-August-12 | 8.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/05/2012 | R214 On 02-August-12 | 8.81 | Put | Bond Future | 1280 | 2 | 1 | 2 | 0.00 |
| 24/05/2012 | R214 On 02-August-12 | 8.79 | Put | Bond Future | 1446 | 2 | 1 | 2 | 0.00 |
| 24/05/2012 | R214 On 02-August-12 | 8.80 | Put | Bond Future | 1363 | 2 | 1 | 2 | 0.00 |