



Derivatives Monthly Statistics Report

For March 2011

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2011 | AL7T On 05-May-11 | | | Index Future | 368.89 | 369.5350 | 368.8870 | 369.5350 | 30.00 |
| 01/03/2011 | AL7T On 04-August-11 | | | Index Future | 374.13 | 374.7800 | 374.1260 | 374.7800 | 0.00 |
| 01/03/2011 | ALBI On 05-May-11 | | | Index Future | 339.90 | 340.4150 | 339.9030 | 340.4150 | 1,064.00 |
| 01/03/2011 | ALBI On 04-August-11 | | | Index Future | 344.73 | 345.2470 | 344.7310 | 345.2470 | 0.00 |
| 01/03/2011 | CRD1 On 05-May-11 | | | Index Future | 154.08 | 154.1940 | 154.0840 | 154.1940 | 2.00 |
| 01/03/2011 | CRD1 On 04-August-11 | | | Index Future | 156.20 | 156.3100 | 156.1990 | 156.3100 | 0.00 |
| 01/03/2011 | GOVI On 05-May-11 | | | GOVI | 341.21 | 341.7070 | 341.2140 | 341.7070 | 208.00 |
| 01/03/2011 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 77960 | 7 | 77960 | 7 | 0.00 |
| 01/03/2011 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 77760 | 7 | 77760 | 7 | 0.00 |
| 01/03/2011 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 77860 | 7 | 77860 | 7 | 0.00 |
| 01/03/2011 | GOVI On 04-August-11 | | | GOVI | 346.06 | 346.5580 | 346.0610 | 346.5580 | 0.00 |
| 01/03/2011 | GOVI On 04-August-11 | 348.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | GOVI On 04-August-11 | 348.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | GOVI On 04-August-11 | 347.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | GOVI On 04-August-11 | 347.99 | Put | GOVI | 19290 | 1 | 19290 | 1 | 0.00 |
| 01/03/2011 | GOVI On 04-August-11 | 348.01 | Put | GOVI | 19490 | 1 | 19490 | 1 | 0.00 |
| 01/03/2011 | GOVI On 04-August-11 | 348.00 | Put | GOVI | 19390 | 1 | 19390 | 1 | 0.00 |
| 01/03/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 01/03/2011 | IGOV On 05-May-11 | | | Index Future | 150.28 | 150.1600 | 150.2810 | 150.1600 | 60.00 |
| 01/03/2011 | IGOV On 04-August-11 | | | Index Future | 152.42 | 152.2920 | 152.4160 | 152.2920 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2011 | ILBI On 05-May-11 | | | Index Future | 406.34 | 405.9810 | 406.3350 | 405.9810 | 336.00 |
| 01/03/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 01/03/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 01/03/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 01/03/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 01/03/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 01/03/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 01/03/2011 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.60 | 94.4000 | 5.5950 | 94.4000 | 6,040.00 |
| 01/03/2011 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.63 | 94.3400 | 5.6280 | 94.3400 | 2,000.00 |
| 01/03/2011 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.68 | 94.3000 | 5.6780 | 94.3000 | 3,001.00 |
| 01/03/2011 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.70 | 94.2600 | 5.6990 | 94.2600 | 3,890.00 |
| 01/03/2011 | JBAF On 20-July-11 | | | Jibar Tradeable Future | 5.72 | 94.2000 | 5.7160 | 94.2000 | 2,000.00 |
| 01/03/2011 | JBAF On 17-August-11 | | | Jibar Tradeable Future | 5.83 | 94.1400 | 5.8270 | 94.1400 | 0.00 |
| 01/03/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.94 | 94.0000 | 5.9350 | 94.0000 | 14,390.00 |
| 01/03/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 6.42 | 93.5800 | 6.4170 | 93.5800 | 5,390.00 |
| 01/03/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.84 | 93.1800 | 6.8420 | 93.1800 | 1,290.00 |
| 01/03/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 7.27 | 92.7400 | 7.2690 | 92.7400 | 2,890.00 |
| 01/03/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 7.69 | 92.3300 | 7.6940 | 92.3300 | 44,510.00 |
| 01/03/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 8.08 | 91.9200 | 8.0800 | 91.9200 | 490.00 |
| 01/03/2011 | JN02 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 01/03/2011 | JN02 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | JN02 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | JN02 On 05-May-11 | 8.25 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | JN02 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 750000 | 1 | 0.00 |
| 01/03/2011 | JN02 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 01/03/2011 | JN02 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 01/03/2011 | JN05 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 01/03/2011 | JN05 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | JN05 On 05-May-11 | 8.25 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | JN05 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | JN05 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 01/03/2011 | JN05 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 750000 | 1 | 0.00 |
| 01/03/2011 | JN05 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2011 | JN10 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 01/03/2011 | JN10 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | JN10 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | JN10 On 05-May-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | JN10 On 05-May-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | JN10 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 01/03/2011 | JN10 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 01/03/2011 | OTH1 On 05-May-11 | | | Index Future | 332.46 | 333.0780 | 332.4640 | 333.0780 | 3.00 |
| 01/03/2011 | OTH1 On 04-August-11 | | | Index Future | 337.19 | 337.8060 | 337.1870 | 337.8060 | 0.00 |
| 01/03/2011 | R157 On 05-May-11 | | | Bond Future | 7.88 | 122.4385 | 7.8750 | 122.4385 | 2,605.00 |
| 01/03/2011 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 684 | 1 | 684 | 1 | 0.00 |
| 01/03/2011 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 774 | 1 | 774 | 1 | 0.00 |
| 01/03/2011 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 526 | 1 | 526 | 1 | 0.00 |
| 01/03/2011 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 601 | 1 | 601 | 1 | 0.00 |
| 01/03/2011 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1317 | 1 | 1317 | 1 | 0.00 |
| 01/03/2011 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1448 | 1 | 1448 | 1 | 0.00 |
| 01/03/2011 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 1080 | 1 | 1080 | 1 | 0.00 |
| 01/03/2011 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 1195 | 1 | 1195 | 1 | 0.00 |
| 01/03/2011 | R157 On 04-August-11 | | | Bond Future | 8.04 | 124.1963 | 8.0390 | 124.1963 | 0.00 |
| 01/03/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 619 | 1 | 619 | 1 | 0.00 |
| 01/03/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 565 | 1 | 565 | 1 | 0.00 |
| 01/03/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 679 | 1 | 679 | 1 | 0.00 |
| 01/03/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 2571 | 3 | 2571 | 3 | 0.00 |
| 01/03/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 2849 | 3 | 2849 | 3 | 0.00 |
| 01/03/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 2707 | 3 | 2707 | 3 | 0.00 |
| 01/03/2011 | R157 On 03-November-11 | | | Bond Future | 8.22 | 119.1449 | 8.2210 | 119.1449 | 3,694.00 |
| 01/03/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 1908 | 2 | 1908 | 2 | 0.00 |
| 01/03/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 2005 | 2 | 2005 | 2 | 0.00 |
| 01/03/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 1814 | 2 | 1814 | 2 | 0.00 |
| 01/03/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 1889 | 2 | 1889 | 2 | 0.00 |
| 01/03/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 1722 | 2 | 1722 | 2 | 0.00 |
| 01/03/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 1804 | 2 | 1804 | 2 | 0.00 |
| 01/03/2011 | R157 On 02-February-12 | | | Bond Future | 8.42 | 120.9036 | 8.4190 | 120.9036 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 2339 | 2 | 2339 | 2 | 0.00 |
| 01/03/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 2432 | 2 | 2432 | 2 | 0.00 |
| 01/03/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 2249 | 2 | 2249 | 2 | 0.00 |
| 01/03/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 2145 | 2 | 2145 | 2 | 0.00 |
| 01/03/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 1995 | 2 | 1995 | 2 | 0.00 |
| 01/03/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 2068 | 2 | 2068 | 2 | 0.00 |
| 01/03/2011 | R186 On 05-May-11 | | | Bond Future | 9.04 | 116.3425 | 9.0390 | 116.3425 | 18,980.00 |
| 01/03/2011 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 1301 | 1 | 1301 | 1 | 0.00 |
| 01/03/2011 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 1461 | 2 | 1461 | 2 | 0.00 |
| 01/03/2011 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 125 | 0 | 125 | 0 | 5,500.00 |
| 01/03/2011 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 1153 | 1 | 1153 | 1 | 0.00 |
| 01/03/2011 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 4271 | 4 | 4271 | 4 | 0.00 |
| 01/03/2011 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 10097 | 10 | 10097 | 10 | 0.00 |
| 01/03/2011 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 3646 | 4 | 3646 | 4 | 0.00 |
| 01/03/2011 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 3952 | 4 | 3952 | 4 | 0.00 |
| 01/03/2011 | R186 On 04-August-11 | | | Bond Future | 9.14 | 112.7160 | 9.1430 | 112.7160 | 0.00 |
| 01/03/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 975 | 1 | 975 | 1 | 0.00 |
| 01/03/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 1070 | 1 | 1070 | 1 | 0.00 |
| 01/03/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 887 | 1 | 887 | 1 | 0.00 |
| 01/03/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 9694 | 10 | 9694 | 10 | 0.00 |
| 01/03/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 8896 | 9 | 8896 | 9 | 0.00 |
| 01/03/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 9290 | 9 | 9290 | 9 | 0.00 |
| 01/03/2011 | R186 On 03-November-11 | | | Bond Future | 9.25 | 114.3155 | 9.2480 | 114.3155 | 12,982.00 |
| 01/03/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 3753 | 4 | 3753 | 4 | 0.00 |
| 01/03/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 3563 | 4 | 3563 | 4 | 0.00 |
| 01/03/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 3948 | 4 | 3948 | 4 | 0.00 |
| 01/03/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 5681 | 6 | 5681 | 6 | 0.00 |
| 01/03/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 6186 | 6 | 6186 | 6 | 0.00 |
| 01/03/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 5929 | 6 | 5929 | 6 | 0.00 |
| 01/03/2011 | R186 On 02-February-12 | | | Bond Future | 9.35 | 110.7048 | 9.3520 | 110.7048 | 0.00 |
| 01/03/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 4025 | 4 | 4025 | 4 | 0.00 |
| 01/03/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 3844 | 4 | 3844 | 4 | 0.00 |
| 01/03/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 4212 | 4 | 4212 | 4 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 6816 | 7 | 6816 | 7 | 0.00 |
| 01/03/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 7331 | 7 | 7331 | 7 | 0.00 |
| 01/03/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 7069 | 7 | 7069 | 7 | 0.00 |
| 01/03/2011 | R201 On 05-May-11 | | | Bond Future | 7.49 | 107.3548 | 7.4860 | 107.3548 | 484.00 |
| 01/03/2011 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 1225 | 1 | 1225 | 1 | 0.00 |
| 01/03/2011 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1336 | 1 | 1336 | 1 | 0.00 |
| 01/03/2011 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 1119 | 1 | 1119 | 1 | 0.00 |
| 01/03/2011 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 438 | 0 | 438 | 0 | 0.00 |
| 01/03/2011 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 339 | 0 | 339 | 0 | 0.00 |
| 01/03/2011 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 386 | 0 | 386 | 0 | 0.00 |
| 01/03/2011 | R201 On 04-August-11 | | | Bond Future | 7.64 | 104.4830 | 7.6390 | 104.4830 | 0.00 |
| 01/03/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 580 | 1 | 580 | 1 | 0.00 |
| 01/03/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 529 | 1 | 529 | 1 | 0.00 |
| 01/03/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 633 | 1 | 633 | 1 | 0.00 |
| 01/03/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1649 | 2 | 1649 | 2 | 0.00 |
| 01/03/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1847 | 2 | 1847 | 2 | 0.00 |
| 01/03/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1746 | 2 | 1746 | 2 | 0.00 |
| 01/03/2011 | R201 On 03-November-11 | | | Bond Future | 7.81 | 105.9609 | 7.8080 | 105.9609 | 0.00 |
| 01/03/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 1604 | 2 | 1604 | 2 | 0.00 |
| 01/03/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 1686 | 2 | 1686 | 2 | 0.00 |
| 01/03/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 1524 | 2 | 1524 | 2 | 0.00 |
| 01/03/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 1132 | 1 | 1132 | 1 | 0.00 |
| 01/03/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 1019 | 1 | 1019 | 1 | 0.00 |
| 01/03/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 1075 | 1 | 1075 | 1 | 0.00 |
| 01/03/2011 | R201 On 02-February-12 | | | Bond Future | 7.99 | 103.1172 | 7.9880 | 103.1172 | 0.00 |
| 01/03/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 1958 | 2 | 1958 | 2 | 0.00 |
| 01/03/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 2034 | 2 | 2034 | 2 | 0.00 |
| 01/03/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 1883 | 2 | 1883 | 2 | 0.00 |
| 01/03/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 1344 | 1 | 1344 | 1 | 0.00 |
| 01/03/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 1242 | 1 | 1242 | 1 | 0.00 |
| 01/03/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1292 | 1 | 1292 | 1 | 0.00 |
| 01/03/2011 | R202 On 05-May-11 | | | Bond Future | 0.33 | 168.5217 | 0.3290 | 168.5217 | 10,489.00 |
| 01/03/2011 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 42656 | 42 | 42656 | 42 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2011 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 43684 | 43 | 43684 | 43 | 0.00 |
| 01/03/2011 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 41617 | 41 | 41617 | 41 | 0.00 |
| 01/03/2011 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R203 On 05-May-11 | | | Bond Future | 8.46 | 100.3279 | 8.4630 | 100.3279 | 516.00 |
| 01/03/2011 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 727 | 1 | 727 | 1 | 0.00 |
| 01/03/2011 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 641 | 1 | 641 | 1 | 0.00 |
| 01/03/2011 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 821 | 1 | 821 | 1 | 0.00 |
| 01/03/2011 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1608 | 2 | 1608 | 2 | 0.00 |
| 01/03/2011 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 1915 | 2 | 1915 | 2 | 0.00 |
| 01/03/2011 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1757 | 2 | 1757 | 2 | 0.00 |
| 01/03/2011 | R203 On 04-August-11 | | | Bond Future | 8.61 | 101.7671 | 8.6050 | 101.7671 | 0.00 |
| 01/03/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 744 | 1 | 744 | 1 | 0.00 |
| 01/03/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 813 | 1 | 813 | 1 | 0.00 |
| 01/03/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 677 | 1 | 677 | 1 | 0.00 |
| 01/03/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 3763 | 4 | 3763 | 4 | 0.00 |
| 01/03/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 3420 | 3 | 3420 | 3 | 0.00 |
| 01/03/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 3590 | 4 | 3590 | 4 | 0.00 |
| 01/03/2011 | R203 On 03-November-11 | | | Bond Future | 8.76 | 99.0466 | 8.7570 | 99.0466 | 1,416.00 |
| 01/03/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 1803 | 2 | 1803 | 2 | 0.00 |
| 01/03/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 1705 | 2 | 1705 | 2 | 0.00 |
| 01/03/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 1904 | 2 | 1904 | 2 | 0.00 |
| 01/03/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 2829 | 3 | 2829 | 3 | 0.00 |
| 01/03/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 3080 | 3 | 3080 | 3 | 0.00 |
| 01/03/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 2953 | 3 | 2953 | 3 | 0.00 |
| 01/03/2011 | R203 On 02-February-12 | | | Bond Future | 8.92 | 100.5081 | 8.9160 | 100.5081 | 0.00 |
| 01/03/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 2420 | 2 | 2420 | 2 | 0.00 |
| 01/03/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 2317 | 2 | 2317 | 2 | 0.00 |
| 01/03/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 2526 | 3 | 2526 | 3 | 0.00 |
| 01/03/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 3022 | 3 | 3022 | 3 | 0.00 |
| 01/03/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 3242 | 3 | 3242 | 3 | 0.00 |
| 01/03/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 3130 | 3 | 3130 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2011 | R204 On 05-May-11 | | | Bond Future | 8.66 | 99.6463 | 8.6560 | 99.6463 | 100.00 |
| 01/03/2011 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 950 | 1 | 950 | 1 | 0.00 |
| 01/03/2011 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 1064 | 1 | 1064 | 1 | 0.00 |
| 01/03/2011 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 844 | 1 | 844 | 1 | 0.00 |
| 01/03/2011 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 1958 | 2 | 1958 | 2 | 0.00 |
| 01/03/2011 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1635 | 2 | 1635 | 2 | 0.00 |
| 01/03/2011 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 1792 | 2 | 1792 | 2 | 0.00 |
| 01/03/2011 | R204 On 04-August-11 | | | Bond Future | 8.79 | 97.0460 | 8.7910 | 97.0460 | 0.00 |
| 01/03/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 642 | 1 | 642 | 1 | 0.00 |
| 01/03/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 584 | 1 | 584 | 1 | 0.00 |
| 01/03/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 703 | 1 | 703 | 1 | 0.00 |
| 01/03/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 4653 | 5 | 4653 | 5 | 0.00 |
| 01/03/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 5083 | 5 | 5083 | 5 | 0.00 |
| 01/03/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 4866 | 5 | 4866 | 5 | 0.00 |
| 01/03/2011 | R204 On 03-November-11 | | | Bond Future | 8.93 | 98.4185 | 8.9300 | 98.4185 | 1,876.00 |
| 01/03/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 2285 | 2 | 2285 | 2 | 0.00 |
| 01/03/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 2404 | 3 | 2404 | 3 | 0.00 |
| 01/03/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 2170 | 2 | 2170 | 2 | 0.00 |
| 01/03/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 3335 | 3 | 3335 | 3 | 0.00 |
| 01/03/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 3060 | 3 | 3060 | 3 | 0.00 |
| 01/03/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 3195 | 3 | 3195 | 3 | 0.00 |
| 01/03/2011 | R204 On 02-February-12 | | | Bond Future | 9.07 | 95.8393 | 9.0720 | 95.8393 | 0.00 |
| 01/03/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 2954 | 3 | 2954 | 3 | 0.00 |
| 01/03/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 3077 | 3 | 3077 | 3 | 0.00 |
| 01/03/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 2833 | 3 | 2833 | 3 | 0.00 |
| 01/03/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 3428 | 3 | 3428 | 3 | 0.00 |
| 01/03/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 3184 | 3 | 3184 | 3 | 0.00 |
| 01/03/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 3305 | 3 | 3305 | 3 | 0.00 |
| 01/03/2011 | R206 On 05-May-11 | | | Bond Future | 7.21 | 103.1597 | 7.2120 | 103.1597 | 0.00 |
| 01/03/2011 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 950 | 1 | 950 | 1 | 0.00 |
| 01/03/2011 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 866 | 1 | 866 | 1 | 0.00 |
| 01/03/2011 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1036 | 1 | 1036 | 1 | 0.00 |
| 01/03/2011 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 225 | 0 | 225 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2011 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 294 | 0 | 294 | 0 | 0.00 |
| 01/03/2011 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 258 | 0 | 258 | 0 | 0.00 |
| 01/03/2011 | R206 On 04-August-11 | | | Bond Future | 7.39 | 100.8741 | 7.3850 | 100.8741 | 0.00 |
| 01/03/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 417 | 0 | 417 | 0 | 0.00 |
| 01/03/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 459 | 0 | 459 | 0 | 0.00 |
| 01/03/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 380 | 0 | 380 | 0 | 0.00 |
| 01/03/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 1339 | 1 | 1339 | 1 | 0.00 |
| 01/03/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 1197 | 1 | 1197 | 1 | 0.00 |
| 01/03/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 1265 | 1 | 1265 | 1 | 0.00 |
| 01/03/2011 | R206 On 03-November-11 | | | Bond Future | 7.58 | 102.3004 | 7.5770 | 102.3004 | 0.00 |
| 01/03/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 1117 | 1 | 1117 | 1 | 0.00 |
| 01/03/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 1060 | 1 | 1060 | 1 | 0.00 |
| 01/03/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 1175 | 1 | 1175 | 1 | 0.00 |
| 01/03/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 735 | 1 | 735 | 1 | 0.00 |
| 01/03/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 817 | 1 | 817 | 1 | 0.00 |
| 01/03/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 775 | 1 | 775 | 1 | 0.00 |
| 01/03/2011 | R206 On 02-February-12 | | | Bond Future | 7.80 | 100.0473 | 7.7970 | 100.0473 | 0.00 |
| 01/03/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 1258 | 1 | 1258 | 1 | 0.00 |
| 01/03/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 1207 | 1 | 1207 | 1 | 0.00 |
| 01/03/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 1310 | 1 | 1310 | 1 | 0.00 |
| 01/03/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 866 | 1 | 866 | 1 | 0.00 |
| 01/03/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 938 | 1 | 938 | 1 | 0.00 |
| 01/03/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 901 | 1 | 901 | 1 | 0.00 |
| 01/03/2011 | R207 On 05-May-11 | | | Bond Future | 8.75 | 93.4281 | 8.7510 | 93.4281 | 1,020.00 |
| 01/03/2011 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 845 | 1 | 845 | 1 | 0.00 |
| 01/03/2011 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 949 | 1 | 949 | 1 | 0.00 |
| 01/03/2011 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 748 | 1 | 748 | 1 | 0.00 |
| 01/03/2011 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 2468 | 2 | 2468 | 2 | 0.00 |
| 01/03/2011 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 2093 | 2 | 2093 | 2 | 0.00 |
| 01/03/2011 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 2277 | 2 | 2277 | 2 | 0.00 |
| 01/03/2011 | R207 On 04-August-11 | | | Bond Future | 8.88 | 91.1255 | 8.8770 | 91.1255 | 0.00 |
| 01/03/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 960 | 1 | 960 | 1 | 0.00 |
| 01/03/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 884 | 1 | 884 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 1042 | 1 | 1042 | 1 | 0.00 |
| 01/03/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 4280 | 4 | 4280 | 4 | 0.00 |
| 01/03/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 4699 | 5 | 4699 | 5 | 0.00 |
| 01/03/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 4486 | 4 | 4486 | 4 | 0.00 |
| 01/03/2011 | R207 On 03-November-11 | | | Bond Future | 9.00 | 92.4154 | 9.0020 | 92.4154 | 600.00 |
| 01/03/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 2237 | 2 | 2237 | 2 | 0.00 |
| 01/03/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 2357 | 2 | 2357 | 2 | 0.00 |
| 01/03/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 2121 | 2 | 2121 | 2 | 0.00 |
| 01/03/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 3752 | 4 | 3752 | 4 | 0.00 |
| 01/03/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 3444 | 3 | 3444 | 3 | 0.00 |
| 01/03/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 3595 | 4 | 3595 | 4 | 0.00 |
| 01/03/2011 | R207 On 02-February-12 | | | Bond Future | 9.13 | 90.1412 | 9.1300 | 90.1412 | 0.00 |
| 01/03/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 2966 | 3 | 2966 | 3 | 0.00 |
| 01/03/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 3093 | 3 | 3093 | 3 | 0.00 |
| 01/03/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 2842 | 3 | 2842 | 3 | 0.00 |
| 01/03/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 3782 | 4 | 3782 | 4 | 0.00 |
| 01/03/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 3509 | 3 | 3509 | 3 | 0.00 |
| 01/03/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 3643 | 4 | 3643 | 4 | 0.00 |
| 01/03/2011 | R208 On 05-May-11 | | | Bond Future | 8.84 | 87.2859 | 8.8440 | 87.2859 | 190.00 |
| 01/03/2011 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 725 | 1 | 725 | 1 | 0.00 |
| 01/03/2011 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 638 | 1 | 638 | 1 | 0.00 |
| 01/03/2011 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 820 | 1 | 820 | 1 | 0.00 |
| 01/03/2011 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 2583 | 2 | 2583 | 2 | 0.00 |
| 01/03/2011 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 3011 | 3 | 3011 | 3 | 0.00 |
| 01/03/2011 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 2792 | 3 | 2792 | 3 | 0.00 |
| 01/03/2011 | R208 On 04-August-11 | | | Bond Future | 8.96 | 88.5356 | 8.9590 | 88.5356 | 0.00 |
| 01/03/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 859 | 1 | 859 | 1 | 0.00 |
| 01/03/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 936 | 1 | 936 | 1 | 0.00 |
| 01/03/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 787 | 1 | 787 | 1 | 0.00 |
| 01/03/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 5318 | 5 | 5318 | 5 | 0.00 |
| 01/03/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 4853 | 5 | 4853 | 5 | 0.00 |
| 01/03/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 5082 | 5 | 5082 | 5 | 0.00 |
| 01/03/2011 | R208 On 03-November-11 | | | Bond Future | 9.08 | 86.3924 | 9.0760 | 86.3924 | 5,602.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 2198 | 2 | 2198 | 2 | 0.00 |
| 01/03/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 2081 | 2 | 2081 | 2 | 0.00 |
| 01/03/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 2318 | 2 | 2318 | 2 | 0.00 |
| 01/03/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 3892 | 4 | 3892 | 4 | 0.00 |
| 01/03/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 4234 | 4 | 4234 | 4 | 0.00 |
| 01/03/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 4061 | 4 | 4061 | 4 | 0.00 |
| 01/03/2011 | R208 On 02-February-12 | | | Bond Future | 9.19 | 87.6707 | 9.1940 | 87.6707 | 0.00 |
| 01/03/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 3070 | 3 | 3070 | 3 | 0.00 |
| 01/03/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 2941 | 3 | 2941 | 3 | 0.00 |
| 01/03/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 3202 | 3 | 3202 | 3 | 0.00 |
| 01/03/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 3999 | 4 | 3999 | 4 | 0.00 |
| 01/03/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 4296 | 4 | 4296 | 4 | 0.00 |
| 01/03/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 4145 | 4 | 4145 | 4 | 0.00 |
| 01/03/2011 | R209 On 05-May-11 | | | Bond Future | 9.06 | 73.3171 | 9.0630 | 73.3171 | 21,100.00 |
| 01/03/2011 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 519 | 1 | 519 | 1 | 0.00 |
| 01/03/2011 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 601 | 1 | 601 | 1 | 0.00 |
| 01/03/2011 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 447 | 1 | 447 | 1 | 0.00 |
| 01/03/2011 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 5351 | 5 | 5351 | 5 | 0.00 |
| 01/03/2011 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 4669 | 4 | 4669 | 4 | 0.00 |
| 01/03/2011 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 5003 | 5 | 5003 | 5 | 0.00 |
| 01/03/2011 | R209 On 04-August-11 | | | Bond Future | 9.14 | 74.3720 | 9.1420 | 74.3720 | 0.00 |
| 01/03/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 1297 | 1 | 1297 | 1 | 0.00 |
| 01/03/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 1410 | 2 | 1410 | 2 | 0.00 |
| 01/03/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 1193 | 1 | 1193 | 1 | 0.00 |
| 01/03/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 7571 | 8 | 7571 | 8 | 0.00 |
| 01/03/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 952 | 1 | 952 | 1 | 0.00 |
| 01/03/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 6684 | 6 | 6684 | 6 | 0.00 |
| 01/03/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 6067 | 6 | 6067 | 6 | 0.00 |
| 01/03/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 6369 | 6 | 6369 | 6 | 0.00 |
| 01/03/2011 | R209 On 03-November-11 | | | Bond Future | 9.22 | 72.2814 | 9.2210 | 72.2814 | 1,033.00 |
| 01/03/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 2464 | 3 | 2464 | 3 | 0.00 |
| 01/03/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 2610 | 3 | 2610 | 3 | 0.00 |
| 01/03/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 2326 | 2 | 2326 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 6339 | 6 | 6339 | 6 | 0.00 |
| 01/03/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 5825 | 6 | 5825 | 6 | 0.00 |
| 01/03/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 6077 | 6 | 6077 | 6 | 0.00 |
| 01/03/2011 | R209 On 02-February-12 | | | Bond Future | 9.30 | 73.3466 | 9.2990 | 73.3466 | 0.00 |
| 01/03/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3676 | 4 | 3676 | 4 | 0.00 |
| 01/03/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3840 | 4 | 3840 | 4 | 0.00 |
| 01/03/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3516 | 4 | 3516 | 4 | 0.00 |
| 01/03/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 6128 | 6 | 6128 | 6 | 0.00 |
| 01/03/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 5688 | 6 | 5688 | 6 | 0.00 |
| 01/03/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 5904 | 6 | 5904 | 6 | 0.00 |
| 01/03/2011 | R211 On 05-May-11 | | | Bond Future | 1.59 | 105.6670 | 1.5870 | 105.6670 | 539.00 |
| 01/03/2011 | R211 On 05-May-11 | 2.14 | Call | Bond Future | 3049 | 3 | 3049 | 3 | 0.00 |
| 01/03/2011 | R211 On 05-May-11 | 2.19 | Call | Bond Future | 3319 | 3 | 3319 | 3 | 0.00 |
| 01/03/2011 | R211 On 05-May-11 | 2.09 | Call | Bond Future | 2777 | 3 | 2777 | 3 | 0.00 |
| 01/03/2011 | R211 On 05-May-11 | 2.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R211 On 05-May-11 | 2.19 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R211 On 05-May-11 | 2.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R212 On 05-May-11 | | | Bond Future | 2.40 | 104.0715 | 2.3980 | 104.0715 | 2,518.00 |
| 01/03/2011 | R212 On 05-May-11 | 2.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R212 On 05-May-11 | 2.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R212 On 05-May-11 | 2.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R212 On 05-May-11 | 2.20 | Put | Bond Future | 1918 | 2 | 1918 | 2 | 0.00 |
| 01/03/2011 | R212 On 05-May-11 | 2.30 | Put | Bond Future | 944 | 1 | 944 | 1 | 0.00 |
| 01/03/2011 | R212 On 05-May-11 | 2.25 | Put | Bond Future | 1430 | 1 | 1430 | 1 | 0.00 |
| 01/03/2011 | R213 On 05-May-11 | | | Bond Future | 9.09 | 82.4793 | 9.0860 | 82.4793 | 0.00 |
| 01/03/2011 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 9612 | 9 | 9612 | 9 | 0.00 |
| 01/03/2011 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 8699 | 9 | 8699 | 9 | 0.00 |
| 01/03/2011 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 9154 | 9 | 9154 | 9 | 0.00 |
| 01/03/2011 | R213 On 04-August-11 | | | Bond Future | 9.17 | 83.6642 | 9.1730 | 83.6642 | 0.00 |
| 01/03/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 9333 | 9 | 9333 | 9 | 0.00 |
| 01/03/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 10242 | 10 | 10242 | 10 | 0.00 |
| 01/03/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 9786 | 10 | 9786 | 10 | 0.00 |
| 01/03/2011 | R213 On 03-November-11 | | | Bond Future | 9.26 | 81.3029 | 9.2620 | 81.3029 | 0.00 |
| 01/03/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 4406 | 4 | 4406 | 4 | 0.00 |
| 01/03/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 3595 | 3 | 3595 | 3 | 0.00 |
| 01/03/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 3999 | 4 | 3999 | 4 | 0.00 |
| 01/03/2011 | R213 On 02-February-12 | | | Bond Future | 9.35 | 82.5051 | 9.3510 | 82.5051 | 0.00 |
| 01/03/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 3056 | 3 | 3056 | 3 | 0.00 |
| 01/03/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 2278 | 2 | 2278 | 2 | 0.00 |
| 01/03/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 2665 | 3 | 2665 | 3 | 0.00 |
| 01/03/2011 | TRT1 On 05-May-11 | | | Index Future | 336.97 | 337.4520 | 336.9690 | 337.4520 | 100.00 |
| 01/03/2011 | TRT1 On 04-August-11 | | | Index Future | 341.59 | 342.0830 | 341.5940 | 342.0830 | 0.00 |
| 02/03/2011 | AL7T On 05-May-11 | | | Index Future | 370.84 | 368.8870 | 370.8420 | 368.8870 | 30.00 |
| 02/03/2011 | AL7T On 04-August-11 | | | Index Future | 376.11 | 374.1260 | 376.1120 | 374.1260 | 0.00 |
| 02/03/2011 | ALBI On 05-May-11 | | | Index Future | 341.57 | 339.9030 | 341.5670 | 339.9030 | 1,064.00 |
| 02/03/2011 | ALBI On 04-August-11 | | | Index Future | 346.42 | 344.7310 | 346.4200 | 344.7310 | 0.00 |
| 02/03/2011 | CRD1 On 05-May-11 | | | Index Future | 154.64 | 154.0840 | 154.6410 | 154.0840 | 2.00 |
| 02/03/2011 | CRD1 On 04-August-11 | | | Index Future | 156.76 | 156.1990 | 156.7640 | 156.1990 | 0.00 |
| 02/03/2011 | GOVI On 05-May-11 | | | GOVI | 342.78 | 341.2140 | 342.7840 | 341.2140 | 208.00 |
| 02/03/2011 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 62260 | 8 | 62260 | 8 | 0.00 |
| 02/03/2011 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 62060 | 8 | 62060 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2011 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 62160 | 8 | 62160 | 8 | 0.00 |
| 02/03/2011 | GOVI On 04-August-11 | | | GOVI | 347.66 | 346.0610 | 347.6550 | 346.0610 | 0.00 |
| 02/03/2011 | GOVI On 04-August-11 | 348.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | GOVI On 04-August-11 | 348.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | GOVI On 04-August-11 | 347.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | GOVI On 04-August-11 | 347.99 | Put | GOVI | 3350 | 2 | 3350 | 2 | 0.00 |
| 02/03/2011 | GOVI On 04-August-11 | 348.01 | Put | GOVI | 3550 | 2 | 3550 | 2 | 0.00 |
| 02/03/2011 | GOVI On 04-August-11 | 348.00 | Put | GOVI | 3450 | 2 | 3450 | 2 | 0.00 |
| 02/03/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 02/03/2011 | IGOV On 05-May-11 | | | Index Future | 150.48 | 150.2810 | 150.4770 | 150.2810 | 60.00 |
| 02/03/2011 | IGOV On 04-August-11 | | | Index Future | 152.62 | 152.4160 | 152.6150 | 152.4160 | 0.00 |
| 02/03/2011 | ILBI On 05-May-11 | | | Index Future | 406.96 | 406.3350 | 406.9550 | 406.3350 | 336.00 |
| 02/03/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 02/03/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 02/03/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 02/03/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 02/03/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 02/03/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 02/03/2011 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.59 | 94.4050 | 5.5940 | 94.4050 | 6,040.00 |
| 02/03/2011 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.64 | 94.3720 | 5.6420 | 94.3720 | 2,000.00 |
| 02/03/2011 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.67 | 94.3220 | 5.6700 | 94.3220 | 3,001.00 |
| 02/03/2011 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.70 | 94.3010 | 5.7010 | 94.3010 | 3,890.00 |
| 02/03/2011 | JBAF On 20-July-11 | | | Jibar Tradeable Future | 5.76 | 94.2840 | 5.7590 | 94.2840 | 2,000.00 |
| 02/03/2011 | JBAF On 17-August-11 | | | Jibar Tradeable Future | 5.81 | 94.1730 | 5.8110 | 94.1730 | 0.00 |
| 02/03/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.91 | 94.0650 | 5.9080 | 94.0650 | 14,390.00 |
| 02/03/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 6.39 | 93.5830 | 6.3880 | 93.5830 | 5,390.00 |
| 02/03/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.79 | 93.1580 | 6.7890 | 93.1580 | 1,290.00 |
| 02/03/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 7.21 | 92.7310 | 7.2140 | 92.7310 | 2,890.00 |
| 02/03/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 7.64 | 92.3060 | 7.6350 | 92.3060 | 44,510.00 |
| 02/03/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 8.08 | 91.9200 | 8.0800 | 91.9200 | 490.00 |
| 02/03/2011 | JN02 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 02/03/2011 | JN02 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | JN02 On 05-May-11 | 8.00 | Call | JNOTE | 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 |
|------------|----------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2011 | JN02 On 05-May-11 | 8.25 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | JN02 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 750000 | 1 | 0.00 |
| 02/03/2011 | JN02 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 02/03/2011 | JN02 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 02/03/2011 | JN05 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 02/03/2011 | JN05 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | JN05 On 05-May-11 | 8.25 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | JN05 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | JN05 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 02/03/2011 | JN05 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 750000 | 1 | 0.00 |
| 02/03/2011 | JN05 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 02/03/2011 | JN10 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 02/03/2011 | JN10 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | JN10 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | JN10 On 05-May-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | JN10 On 05-May-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | JN10 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 02/03/2011 | JN10 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 02/03/2011 | OTH1 On 05-May-11 | | | Index Future | 334.63 | 332.4640 | 334.6310 | 332.4640 | 3.00 |
| 02/03/2011 | OTH1 On 04-August-11 | | | Index Future | 339.39 | 337.1870 | 339.3860 | 337.1870 | 0.00 |
| 02/03/2011 | R157 On 05-May-11 | | | Bond Future | 7.79 | 122.4018 | 7.7860 | 122.4018 | 2,605.00 |
| 02/03/2011 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 839 | 1 | 839 | 1 | 0.00 |
| 02/03/2011 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 942 | 1 | 942 | 1 | 0.00 |
| 02/03/2011 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 656 | 1 | 656 | 1 | 0.00 |
| 02/03/2011 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 744 | 1 | 744 | 1 | 0.00 |
| 02/03/2011 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1097 | 1 | 1097 | 1 | 0.00 |
| 02/03/2011 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1214 | 1 | 1214 | 1 | 0.00 |
| 02/03/2011 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 885 | 1 | 885 | 1 | 0.00 |
| 02/03/2011 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 986 | 1 | 986 | 1 | 0.00 |
| 02/03/2011 | R157 On 04-August-11 | | | Bond Future | 7.94 | 124.1580 | 7.9420 | 124.1580 | 0.00 |
| 02/03/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 728 | 1 | 728 | 1 | 0.00 |
| 02/03/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 666 | 1 | 666 | 1 | 0.00 |
| 02/03/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 795 | 1 | 795 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 2315 | 3 | 2315 | 3 | 0.00 |
| 02/03/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 2578 | 3 | 2578 | 3 | 0.00 |
| 02/03/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 2444 | 3 | 2444 | 3 | 0.00 |
| 02/03/2011 | R157 On 03-November-11 | | | Bond Future | 8.12 | 119.1053 | 8.1160 | 119.1053 | 3,694.00 |
| 02/03/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 2106 | 2 | 2106 | 2 | 0.00 |
| 02/03/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 2209 | 2 | 2209 | 2 | 0.00 |
| 02/03/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 2006 | 2 | 2006 | 2 | 0.00 |
| 02/03/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 1704 | 2 | 1704 | 2 | 0.00 |
| 02/03/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 1548 | 2 | 1548 | 2 | 0.00 |
| 02/03/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 1624 | 2 | 1624 | 2 | 0.00 |
| 02/03/2011 | R157 On 02-February-12 | | | Bond Future | 8.31 | 120.8635 | 8.3050 | 120.8635 | 0.00 |
| 02/03/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 2543 | 2 | 2543 | 2 | 0.00 |
| 02/03/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 2641 | 2 | 2641 | 2 | 0.00 |
| 02/03/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 2448 | 2 | 2448 | 2 | 0.00 |
| 02/03/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 1962 | 2 | 1962 | 2 | 0.00 |
| 02/03/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 1821 | 2 | 1821 | 2 | 0.00 |
| 02/03/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 1890 | 2 | 1890 | 2 | 0.00 |
| 02/03/2011 | R186 On 05-May-11 | | | Bond Future | 8.93 | 116.1168 | 8.9330 | 116.1168 | 18,980.00 |
| 02/03/2011 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 1638 | 1 | 1638 | 1 | 0.00 |
| 02/03/2011 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 1826 | 1 | 1826 | 1 | 0.00 |
| 02/03/2011 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 178 | 0 | 178 | 0 | 5,500.00 |
| 02/03/2011 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 1463 | 1 | 1463 | 1 | 0.00 |
| 02/03/2011 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 3620 | 4 | 3620 | 4 | 0.00 |
| 02/03/2011 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 9189 | 10 | 9189 | 10 | 0.00 |
| 02/03/2011 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 3050 | 4 | 3050 | 4 | 0.00 |
| 02/03/2011 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 3327 | 4 | 3327 | 4 | 0.00 |
| 02/03/2011 | R186 On 04-August-11 | | | Bond Future | 9.03 | 112.4950 | 9.0340 | 112.4950 | 0.00 |
| 02/03/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 1175 | 1 | 1175 | 1 | 0.00 |
| 02/03/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 1284 | 1 | 1284 | 1 | 0.00 |
| 02/03/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 1072 | 1 | 1072 | 1 | 0.00 |
| 02/03/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 8910 | 10 | 8910 | 10 | 0.00 |
| 02/03/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 8141 | 9 | 8141 | 9 | 0.00 |
| 02/03/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 8521 | 9 | 8521 | 9 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2011 | R186 On 03-November-11 | | | Bond Future | 9.14 | 114.0816 | 9.1350 | 114.0816 | 12,982.00 |
| 02/03/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 4200 | 4 | 4200 | 4 | 0.00 |
| 02/03/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 3996 | 4 | 3996 | 4 | 0.00 |
| 02/03/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 4410 | 4 | 4410 | 4 | 0.00 |
| 02/03/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 5159 | 6 | 5159 | 6 | 0.00 |
| 02/03/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 5635 | 6 | 5635 | 6 | 0.00 |
| 02/03/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 5392 | 6 | 5392 | 6 | 0.00 |
| 02/03/2011 | R186 On 02-February-12 | | | Bond Future | 9.24 | 110.4756 | 9.2350 | 110.4756 | 0.00 |
| 02/03/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 4466 | 4 | 4466 | 4 | 0.00 |
| 02/03/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 4272 | 4 | 4272 | 4 | 0.00 |
| 02/03/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 4666 | 4 | 4666 | 4 | 0.00 |
| 02/03/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 6272 | 7 | 6272 | 7 | 0.00 |
| 02/03/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 6760 | 7 | 6760 | 7 | 0.00 |
| 02/03/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 6512 | 7 | 6512 | 7 | 0.00 |
| 02/03/2011 | R201 On 05-May-11 | | | Bond Future | 7.44 | 107.2909 | 7.4350 | 107.2909 | 484.00 |
| 02/03/2011 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 1334 | 1 | 1334 | 1 | 0.00 |
| 02/03/2011 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1450 | 1 | 1450 | 1 | 0.00 |
| 02/03/2011 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 1223 | 1 | 1223 | 1 | 0.00 |
| 02/03/2011 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 379 | 0 | 379 | 0 | 0.00 |
| 02/03/2011 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 290 | 0 | 290 | 0 | 0.00 |
| 02/03/2011 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 332 | 0 | 332 | 0 | 0.00 |
| 02/03/2011 | R201 On 04-August-11 | | | Bond Future | 7.58 | 104.4205 | 7.5830 | 104.4205 | 0.00 |
| 02/03/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 634 | 1 | 634 | 1 | 0.00 |
| 02/03/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 581 | 1 | 581 | 1 | 0.00 |
| 02/03/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 692 | 1 | 692 | 1 | 0.00 |
| 02/03/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1541 | 2 | 1541 | 2 | 0.00 |
| 02/03/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1732 | 2 | 1732 | 2 | 0.00 |
| 02/03/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1634 | 2 | 1634 | 2 | 0.00 |
| 02/03/2011 | R201 On 03-November-11 | | | Bond Future | 7.75 | 105.8945 | 7.7470 | 105.8945 | 0.00 |
| 02/03/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 1699 | 2 | 1699 | 2 | 0.00 |
| 02/03/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 1784 | 2 | 1784 | 2 | 0.00 |
| 02/03/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 1616 | 2 | 1616 | 2 | 0.00 |
| 02/03/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 1055 | 1 | 1055 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 949 | 1 | 949 | 1 | 0.00 |
| 02/03/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 1001 | 1 | 1001 | 1 | 0.00 |
| 02/03/2011 | R201 On 02-February-12 | | | Bond Future | 7.92 | 103.0508 | 7.9210 | 103.0508 | 0.00 |
| 02/03/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 2055 | 2 | 2055 | 2 | 0.00 |
| 02/03/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 2133 | 2 | 2133 | 2 | 0.00 |
| 02/03/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 1978 | 2 | 1978 | 2 | 0.00 |
| 02/03/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 1268 | 1 | 1268 | 1 | 0.00 |
| 02/03/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 1170 | 1 | 1170 | 1 | 0.00 |
| 02/03/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1218 | 1 | 1218 | 1 | 0.00 |
| 02/03/2011 | R202 On 05-May-11 | | | Bond Future | 0.33 | 169.3150 | 0.3290 | 169.3150 | 10,489.00 |
| 02/03/2011 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 42656 | 43 | 42656 | 43 | 0.00 |
| 02/03/2011 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 43684 | 44 | 43684 | 44 | 0.00 |
| 02/03/2011 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 41617 | 42 | 41617 | 42 | 0.00 |
| 02/03/2011 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R203 On 05-May-11 | | | Bond Future | 8.40 | 100.2077 | 8.4010 | 100.2077 | 516.00 |
| 02/03/2011 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 834 | 1 | 834 | 1 | 0.00 |
| 02/03/2011 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 739 | 1 | 739 | 1 | 0.00 |
| 02/03/2011 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 937 | 1 | 937 | 1 | 0.00 |
| 02/03/2011 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1426 | 2 | 1426 | 2 | 0.00 |
| 02/03/2011 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 1714 | 2 | 1714 | 2 | 0.00 |
| 02/03/2011 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1566 | 2 | 1566 | 2 | 0.00 |
| 02/03/2011 | R203 On 04-August-11 | | | Bond Future | 8.54 | 101.6468 | 8.5400 | 101.6468 | 0.00 |
| 02/03/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 825 | 1 | 825 | 1 | 0.00 |
| 02/03/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 899 | 1 | 899 | 1 | 0.00 |
| 02/03/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 753 | 1 | 753 | 1 | 0.00 |
| 02/03/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 3538 | 4 | 3538 | 4 | 0.00 |
| 02/03/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 3205 | 3 | 3205 | 3 | 0.00 |
| 02/03/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 3370 | 4 | 3370 | 4 | 0.00 |
| 02/03/2011 | R203 On 03-November-11 | | | Bond Future | 8.69 | 98.9221 | 8.6880 | 98.9221 | 1,416.00 |
| 02/03/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 1832 | 2 | 1832 | 2 | 0.00 |
| 02/03/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 2040 | 2 | 2040 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 1934 | 2 | 1934 | 2 | 0.00 |
| 02/03/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 2777 | 3 | 2777 | 3 | 0.00 |
| 02/03/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 2658 | 3 | 2658 | 3 | 0.00 |
| 02/03/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 2900 | 3 | 2900 | 3 | 0.00 |
| 02/03/2011 | R203 On 02-February-12 | | | Bond Future | 8.84 | 100.3845 | 8.8430 | 100.3845 | 0.00 |
| 02/03/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 2566 | 2 | 2566 | 2 | 0.00 |
| 02/03/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 2459 | 2 | 2459 | 2 | 0.00 |
| 02/03/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 2675 | 3 | 2675 | 3 | 0.00 |
| 02/03/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 2859 | 3 | 2859 | 3 | 0.00 |
| 02/03/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 3073 | 3 | 3073 | 3 | 0.00 |
| 02/03/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 2965 | 3 | 2965 | 3 | 0.00 |
| 02/03/2011 | R204 On 05-May-11 | | | Bond Future | 8.59 | 99.4582 | 8.5900 | 99.4582 | 100.00 |
| 02/03/2011 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 1092 | 1 | 1092 | 1 | 0.00 |
| 02/03/2011 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 1217 | 1 | 1217 | 1 | 0.00 |
| 02/03/2011 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 975 | 1 | 975 | 1 | 0.00 |
| 02/03/2011 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 1734 | 2 | 1734 | 2 | 0.00 |
| 02/03/2011 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1433 | 2 | 1433 | 2 | 0.00 |
| 02/03/2011 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 1579 | 2 | 1579 | 2 | 0.00 |
| 02/03/2011 | R204 On 04-August-11 | | | Bond Future | 8.72 | 96.8535 | 8.7220 | 96.8535 | 0.00 |
| 02/03/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 720 | 1 | 720 | 1 | 0.00 |
| 02/03/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 657 | 1 | 657 | 1 | 0.00 |
| 02/03/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 786 | 1 | 786 | 1 | 0.00 |
| 02/03/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 4377 | 5 | 4377 | 5 | 0.00 |
| 02/03/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 4796 | 5 | 4796 | 5 | 0.00 |
| 02/03/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 4584 | 5 | 4584 | 5 | 0.00 |
| 02/03/2011 | R204 On 03-November-11 | | | Bond Future | 8.86 | 98.2222 | 8.8580 | 98.2222 | 1,876.00 |
| 02/03/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 2451 | 2 | 2451 | 2 | 0.00 |
| 02/03/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 2575 | 2 | 2575 | 2 | 0.00 |
| 02/03/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 2330 | 2 | 2330 | 2 | 0.00 |
| 02/03/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 3132 | 3 | 3132 | 3 | 0.00 |
| 02/03/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 2869 | 3 | 2869 | 3 | 0.00 |
| 02/03/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 2999 | 3 | 2999 | 3 | 0.00 |
| 02/03/2011 | R204 On 02-February-12 | | | Bond Future | 9.00 | 95.6398 | 8.9960 | 95.6398 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 3137 | 3 | 3137 | 3 | 0.00 |
| 02/03/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 3265 | 3 | 3265 | 3 | 0.00 |
| 02/03/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 3012 | 3 | 3012 | 3 | 0.00 |
| 02/03/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 3237 | 3 | 3237 | 3 | 0.00 |
| 02/03/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 3002 | 3 | 3002 | 3 | 0.00 |
| 02/03/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 3117 | 3 | 3117 | 3 | 0.00 |
| 02/03/2011 | R206 On 05-May-11 | | | Bond Future | 7.14 | 103.0583 | 7.1380 | 103.0583 | 0.00 |
| 02/03/2011 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1076 | 1 | 1076 | 1 | 0.00 |
| 02/03/2011 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 986 | 1 | 986 | 1 | 0.00 |
| 02/03/2011 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1167 | 1 | 1167 | 1 | 0.00 |
| 02/03/2011 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 177 | 0 | 177 | 0 | 0.00 |
| 02/03/2011 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 235 | 0 | 235 | 0 | 0.00 |
| 02/03/2011 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 206 | 0 | 206 | 0 | 0.00 |
| 02/03/2011 | R206 On 04-August-11 | | | Bond Future | 7.30 | 100.7732 | 7.3020 | 100.7732 | 0.00 |
| 02/03/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 479 | 0 | 479 | 0 | 0.00 |
| 02/03/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 524 | 0 | 524 | 0 | 0.00 |
| 02/03/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 438 | 0 | 438 | 0 | 0.00 |
| 02/03/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 1215 | 1 | 1215 | 1 | 0.00 |
| 02/03/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 1080 | 1 | 1080 | 1 | 0.00 |
| 02/03/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 1145 | 1 | 1145 | 1 | 0.00 |
| 02/03/2011 | R206 On 03-November-11 | | | Bond Future | 7.48 | 102.1955 | 7.4840 | 102.1955 | 0.00 |
| 02/03/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 1221 | 1 | 1221 | 1 | 0.00 |
| 02/03/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 1161 | 1 | 1161 | 1 | 0.00 |
| 02/03/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 1282 | 1 | 1282 | 1 | 0.00 |
| 02/03/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 658 | 1 | 658 | 1 | 0.00 |
| 02/03/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 734 | 1 | 734 | 1 | 0.00 |
| 02/03/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 695 | 1 | 695 | 1 | 0.00 |
| 02/03/2011 | R206 On 02-February-12 | | | Bond Future | 7.69 | 99.9415 | 7.6910 | 99.9415 | 0.00 |
| 02/03/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 1364 | 1 | 1364 | 1 | 0.00 |
| 02/03/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 1310 | 1 | 1310 | 1 | 0.00 |
| 02/03/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 1418 | 1 | 1418 | 1 | 0.00 |
| 02/03/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 787 | 1 | 787 | 1 | 0.00 |
| 02/03/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 854 | 1 | 854 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 820 | 1 | 820 | 1 | 0.00 |
| 02/03/2011 | R207 On 05-May-11 | | | Bond Future | 8.66 | 93.2867 | 8.6550 | 93.2867 | 1,020.00 |
| 02/03/2011 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 1042 | 1 | 1042 | 1 | 0.00 |
| 02/03/2011 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 1163 | 1 | 1163 | 1 | 0.00 |
| 02/03/2011 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 930 | 1 | 930 | 1 | 0.00 |
| 02/03/2011 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 2106 | 2 | 2106 | 2 | 0.00 |
| 02/03/2011 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 1763 | 2 | 1763 | 2 | 0.00 |
| 02/03/2011 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 1929 | 2 | 1929 | 2 | 0.00 |
| 02/03/2011 | R207 On 04-August-11 | | | Bond Future | 8.78 | 90.9881 | 8.7770 | 90.9881 | 0.00 |
| 02/03/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 1118 | 1 | 1118 | 1 | 0.00 |
| 02/03/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 1033 | 1 | 1033 | 1 | 0.00 |
| 02/03/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 1209 | 1 | 1209 | 1 | 0.00 |
| 02/03/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 3896 | 4 | 3896 | 4 | 0.00 |
| 02/03/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 4297 | 5 | 4297 | 5 | 0.00 |
| 02/03/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 4093 | 4 | 4093 | 4 | 0.00 |
| 02/03/2011 | R207 On 03-November-11 | | | Bond Future | 8.90 | 92.2711 | 8.8970 | 92.2711 | 600.00 |
| 02/03/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 2488 | 2 | 2488 | 2 | 0.00 |
| 02/03/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 2616 | 2 | 2616 | 2 | 0.00 |
| 02/03/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 2363 | 2 | 2363 | 2 | 0.00 |
| 02/03/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 3431 | 4 | 3431 | 4 | 0.00 |
| 02/03/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 3140 | 3 | 3140 | 3 | 0.00 |
| 02/03/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 3283 | 4 | 3283 | 4 | 0.00 |
| 02/03/2011 | R207 On 02-February-12 | | | Bond Future | 9.02 | 89.9958 | 9.0210 | 89.9958 | 0.00 |
| 02/03/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 3244 | 3 | 3244 | 3 | 0.00 |
| 02/03/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 3379 | 3 | 3379 | 3 | 0.00 |
| 02/03/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 3113 | 3 | 3113 | 3 | 0.00 |
| 02/03/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 3485 | 4 | 3485 | 4 | 0.00 |
| 02/03/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 3228 | 4 | 3228 | 4 | 0.00 |
| 02/03/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 3354 | 4 | 3354 | 4 | 0.00 |
| 02/03/2011 | R208 On 05-May-11 | | | Bond Future | 8.72 | 87.1082 | 8.7230 | 87.1082 | 190.00 |
| 02/03/2011 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 957 | 1 | 957 | 1 | 0.00 |
| 02/03/2011 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 850 | 1 | 850 | 1 | 0.00 |
| 02/03/2011 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 1072 | 1 | 1072 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2011 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 2115 | 3 | 2115 | 3 | 0.00 |
| 02/03/2011 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 2503 | 3 | 2503 | 3 | 0.00 |
| 02/03/2011 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 2304 | 3 | 2304 | 3 | 0.00 |
| 02/03/2011 | R208 On 04-August-11 | | | Bond Future | 8.83 | 88.3563 | 8.8320 | 88.3563 | 0.00 |
| 02/03/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 1054 | 1 | 1054 | 1 | 0.00 |
| 02/03/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 1143 | 1 | 1143 | 1 | 0.00 |
| 02/03/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 970 | 1 | 970 | 1 | 0.00 |
| 02/03/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 4763 | 5 | 4763 | 5 | 0.00 |
| 02/03/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 4322 | 5 | 4322 | 5 | 0.00 |
| 02/03/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 4540 | 5 | 4540 | 5 | 0.00 |
| 02/03/2011 | R208 On 03-November-11 | | | Bond Future | 8.95 | 86.2117 | 8.9450 | 86.2117 | 5,603.00 |
| 02/03/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 2518 | 2 | 2518 | 2 | 0.00 |
| 02/03/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 2390 | 2 | 2390 | 2 | 0.00 |
| 02/03/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 2650 | 2 | 2650 | 2 | 0.00 |
| 02/03/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 3481 | 4 | 3481 | 4 | 0.00 |
| 02/03/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 3801 | 4 | 3801 | 4 | 0.00 |
| 02/03/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 3639 | 4 | 3639 | 4 | 0.00 |
| 02/03/2011 | R208 On 02-February-12 | | | Bond Future | 9.06 | 87.4835 | 9.0570 | 87.4835 | 0.00 |
| 02/03/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 3436 | 3 | 3436 | 3 | 0.00 |
| 02/03/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 3297 | 3 | 3297 | 3 | 0.00 |
| 02/03/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 3577 | 3 | 3577 | 3 | 0.00 |
| 02/03/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 3616 | 4 | 3616 | 4 | 0.00 |
| 02/03/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 3895 | 4 | 3895 | 4 | 0.00 |
| 02/03/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 3754 | 4 | 3754 | 4 | 0.00 |
| 02/03/2011 | R209 On 05-May-11 | | | Bond Future | 8.96 | 73.0508 | 8.9580 | 73.0508 | 21,100.00 |
| 02/03/2011 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 684 | 1 | 684 | 1 | 0.00 |
| 02/03/2011 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 785 | 1 | 785 | 1 | 0.00 |
| 02/03/2011 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 594 | 0 | 594 | 0 | 0.00 |
| 02/03/2011 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 4694 | 5 | 4694 | 5 | 0.00 |
| 02/03/2011 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 4049 | 5 | 4049 | 5 | 0.00 |
| 02/03/2011 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 4364 | 5 | 4364 | 5 | 0.00 |
| 02/03/2011 | R209 On 04-August-11 | | | Bond Future | 9.03 | 74.1020 | 9.0340 | 74.1020 | 0.00 |
| 02/03/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 1533 | 1 | 1533 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 1660 | 1 | 1660 | 1 | 0.00 |
| 02/03/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 1414 | 1 | 1414 | 1 | 0.00 |
| 02/03/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 8233 | 8 | 8233 | 8 | 0.00 |
| 02/03/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 799 | 1 | 799 | 1 | 0.00 |
| 02/03/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 6091 | 7 | 6091 | 7 | 0.00 |
| 02/03/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 5502 | 6 | 5502 | 6 | 0.00 |
| 02/03/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 5791 | 6 | 5791 | 6 | 0.00 |
| 02/03/2011 | R209 On 03-November-11 | | | Bond Future | 9.11 | 72.0079 | 9.1110 | 72.0079 | 1,033.00 |
| 02/03/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 2785 | 2 | 2785 | 2 | 0.00 |
| 02/03/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 2943 | 3 | 2943 | 3 | 0.00 |
| 02/03/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 2635 | 2 | 2635 | 2 | 0.00 |
| 02/03/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 5830 | 6 | 5830 | 6 | 0.00 |
| 02/03/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 5340 | 6 | 5340 | 6 | 0.00 |
| 02/03/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 5580 | 6 | 5580 | 6 | 0.00 |
| 02/03/2011 | R209 On 02-February-12 | | | Bond Future | 9.19 | 73.0696 | 9.1850 | 73.0696 | 0.00 |
| 02/03/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 4063 | 4 | 4063 | 4 | 0.00 |
| 02/03/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 4238 | 4 | 4238 | 4 | 0.00 |
| 02/03/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3892 | 4 | 3892 | 4 | 0.00 |
| 02/03/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 5667 | 6 | 5667 | 6 | 0.00 |
| 02/03/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 5249 | 6 | 5249 | 6 | 0.00 |
| 02/03/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 5455 | 6 | 5455 | 6 | 0.00 |
| 02/03/2011 | R211 On 05-May-11 | | | Bond Future | 1.59 | 105.6614 | 1.5900 | 105.6614 | 539.00 |
| 02/03/2011 | R211 On 05-May-11 | 2.14 | Call | Bond Future | 3032 | 3 | 3032 | 3 | 0.00 |
| 02/03/2011 | R211 On 05-May-11 | 2.19 | Call | Bond Future | 3303 | 3 | 3303 | 3 | 0.00 |
| 02/03/2011 | R211 On 05-May-11 | 2.09 | Call | Bond Future | 2761 | 3 | 2761 | 3 | 0.00 |
| 02/03/2011 | R211 On 05-May-11 | 2.09 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 02/03/2011 | R211 On 05-May-11 | 2.19 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R211 On 05-May-11 | 2.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R212 On 05-May-11 | | | Bond Future | 2.40 | 104.0619 | 2.3990 | 104.0619 | 2,518.00 |
| 02/03/2011 | R212 On 05-May-11 | 2.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R212 On 05-May-11 | 2.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R212 On 05-May-11 | 2.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R212 On 05-May-11 | 2.20 | Put | Bond Future | 1928 | 2 | 1928 | 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 |
|------------|------------------------|--------|--------------|--------------|--------|-------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2011 | R212 On 05-May-11 | 2.30 | Put | Bond Future | 954 | | 1 | 954 | 1 | 0.00 |
| 02/03/2011 | R212 On 05-May-11 | 2.25 | Put | Bond Future | 1439 | | 1 | 1439 | 1 | 0.00 |
| 02/03/2011 | R213 On 05-May-11 | | | Bond Future | 9.00 | | 82.3237 | 8.9970 | 82.3237 | 0.00 |
| 02/03/2011 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 8916 | | 10 | 8916 | 10 | 0.00 |
| 02/03/2011 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 8003 | | 9 | 8003 | 9 | 0.00 |
| 02/03/2011 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 8458 | | 9 | 8458 | 9 | 0.00 |
| 02/03/2011 | R213 On 04-August-11 | | | Bond Future | 9.08 | | 83.5034 | 9.0810 | 83.5034 | 0.00 |
| 02/03/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 8625 | | 9 | 8625 | 9 | 0.00 |
| 02/03/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 9534 | | 10 | 9534 | 10 | 0.00 |
| 02/03/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 9078 | | 10 | 9078 | 10 | 0.00 |
| 02/03/2011 | R213 On 03-November-11 | | | Bond Future | 9.17 | | 81.1446 | 9.1670 | 81.1446 | 0.00 |
| 02/03/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 3686 | | 4 | 3686 | 4 | 0.00 |
| 02/03/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 2875 | | 4 | 2875 | 4 | 0.00 |
| 02/03/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 3279 | | 4 | 3279 | 4 | 0.00 |
| 02/03/2011 | R213 On 02-February-12 | | | Bond Future | 9.25 | | 82.3493 | 9.2540 | 82.3493 | 0.00 |
| 02/03/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 2333 | | 3 | 2333 | 3 | 0.00 |
| 02/03/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 1554 | | 2 | 1554 | 2 | 0.00 |
| 02/03/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 1942 | | 3 | 1942 | 3 | 0.00 |
| 02/03/2011 | TRT1 On 05-May-11 | | | Index Future | 338.55 | | 336.9690 | 338.5500 | 336.9690 | 100.00 |
| 02/03/2011 | TRT1 On 04-August-11 | | | Index Future | 343.20 | | 341.5940 | 343.1990 | 341.5940 | 0.00 |
| 03/03/2011 | AL7T On 05-May-11 | | | Index Future | 369.85 | | 370.8420 | 369.8450 | 370.8420 | 30.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2011 | AL7T On 04-August-11 | | | Index Future | 375.10 | 376.1120 | 375.1020 | 376.1120 | 0.00 |
| 03/03/2011 | ALBI On 05-May-11 | | | Index Future | 340.84 | 341.5670 | 340.8400 | 341.5670 | 1,064.00 |
| 03/03/2011 | ALBI On 04-August-11 | | | Index Future | 345.69 | 346.4200 | 345.6850 | 346.4200 | 0.00 |
| 03/03/2011 | CRD1 On 05-May-11 | | | Index Future | 154.43 | 154.6410 | 154.4280 | 154.6410 | 2.00 |
| 03/03/2011 | CRD1 On 04-August-11 | | | Index Future | 156.55 | 156.7640 | 156.5490 | 156.7640 | 0.00 |
| 03/03/2011 | GOVI On 05-May-11 | | | GOVI | 342.06 | 342.7840 | 342.0640 | 342.7840 | 208.00 |
| 03/03/2011 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 69460 | 6 | 69460 | 6 | 0.00 |
| 03/03/2011 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 69260 | 6 | 69260 | 6 | 0.00 |
| 03/03/2011 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 69360 | 6 | 69360 | 6 | 0.00 |
| 03/03/2011 | GOVI On 04-August-11 | | | GOVI | 346.93 | 347.6550 | 346.9270 | 347.6550 | 0.00 |
| 03/03/2011 | GOVI On 04-August-11 | 348.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | GOVI On 04-August-11 | 348.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | GOVI On 04-August-11 | 347.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | GOVI On 04-August-11 | 347.99 | Put | GOVI | 10630 | 0 | 10630 | 0 | 0.00 |
| 03/03/2011 | GOVI On 04-August-11 | 348.01 | Put | GOVI | 10830 | 0 | 10830 | 0 | 0.00 |
| 03/03/2011 | GOVI On 04-August-11 | 348.00 | Put | GOVI | 10730 | 0 | 10730 | 0 | 0.00 |
| 03/03/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 03/03/2011 | IGOV On 05-May-11 | | | Index Future | 150.42 | 150.4770 | 150.4180 | 150.4770 | 60.00 |
| 03/03/2011 | IGOV On 04-August-11 | | | Index Future | 152.56 | 152.6150 | 152.5560 | 152.6150 | 0.00 |
| 03/03/2011 | ILBI On 05-May-11 | | | Index Future | 406.79 | 406.9550 | 406.7890 | 406.9550 | 336.00 |
| 03/03/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 03/03/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 03/03/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 03/03/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 03/03/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 03/03/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 03/03/2011 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.60 | 94.4060 | 5.5950 | 94.4060 | 6,040.00 |
| 03/03/2011 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.64 | 94.3580 | 5.6370 | 94.3580 | 2,000.00 |
| 03/03/2011 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.69 | 94.3300 | 5.6880 | 94.3300 | 3,001.00 |
| 03/03/2011 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.71 | 94.2990 | 5.7100 | 94.2990 | 3,890.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2011 | JBAF On 20-July-11 | | | Jibar Tradeable Future | 5.72 | 94.2410 | 5.7200 | 94.2410 | 2,000.00 |
| 03/03/2011 | JBAF On 17-August-11 | | | Jibar Tradeable Future | 5.82 | 94.1890 | 5.8170 | 94.1890 | 0.00 |
| 03/03/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.90 | 94.0920 | 5.8990 | 94.0920 | 14,390.00 |
| 03/03/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 6.40 | 93.6120 | 6.4020 | 93.6120 | 5,390.00 |
| 03/03/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.82 | 93.2110 | 6.8240 | 93.2110 | 1,290.00 |
| 03/03/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 7.26 | 92.7860 | 7.2630 | 92.7860 | 2,890.00 |
| 03/03/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 7.67 | 92.3650 | 7.6700 | 92.3650 | 44,510.00 |
| 03/03/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 8.04 | 91.9200 | 8.0400 | 91.9200 | 490.00 |
| 03/03/2011 | JN02 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 03/03/2011 | JN02 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | JN02 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | JN02 On 05-May-11 | 8.25 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | JN02 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 750000 | 1 | 0.00 |
| 03/03/2011 | JN02 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 03/03/2011 | JN02 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/03/2011 | JN05 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 03/03/2011 | JN05 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | JN05 On 05-May-11 | 8.25 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | JN05 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | JN05 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 03/03/2011 | JN05 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 750000 | 1 | 0.00 |
| 03/03/2011 | JN05 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/03/2011 | JN10 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 03/03/2011 | JN10 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | JN10 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | JN10 On 05-May-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | JN10 On 05-May-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | JN10 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 03/03/2011 | JN10 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/03/2011 | OTH1 On 05-May-11 | | | Index Future | 333.87 | 334.6310 | 333.8670 | 334.6310 | 3.00 |
| 03/03/2011 | OTH1 On 04-August-11 | | | Index Future | 338.61 | 339.3860 | 338.6140 | 339.3860 | 0.00 |
| 03/03/2011 | R157 On 05-May-11 | | | Bond Future | 7.83 | 122.7654 | 7.8260 | 122.7654 | 2,605.00 |
| 03/03/2011 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 756 | 1 | 756 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2011 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 853 | 1 | 853 | 1 | 0.00 |
| 03/03/2011 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 585 | 1 | 585 | 1 | 0.00 |
| 03/03/2011 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 667 | 1 | 667 | 1 | 0.00 |
| 03/03/2011 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1183 | 1 | 1183 | 1 | 0.00 |
| 03/03/2011 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1307 | 1 | 1307 | 1 | 0.00 |
| 03/03/2011 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 959 | 1 | 959 | 1 | 0.00 |
| 03/03/2011 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 1067 | 1 | 1067 | 1 | 0.00 |
| 03/03/2011 | R157 On 04-August-11 | | | Bond Future | 7.99 | 124.5303 | 7.9860 | 124.5303 | 0.00 |
| 03/03/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 671 | 1 | 671 | 1 | 0.00 |
| 03/03/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 613 | 1 | 613 | 1 | 0.00 |
| 03/03/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 734 | 1 | 734 | 1 | 0.00 |
| 03/03/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 2423 | 2 | 2423 | 2 | 0.00 |
| 03/03/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 2694 | 3 | 2694 | 3 | 0.00 |
| 03/03/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 2556 | 2 | 2556 | 2 | 0.00 |
| 03/03/2011 | R157 On 03-November-11 | | | Bond Future | 8.16 | 119.4831 | 8.1640 | 119.4831 | 3,694.00 |
| 03/03/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 2008 | 2 | 2008 | 2 | 0.00 |
| 03/03/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 2109 | 2 | 2109 | 2 | 0.00 |
| 03/03/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 1911 | 2 | 1911 | 2 | 0.00 |
| 03/03/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 1782 | 2 | 1782 | 2 | 0.00 |
| 03/03/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 1621 | 2 | 1621 | 2 | 0.00 |
| 03/03/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 1699 | 2 | 1699 | 2 | 0.00 |
| 03/03/2011 | R157 On 02-February-12 | | | Bond Future | 8.36 | 121.2458 | 8.3560 | 121.2458 | 0.00 |
| 03/03/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 2446 | 3 | 2446 | 3 | 0.00 |
| 03/03/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 2542 | 3 | 2542 | 3 | 0.00 |
| 03/03/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 2353 | 2 | 2353 | 2 | 0.00 |
| 03/03/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 2038 | 2 | 2038 | 2 | 0.00 |
| 03/03/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 1893 | 2 | 1893 | 2 | 0.00 |
| 03/03/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 1964 | 2 | 1964 | 2 | 0.00 |
| 03/03/2011 | R186 On 05-May-11 | | | Bond Future | 8.95 | 117.0784 | 8.9530 | 117.0784 | 19,980.00 |
| 03/03/2011 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 1549 | 2 | 1549 | 2 | 0.00 |
| 03/03/2011 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 1731 | 2 | 1731 | 2 | 0.00 |
| 03/03/2011 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 159 | 0 | 159 | 0 | 5,500.00 |
| 03/03/2011 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 1379 | 1 | 1379 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2011 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 3718 | 4 | 3718 | 4 | 0.00 |
| 03/03/2011 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 9352 | 9 | 9352 | 9 | 0.00 |
| 03/03/2011 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 3137 | 3 | 3137 | 3 | 0.00 |
| 03/03/2011 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 3420 | 3 | 3420 | 3 | 0.00 |
| 03/03/2011 | R186 On 04-August-11 | | | Bond Future | 9.05 | 113.4636 | 9.0540 | 113.4636 | 0.00 |
| 03/03/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 1125 | 1 | 1125 | 1 | 0.00 |
| 03/03/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 1231 | 1 | 1231 | 1 | 0.00 |
| 03/03/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 1026 | 1 | 1026 | 1 | 0.00 |
| 03/03/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 9043 | 9 | 9043 | 9 | 0.00 |
| 03/03/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 8267 | 8 | 8267 | 8 | 0.00 |
| 03/03/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 8650 | 9 | 8650 | 9 | 0.00 |
| 03/03/2011 | R186 On 03-November-11 | | | Bond Future | 9.16 | 115.0655 | 9.1560 | 115.0655 | 12,982.00 |
| 03/03/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 4103 | 4 | 4103 | 4 | 0.00 |
| 03/03/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 3901 | 4 | 3901 | 4 | 0.00 |
| 03/03/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 4309 | 4 | 4309 | 4 | 0.00 |
| 03/03/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 5241 | 5 | 5241 | 5 | 0.00 |
| 03/03/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 5724 | 6 | 5724 | 6 | 0.00 |
| 03/03/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 5479 | 5 | 5479 | 5 | 0.00 |
| 03/03/2011 | R186 On 02-February-12 | | | Bond Future | 9.26 | 111.4739 | 9.2560 | 111.4739 | 0.00 |
| 03/03/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 4375 | 4 | 4375 | 4 | 0.00 |
| 03/03/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 4183 | 4 | 4183 | 4 | 0.00 |
| 03/03/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 4572 | 5 | 4572 | 5 | 0.00 |
| 03/03/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 6358 | 6 | 6358 | 6 | 0.00 |
| 03/03/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 6851 | 7 | 6851 | 7 | 0.00 |
| 03/03/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 6601 | 7 | 6601 | 7 | 0.00 |
| 03/03/2011 | R201 On 05-May-11 | | | Bond Future | 7.50 | 107.4539 | 7.4970 | 107.4539 | 484.00 |
| 03/03/2011 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 1191 | 1 | 1191 | 1 | 0.00 |
| 03/03/2011 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1301 | 1 | 1301 | 1 | 0.00 |
| 03/03/2011 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 1086 | 1 | 1086 | 1 | 0.00 |
| 03/03/2011 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 440 | 0 | 440 | 0 | 0.00 |
| 03/03/2011 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 339 | 0 | 339 | 0 | 0.00 |
| 03/03/2011 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 387 | 0 | 387 | 0 | 0.00 |
| 03/03/2011 | R201 On 04-August-11 | | | Bond Future | 7.65 | 104.5874 | 7.6500 | 104.5874 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 563 | 1 | 563 | 1 | 0.00 |
| 03/03/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 513 | 1 | 513 | 1 | 0.00 |
| 03/03/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 615 | 1 | 615 | 1 | 0.00 |
| 03/03/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1663 | 2 | 1663 | 2 | 0.00 |
| 03/03/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1863 | 2 | 1863 | 2 | 0.00 |
| 03/03/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1762 | 2 | 1762 | 2 | 0.00 |
| 03/03/2011 | R201 On 03-November-11 | | | Bond Future | 7.82 | 106.0634 | 7.8210 | 106.0634 | 0.00 |
| 03/03/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 1578 | 2 | 1578 | 2 | 0.00 |
| 03/03/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 1660 | 2 | 1660 | 2 | 0.00 |
| 03/03/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 1499 | 2 | 1499 | 2 | 0.00 |
| 03/03/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 1143 | 1 | 1143 | 1 | 0.00 |
| 03/03/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 1029 | 1 | 1029 | 1 | 0.00 |
| 03/03/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 1085 | 1 | 1085 | 1 | 0.00 |
| 03/03/2011 | R201 On 02-February-12 | | | Bond Future | 8.00 | 103.2219 | 8.0020 | 103.2219 | 0.00 |
| 03/03/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 1933 | 2 | 1933 | 2 | 0.00 |
| 03/03/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 2009 | 2 | 2009 | 2 | 0.00 |
| 03/03/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 1858 | 2 | 1858 | 2 | 0.00 |
| 03/03/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 1355 | 1 | 1355 | 1 | 0.00 |
| 03/03/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 1253 | 1 | 1253 | 1 | 0.00 |
| 03/03/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1303 | 1 | 1303 | 1 | 0.00 |
| 03/03/2011 | R202 On 05-May-11 | | | Bond Future | 0.33 | 169.3150 | 0.3290 | 169.3150 | 10,489.00 |
| 03/03/2011 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 42656 | 43 | 42656 | 43 | 0.00 |
| 03/03/2011 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 43684 | 44 | 43684 | 44 | 0.00 |
| 03/03/2011 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 41617 | 42 | 41617 | 42 | 0.00 |
| 03/03/2011 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R203 On 05-May-11 | | | Bond Future | 8.45 | 100.5062 | 8.4520 | 100.5062 | 516.00 |
| 03/03/2011 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 730 | 1 | 730 | 1 | 0.00 |
| 03/03/2011 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 642 | 1 | 642 | 1 | 0.00 |
| 03/03/2011 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 825 | 1 | 825 | 1 | 0.00 |
| 03/03/2011 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1559 | 1 | 1559 | 1 | 0.00 |
| 03/03/2011 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 1863 | 2 | 1863 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2011 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1707 | 2 | 1707 | 2 | 0.00 |
| 03/03/2011 | R203 On 04-August-11 | | | Bond Future | 8.59 | 101.9478 | 8.5930 | 101.9478 | 0.00 |
| 03/03/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 750 | 1 | 750 | 1 | 0.00 |
| 03/03/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 819 | 1 | 819 | 1 | 0.00 |
| 03/03/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 682 | 1 | 682 | 1 | 0.00 |
| 03/03/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 3713 | 4 | 3713 | 4 | 0.00 |
| 03/03/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 3371 | 3 | 3371 | 3 | 0.00 |
| 03/03/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 3541 | 3 | 3541 | 3 | 0.00 |
| 03/03/2011 | R203 On 03-November-11 | | | Bond Future | 8.74 | 99.2292 | 8.7440 | 99.2292 | 1,416.00 |
| 03/03/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 1819 | 2 | 1819 | 2 | 0.00 |
| 03/03/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 1720 | 2 | 1720 | 2 | 0.00 |
| 03/03/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 1920 | 2 | 1920 | 2 | 0.00 |
| 03/03/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 2787 | 3 | 2787 | 3 | 0.00 |
| 03/03/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 3038 | 3 | 3038 | 3 | 0.00 |
| 03/03/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 2911 | 3 | 2911 | 3 | 0.00 |
| 03/03/2011 | R203 On 02-February-12 | | | Bond Future | 8.90 | 100.6960 | 8.9030 | 100.6960 | 0.00 |
| 03/03/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 2438 | 3 | 2438 | 3 | 0.00 |
| 03/03/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 2335 | 2 | 2335 | 2 | 0.00 |
| 03/03/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 2544 | 3 | 2544 | 3 | 0.00 |
| 03/03/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 2984 | 3 | 2984 | 3 | 0.00 |
| 03/03/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 3205 | 3 | 3205 | 3 | 0.00 |
| 03/03/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 3093 | 3 | 3093 | 3 | 0.00 |
| 03/03/2011 | R204 On 05-May-11 | | | Bond Future | 8.63 | 99.8133 | 8.6300 | 99.8133 | 100.00 |
| 03/03/2011 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 988 | 1 | 988 | 1 | 0.00 |
| 03/03/2011 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 1106 | 1 | 1106 | 1 | 0.00 |
| 03/03/2011 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 878 | 1 | 878 | 1 | 0.00 |
| 03/03/2011 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 1852 | 2 | 1852 | 2 | 0.00 |
| 03/03/2011 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1538 | 1 | 1538 | 1 | 0.00 |
| 03/03/2011 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 1690 | 2 | 1690 | 2 | 0.00 |
| 03/03/2011 | R204 On 04-August-11 | | | Bond Future | 8.76 | 97.2129 | 8.7640 | 97.2129 | 0.00 |
| 03/03/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 663 | 1 | 663 | 1 | 0.00 |
| 03/03/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 604 | 1 | 604 | 1 | 0.00 |
| 03/03/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 726 | 1 | 726 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 4536 | 4 | 4536 | 4 | 0.00 |
| 03/03/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 4962 | 5 | 4962 | 5 | 0.00 |
| 03/03/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 4746 | 5 | 4746 | 5 | 0.00 |
| 03/03/2011 | R204 On 03-November-11 | | | Bond Future | 8.90 | 98.5851 | 8.9020 | 98.5851 | 1,876.00 |
| 03/03/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 2340 | 2 | 2340 | 2 | 0.00 |
| 03/03/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 2461 | 3 | 2461 | 3 | 0.00 |
| 03/03/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 2222 | 2 | 2222 | 2 | 0.00 |
| 03/03/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 3246 | 3 | 3246 | 3 | 0.00 |
| 03/03/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 2977 | 3 | 2977 | 3 | 0.00 |
| 03/03/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 3110 | 3 | 3110 | 3 | 0.00 |
| 03/03/2011 | R204 On 02-February-12 | | | Bond Future | 9.04 | 96.0100 | 9.0420 | 96.0100 | 0.00 |
| 03/03/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 3018 | 3 | 3018 | 3 | 0.00 |
| 03/03/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 3143 | 3 | 3143 | 3 | 0.00 |
| 03/03/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 2895 | 3 | 2895 | 3 | 0.00 |
| 03/03/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 3344 | 3 | 3344 | 3 | 0.00 |
| 03/03/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 3104 | 3 | 3104 | 3 | 0.00 |
| 03/03/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 3223 | 3 | 3223 | 3 | 0.00 |
| 03/03/2011 | R206 On 05-May-11 | | | Bond Future | 7.18 | 103.2370 | 7.1800 | 103.2370 | 0.00 |
| 03/03/2011 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 998 | 1 | 998 | 1 | 0.00 |
| 03/03/2011 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 911 | 1 | 911 | 1 | 0.00 |
| 03/03/2011 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1087 | 1 | 1087 | 1 | 0.00 |
| 03/03/2011 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 199 | 0 | 199 | 0 | 0.00 |
| 03/03/2011 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 262 | 0 | 262 | 0 | 0.00 |
| 03/03/2011 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 229 | 0 | 229 | 0 | 0.00 |
| 03/03/2011 | R206 On 04-August-11 | | | Bond Future | 7.35 | 100.9553 | 7.3490 | 100.9553 | 0.00 |
| 03/03/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 440 | 0 | 440 | 0 | 0.00 |
| 03/03/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 483 | 1 | 483 | 1 | 0.00 |
| 03/03/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 401 | 0 | 401 | 0 | 0.00 |
| 03/03/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 1281 | 1 | 1281 | 1 | 0.00 |
| 03/03/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 1142 | 1 | 1142 | 1 | 0.00 |
| 03/03/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 1209 | 1 | 1209 | 1 | 0.00 |
| 03/03/2011 | R206 On 03-November-11 | | | Bond Future | 7.54 | 102.3798 | 7.5360 | 102.3798 | 0.00 |
| 03/03/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 1159 | 1 | 1159 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 1101 | 1 | 1101 | 1 | 0.00 |
| 03/03/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 1219 | 1 | 1219 | 1 | 0.00 |
| 03/03/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 698 | 1 | 698 | 1 | 0.00 |
| 03/03/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 777 | 1 | 777 | 1 | 0.00 |
| 03/03/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 736 | 1 | 736 | 1 | 0.00 |
| 03/03/2011 | R206 On 02-February-12 | | | Bond Future | 7.75 | 100.1284 | 7.7510 | 100.1284 | 0.00 |
| 03/03/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 1301 | 1 | 1301 | 1 | 0.00 |
| 03/03/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 1249 | 1 | 1249 | 1 | 0.00 |
| 03/03/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 1354 | 1 | 1354 | 1 | 0.00 |
| 03/03/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 829 | 1 | 829 | 1 | 0.00 |
| 03/03/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 899 | 1 | 899 | 1 | 0.00 |
| 03/03/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 863 | 1 | 863 | 1 | 0.00 |
| 03/03/2011 | R207 On 05-May-11 | | | Bond Future | 8.70 | 93.8309 | 8.6950 | 93.8309 | 1,020.00 |
| 03/03/2011 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 941 | 1 | 941 | 1 | 0.00 |
| 03/03/2011 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 1054 | 1 | 1054 | 1 | 0.00 |
| 03/03/2011 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 836 | 1 | 836 | 1 | 0.00 |
| 03/03/2011 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 2239 | 2 | 2239 | 2 | 0.00 |
| 03/03/2011 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 1881 | 2 | 1881 | 2 | 0.00 |
| 03/03/2011 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 2056 | 2 | 2056 | 2 | 0.00 |
| 03/03/2011 | R207 On 04-August-11 | | | Bond Future | 8.82 | 91.5391 | 8.8180 | 91.5391 | 0.00 |
| 03/03/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 1042 | 1 | 1042 | 1 | 0.00 |
| 03/03/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 03/03/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 1129 | 1 | 1129 | 1 | 0.00 |
| 03/03/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 4043 | 4 | 4043 | 4 | 0.00 |
| 03/03/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 4451 | 4 | 4451 | 4 | 0.00 |
| 03/03/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 4243 | 4 | 4243 | 4 | 0.00 |
| 03/03/2011 | R207 On 03-November-11 | | | Bond Future | 8.94 | 92.8339 | 8.9410 | 92.8339 | 600.00 |
| 03/03/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 2372 | 2 | 2372 | 2 | 0.00 |
| 03/03/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 2497 | 3 | 2497 | 3 | 0.00 |
| 03/03/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 2251 | 2 | 2251 | 2 | 0.00 |
| 03/03/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 3555 | 3 | 3555 | 3 | 0.00 |
| 03/03/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 3257 | 3 | 3257 | 3 | 0.00 |
| 03/03/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 3404 | 3 | 3404 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2011 | R207 On 02-February-12 | | | Bond Future | 9.07 | 90.5634 | 9.0660 | 90.5634 | 0.00 |
| 03/03/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 3120 | 3 | 3120 | 3 | 0.00 |
| 03/03/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 3252 | 3 | 3252 | 3 | 0.00 |
| 03/03/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 2992 | 3 | 2992 | 3 | 0.00 |
| 03/03/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 3599 | 3 | 3599 | 3 | 0.00 |
| 03/03/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 3335 | 3 | 3335 | 3 | 0.00 |
| 03/03/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 3465 | 3 | 3465 | 3 | 0.00 |
| 03/03/2011 | R208 On 05-May-11 | | | Bond Future | 8.78 | 87.8280 | 8.7780 | 87.8280 | 190.00 |
| 03/03/2011 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 829 | 1 | 829 | 1 | 0.00 |
| 03/03/2011 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 732 | 1 | 732 | 1 | 0.00 |
| 03/03/2011 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 935 | 1 | 935 | 1 | 0.00 |
| 03/03/2011 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 2306 | 2 | 2306 | 2 | 0.00 |
| 03/03/2011 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 2713 | 3 | 2713 | 3 | 0.00 |
| 03/03/2011 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 2504 | 2 | 2504 | 2 | 0.00 |
| 03/03/2011 | R208 On 04-August-11 | | | Bond Future | 8.89 | 89.0939 | 8.8900 | 89.0939 | 0.00 |
| 03/03/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 952 | 1 | 952 | 1 | 0.00 |
| 03/03/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 1035 | 1 | 1035 | 1 | 0.00 |
| 03/03/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 874 | 1 | 874 | 1 | 0.00 |
| 03/03/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 5005 | 5 | 5005 | 5 | 0.00 |
| 03/03/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 4552 | 4 | 4552 | 4 | 0.00 |
| 03/03/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 4775 | 5 | 4775 | 5 | 0.00 |
| 03/03/2011 | R208 On 03-November-11 | | | Bond Future | 9.01 | 86.9542 | 9.0050 | 86.9542 | 5,603.00 |
| 03/03/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 2359 | 3 | 2359 | 3 | 0.00 |
| 03/03/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 2236 | 2 | 2236 | 2 | 0.00 |
| 03/03/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 2485 | 3 | 2485 | 3 | 0.00 |
| 03/03/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 3658 | 3 | 3658 | 3 | 0.00 |
| 03/03/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 3988 | 4 | 3988 | 4 | 0.00 |
| 03/03/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 3821 | 4 | 3821 | 4 | 0.00 |
| 03/03/2011 | R208 On 02-February-12 | | | Bond Future | 9.12 | 88.2411 | 9.1200 | 88.2411 | 0.00 |
| 03/03/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 3256 | 3 | 3256 | 3 | 0.00 |
| 03/03/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 3122 | 3 | 3122 | 3 | 0.00 |
| 03/03/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 3393 | 4 | 3393 | 4 | 0.00 |
| 03/03/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 3781 | 4 | 3781 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 4069 | 4 | 4069 | 4 | 0.00 |
| 03/03/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 3923 | 4 | 3923 | 4 | 0.00 |
| 03/03/2011 | R209 On 05-May-11 | | | Bond Future | 8.99 | 73.8545 | 8.9930 | 73.8545 | 21,100.00 |
| 03/03/2011 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 609 | 1 | 609 | 1 | 0.00 |
| 03/03/2011 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 703 | 1 | 703 | 1 | 0.00 |
| 03/03/2011 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 526 | 1 | 526 | 1 | 0.00 |
| 03/03/2011 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 4896 | 5 | 4896 | 5 | 0.00 |
| 03/03/2011 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 4237 | 4 | 4237 | 4 | 0.00 |
| 03/03/2011 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 4559 | 4 | 4559 | 4 | 0.00 |
| 03/03/2011 | R209 On 04-August-11 | | | Bond Future | 9.07 | 74.9169 | 9.0700 | 74.9169 | 0.00 |
| 03/03/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 1439 | 2 | 1439 | 2 | 0.00 |
| 03/03/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 1561 | 2 | 1561 | 2 | 0.00 |
| 03/03/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 1325 | 1 | 1325 | 1 | 0.00 |
| 03/03/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 7999 | 8 | 7999 | 8 | 0.00 |
| 03/03/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 838 | 1 | 838 | 1 | 0.00 |
| 03/03/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 6275 | 6 | 6275 | 6 | 0.00 |
| 03/03/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 5676 | 6 | 5676 | 6 | 0.00 |
| 03/03/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 5970 | 6 | 5970 | 6 | 0.00 |
| 03/03/2011 | R209 On 03-November-11 | | | Bond Future | 9.15 | 72.8261 | 9.1480 | 72.8261 | 1,033.00 |
| 03/03/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 2663 | 3 | 2663 | 3 | 0.00 |
| 03/03/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 2817 | 3 | 2817 | 3 | 0.00 |
| 03/03/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 2517 | 3 | 2517 | 3 | 0.00 |
| 03/03/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 5989 | 6 | 5989 | 6 | 0.00 |
| 03/03/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 5491 | 5 | 5491 | 5 | 0.00 |
| 03/03/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 5734 | 6 | 5734 | 6 | 0.00 |
| 03/03/2011 | R209 On 02-February-12 | | | Bond Future | 9.22 | 73.9059 | 9.2230 | 73.9059 | 0.00 |
| 03/03/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3921 | 4 | 3921 | 4 | 0.00 |
| 03/03/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 4092 | 4 | 4092 | 4 | 0.00 |
| 03/03/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3754 | 4 | 3754 | 4 | 0.00 |
| 03/03/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 5810 | 6 | 5810 | 6 | 0.00 |
| 03/03/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 5384 | 5 | 5384 | 5 | 0.00 |
| 03/03/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 5593 | 5 | 5593 | 5 | 0.00 |
| 03/03/2011 | R211 On 05-May-11 | | | Bond Future | 1.60 | 105.6446 | 1.6010 | 105.6446 | 539.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2011 | R211 On 05-May-11 | 2.14 | Call | Bond Future | 2970 | 3 | 2970 | 3 | 0.00 |
| 03/03/2011 | R211 On 05-May-11 | 2.19 | Call | Bond Future | 3241 | 3 | 3241 | 3 | 0.00 |
| 03/03/2011 | R211 On 05-May-11 | 2.09 | Call | Bond Future | 2699 | 3 | 2699 | 3 | 0.00 |
| 03/03/2011 | R211 On 05-May-11 | 2.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R211 On 05-May-11 | 2.19 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R211 On 05-May-11 | 2.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R212 On 05-May-11 | | | Bond Future | 2.40 | 104.0523 | 2.3990 | 104.0523 | 2,518.00 |
| 03/03/2011 | R212 On 05-May-11 | 2.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R212 On 05-May-11 | 2.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R212 On 05-May-11 | 2.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R212 On 05-May-11 | 2.20 | Put | Bond Future | 1928 | 2 | 1928 | 2 | 0.00 |
| 03/03/2011 | R212 On 05-May-11 | 2.30 | Put | Bond Future | 954 | 1 | 954 | 1 | 0.00 |
| 03/03/2011 | R212 On 05-May-11 | 2.25 | Put | Bond Future | 1439 | 1 | 1439 | 1 | 0.00 |
| 03/03/2011 | R213 On 05-May-11 | | | Bond Future | 9.03 | 83.0198 | 9.0260 | 83.0198 | 0.00 |
| 03/03/2011 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 9144 | 9 | 9144 | 9 | 0.00 |
| 03/03/2011 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 8231 | 8 | 8231 | 8 | 0.00 |
| 03/03/2011 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 8686 | 8 | 8686 | 8 | 0.00 |
| 03/03/2011 | R213 On 04-August-11 | | | Bond Future | 9.11 | 84.2116 | 9.1110 | 84.2116 | 0.00 |
| 03/03/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 8857 | 9 | 8857 | 9 | 0.00 |
| 03/03/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 9766 | 10 | 9766 | 10 | 0.00 |
| 03/03/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 9310 | 9 | 9310 | 9 | 0.00 |
| 03/03/2011 | R213 On 03-November-11 | | | Bond Future | 9.20 | 81.8645 | 9.1980 | 81.8645 | 0.00 |
| 03/03/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 3922 | 4 | 3922 | 4 | 0.00 |
| 03/03/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 3111 | 3 | 3111 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 3515 | 3 | 3515 | 3 | 0.00 |
| 03/03/2011 | R213 On 02-February-12 | | | Bond Future | 9.29 | 83.0726 | 9.2860 | 83.0726 | 0.00 |
| 03/03/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 2572 | 2 | 2572 | 2 | 0.00 |
| 03/03/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 1794 | 2 | 1794 | 2 | 0.00 |
| 03/03/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 2182 | 2 | 2182 | 2 | 0.00 |
| 03/03/2011 | TRT1 On 05-May-11 | | | Index Future | 337.84 | 338.5500 | 337.8430 | 338.5500 | 100.00 |
| 03/03/2011 | TRT1 On 04-August-11 | | | Index Future | 342.48 | 343.1990 | 342.4820 | 343.1990 | 0.00 |
| 04/03/2011 | AL7T On 05-May-11 | | | Index Future | 367.49 | 369.8450 | 367.4910 | 369.8450 | 30.00 |
| 04/03/2011 | AL7T On 04-August-11 | | | Index Future | 372.72 | 375.1020 | 372.7180 | 375.1020 | 0.00 |
| 04/03/2011 | ALBI On 05-May-11 | | | Index Future | 338.86 | 340.8400 | 338.8620 | 340.8400 | 1,064.00 |
| 04/03/2011 | ALBI On 04-August-11 | | | Index Future | 343.68 | 345.6850 | 343.6810 | 345.6850 | 0.00 |
| 04/03/2011 | CRD1 On 05-May-11 | | | Index Future | 153.82 | 154.4280 | 153.8200 | 154.4280 | 2.00 |
| 04/03/2011 | CRD1 On 04-August-11 | | | Index Future | 155.93 | 156.5490 | 155.9320 | 156.5490 | 0.00 |
| 04/03/2011 | GOVI On 05-May-11 | | | GOVI | 340.12 | 342.0640 | 340.1230 | 342.0640 | 208.00 |
| 04/03/2011 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/03/2011 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/03/2011 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/03/2011 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 88870 | 7 | 88870 | 7 | 0.00 |
| 04/03/2011 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 88670 | 7 | 88670 | 7 | 0.00 |
| 04/03/2011 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 88770 | 7 | 88770 | 7 | 0.00 |
| 04/03/2011 | GOVI On 04-August-11 | | | GOVI | 344.96 | 346.9270 | 344.9600 | 346.9270 | 0.00 |
| 04/03/2011 | GOVI On 04-August-11 | 348.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/03/2011 | GOVI On 04-August-11 | 348.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/03/2011 | GOVI On 04-August-11 | 347.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/03/2011 | GOVI On 04-August-11 | 347.99 | Put | GOVI | 30300 | 1 | 30300 | 1 | 0.00 |
| 04/03/2011 | GOVI On 04-August-11 | 348.01 | Put | GOVI | 30500 | 1 | 30500 | 1 | 0.00 |
| 04/03/2011 | GOVI On 04-August-11 | 348.00 | Put | GOVI | 30400 | 1 | 30400 | 1 | 0.00 |
| 04/03/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 04/03/2011 | IGOV On 05-May-11 | | | Index Future | 150.49 | 150.4180 | 150.4920 | 150.4180 | 60.00 |
| 04/03/2011 | IGOV On 04-August-11 | | | Index Future | 152.63 | 152.5560 | 152.6330 | 152.5560 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/03/2011 | ILBI On 05-May-11 | | | Index Future | 407.04 | 406.7890 | 407.0400 | 406.7890 | 336.00 |
| 04/03/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 04/03/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 04/03/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 04/03/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 04/03/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 04/03/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 04/03/2011 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.60 | 94.4050 | 5.6020 | 94.4050 | 6,040.00 |
| 04/03/2011 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.68 | 94.3630 | 5.6770 | 94.3630 | 2,000.00 |
| 04/03/2011 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.75 | 94.3120 | 5.7470 | 94.3120 | 3,001.00 |
| 04/03/2011 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.77 | 94.2900 | 5.7660 | 94.2900 | 3,890.00 |
| 04/03/2011 | JBAF On 20-July-11 | | | Jibar Tradeable Future | 5.81 | 94.2800 | 5.8050 | 94.2800 | 2,000.00 |
| 04/03/2011 | JBAF On 17-August-11 | | | Jibar Tradeable Future | 5.93 | 94.1830 | 5.9300 | 94.1830 | 0.00 |
| 04/03/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 6.02 | 94.1010 | 6.0160 | 94.1010 | 14,390.00 |
| 04/03/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 6.57 | 93.5980 | 6.5690 | 93.5980 | 5,390.00 |
| 04/03/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 7.09 | 93.1760 | 7.0850 | 93.1760 | 1,290.00 |
| 04/03/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 7.54 | 92.7370 | 7.5360 | 92.7370 | 2,890.00 |
| 04/03/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 8.01 | 92.3300 | 8.0060 | 92.3300 | 44,510.00 |
| 04/03/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 8.29 | 91.9600 | 8.2900 | 91.9600 | 490.00 |
| 04/03/2011 | JN02 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 04/03/2011 | JN02 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/03/2011 | JN02 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/03/2011 | JN02 On 05-May-11 | 8.25 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/03/2011 | JN02 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 750000 | 1 | 0.00 |
| 04/03/2011 | JN02 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 04/03/2011 | JN02 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 04/03/2011 | JN05 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 04/03/2011 | JN05 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/03/2011 | JN05 On 05-May-11 | 8.25 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/03/2011 | JN05 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/03/2011 | JN05 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 04/03/2011 | JN05 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 750000 | 1 | 0.00 |
| 04/03/2011 | JN05 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/03/2011 | JN10 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 04/03/2011 | JN10 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/03/2011 | JN10 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/03/2011 | JN10 On 05-May-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/03/2011 | JN10 On 05-May-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/03/2011 | JN10 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 04/03/2011 | JN10 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 04/03/2011 | OTH1 On 05-May-11 | | | Index Future | 331.69 | 333.8670 | 331.6940 | 333.8670 | 3.00 |
| 04/03/2011 | OTH1 On 04-August-11 | | | Index Future | 336.41 | 338.6140 | 336.4120 | 338.6140 | 0.00 |
| 04/03/2011 | R157 On 05-May-11 | | | Bond Future | 7.94 | 122.6018 | 7.9400 | 122.6018 | 2,605.00 |
| 04/03/2011 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 560 | 1 | 560 | 1 | 0.00 |
| 04/03/2011 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 639 | 1 | 639 | 1 | 0.00 |
| 04/03/2011 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 421 | 1 | 421 | 1 | 0.00 |
| 04/03/2011 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 487 | 1 | 487 | 1 | 0.00 |
| 04/03/2011 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1468 | 1 | 1468 | 1 | 0.00 |
| 04/03/2011 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1608 | 1 | 1608 | 1 | 0.00 |
| 04/03/2011 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 1210 | 1 | 1210 | 1 | 0.00 |
| 04/03/2011 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 1336 | 1 | 1336 | 1 | 0.00 |
| 04/03/2011 | R157 On 04-August-11 | | | Bond Future | 8.11 | 124.3612 | 8.1080 | 124.3612 | 0.00 |
| 04/03/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 537 | 1 | 537 | 1 | 0.00 |
| 04/03/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 487 | 1 | 487 | 1 | 0.00 |
| 04/03/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 590 | 1 | 590 | 1 | 0.00 |
| 04/03/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 2746 | 2 | 2746 | 2 | 0.00 |
| 04/03/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 3035 | 3 | 3035 | 3 | 0.00 |
| 04/03/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 2889 | 3 | 2889 | 3 | 0.00 |
| 04/03/2011 | R157 On 03-November-11 | | | Bond Future | 8.30 | 119.3102 | 8.2970 | 119.3102 | 3,694.00 |
| 04/03/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 1759 | 2 | 1759 | 2 | 0.00 |
| 04/03/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 1852 | 2 | 1852 | 2 | 0.00 |
| 04/03/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 1670 | 2 | 1670 | 2 | 0.00 |
| 04/03/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 2018 | 2 | 2018 | 2 | 0.00 |
| 04/03/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 1841 | 2 | 1841 | 2 | 0.00 |
| 04/03/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 1927 | 2 | 1927 | 2 | 0.00 |
| 04/03/2011 | R157 On 02-February-12 | | | Bond Future | 8.50 | 121.0746 | 8.5010 | 121.0746 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/03/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 2187 | 2 | 2187 | 2 | 0.00 |
| 04/03/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 2277 | 3 | 2277 | 3 | 0.00 |
| 04/03/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 2100 | 2 | 2100 | 2 | 0.00 |
| 04/03/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 2270 | 2 | 2270 | 2 | 0.00 |
| 04/03/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 2114 | 2 | 2114 | 2 | 0.00 |
| 04/03/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 2190 | 2 | 2190 | 2 | 0.00 |
| 04/03/2011 | R186 On 05-May-11 | | | Bond Future | 9.04 | 116.8961 | 9.0440 | 116.8961 | 25,980.00 |
| 04/03/2011 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 1236 | 2 | 1236 | 2 | 0.00 |
| 04/03/2011 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 1393 | 2 | 1393 | 2 | 0.00 |
| 04/03/2011 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 108 | 0 | 108 | 0 | 5,500.00 |
| 04/03/2011 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 1091 | 1 | 1091 | 1 | 0.00 |
| 04/03/2011 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 4255 | 4 | 4255 | 4 | 0.00 |
| 04/03/2011 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 10125 | 9 | 10125 | 9 | 0.00 |
| 04/03/2011 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 3624 | 3 | 3624 | 3 | 0.00 |
| 04/03/2011 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 3932 | 3 | 3932 | 3 | 0.00 |
| 04/03/2011 | R186 On 04-August-11 | | | Bond Future | 9.15 | 113.2850 | 9.1480 | 113.2850 | 0.00 |
| 04/03/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 942 | 1 | 942 | 1 | 0.00 |
| 04/03/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 1035 | 1 | 1035 | 1 | 0.00 |
| 04/03/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 855 | 1 | 855 | 1 | 0.00 |
| 04/03/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 9706 | 9 | 9706 | 9 | 0.00 |
| 04/03/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 8905 | 8 | 8905 | 8 | 0.00 |
| 04/03/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 9301 | 9 | 9301 | 9 | 0.00 |
| 04/03/2011 | R186 On 03-November-11 | | | Bond Future | 9.25 | 114.8817 | 9.2530 | 114.8817 | 12,982.00 |
| 04/03/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 3705 | 4 | 3705 | 4 | 0.00 |
| 04/03/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 3516 | 4 | 3516 | 4 | 0.00 |
| 04/03/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 3899 | 4 | 3899 | 4 | 0.00 |
| 04/03/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 5675 | 5 | 5675 | 5 | 0.00 |
| 04/03/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 6182 | 6 | 6182 | 6 | 0.00 |
| 04/03/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 5925 | 5 | 5925 | 5 | 0.00 |
| 04/03/2011 | R186 On 02-February-12 | | | Bond Future | 9.36 | 111.2937 | 9.3580 | 111.2937 | 0.00 |
| 04/03/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 3980 | 4 | 3980 | 4 | 0.00 |
| 04/03/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 3799 | 4 | 3799 | 4 | 0.00 |
| 04/03/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 4165 | 5 | 4165 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/03/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 6820 | 6 | 6820 | 6 | 0.00 |
| 04/03/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 7336 | 7 | 7336 | 7 | 0.00 |
| 04/03/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 7075 | 7 | 7075 | 7 | 0.00 |
| 04/03/2011 | R201 On 05-May-11 | | | Bond Future | 7.63 | 107.2558 | 7.6330 | 107.2558 | 484.00 |
| 04/03/2011 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 913 | 1 | 913 | 1 | 0.00 |
| 04/03/2011 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1009 | 1 | 1009 | 1 | 0.00 |
| 04/03/2011 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 822 | 1 | 822 | 1 | 0.00 |
| 04/03/2011 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 609 | 0 | 609 | 0 | 0.00 |
| 04/03/2011 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 480 | 0 | 480 | 0 | 0.00 |
| 04/03/2011 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 542 | 0 | 542 | 0 | 0.00 |
| 04/03/2011 | R201 On 04-August-11 | | | Bond Future | 7.80 | 104.3877 | 7.7980 | 104.3877 | 0.00 |
| 04/03/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 428 | 1 | 428 | 1 | 0.00 |
| 04/03/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 387 | 1 | 387 | 1 | 0.00 |
| 04/03/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 472 | 1 | 472 | 1 | 0.00 |
| 04/03/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1960 | 2 | 1960 | 2 | 0.00 |
| 04/03/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 2177 | 2 | 2177 | 2 | 0.00 |
| 04/03/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 2067 | 2 | 2067 | 2 | 0.00 |
| 04/03/2011 | R201 On 03-November-11 | | | Bond Future | 7.98 | 105.8586 | 7.9820 | 105.8586 | 0.00 |
| 04/03/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 1336 | 2 | 1336 | 2 | 0.00 |
| 04/03/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 1410 | 2 | 1410 | 2 | 0.00 |
| 04/03/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 1264 | 1 | 1264 | 1 | 0.00 |
| 04/03/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 1352 | 1 | 1352 | 1 | 0.00 |
| 04/03/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 1223 | 1 | 1223 | 1 | 0.00 |
| 04/03/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 1287 | 1 | 1287 | 1 | 0.00 |
| 04/03/2011 | R201 On 02-February-12 | | | Bond Future | 8.18 | 103.0151 | 8.1800 | 103.0151 | 0.00 |
| 04/03/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 1682 | 2 | 1682 | 2 | 0.00 |
| 04/03/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 1753 | 2 | 1753 | 2 | 0.00 |
| 04/03/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 1613 | 2 | 1613 | 2 | 0.00 |
| 04/03/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 1562 | 1 | 1562 | 1 | 0.00 |
| 04/03/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 1449 | 1 | 1449 | 1 | 0.00 |
| 04/03/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1505 | 1 | 1505 | 1 | 0.00 |
| 04/03/2011 | R202 On 05-May-11 | | | Bond Future | 0.31 | 169.3150 | 0.3110 | 169.3150 | 10,489.00 |
| 04/03/2011 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 43187 | 43 | 43187 | 43 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/03/2011 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 44215 | 44 | 44215 | 44 | 0.00 |
| 04/03/2011 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 42148 | 42 | 42148 | 42 | 0.00 |
| 04/03/2011 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/03/2011 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/03/2011 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/03/2011 | R203 On 05-May-11 | | | Bond Future | 8.56 | 100.2605 | 8.5640 | 100.2605 | 516.00 |
| 04/03/2011 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 540 | 1 | 540 | 1 | 0.00 |
| 04/03/2011 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 469 | 1 | 469 | 1 | 0.00 |
| 04/03/2011 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 618 | 1 | 618 | 1 | 0.00 |
| 04/03/2011 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1889 | 2 | 1889 | 2 | 0.00 |
| 04/03/2011 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 2227 | 2 | 2227 | 2 | 0.00 |
| 04/03/2011 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 2054 | 2 | 2054 | 2 | 0.00 |
| 04/03/2011 | R203 On 04-August-11 | | | Bond Future | 8.71 | 101.7023 | 8.7110 | 101.7023 | 0.00 |
| 04/03/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 605 | 1 | 605 | 1 | 0.00 |
| 04/03/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 665 | 1 | 665 | 1 | 0.00 |
| 04/03/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 548 | 1 | 548 | 1 | 0.00 |
| 04/03/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 4123 | 4 | 4123 | 4 | 0.00 |
| 04/03/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 3761 | 3 | 3761 | 3 | 0.00 |
| 04/03/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 3940 | 4 | 3940 | 4 | 0.00 |
| 04/03/2011 | R203 On 03-November-11 | | | Bond Future | 8.87 | 98.9799 | 8.8690 | 98.9799 | 1,416.00 |
| 04/03/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 1582 | 2 | 1582 | 2 | 0.00 |
| 04/03/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 1492 | 2 | 1492 | 2 | 0.00 |
| 04/03/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 1675 | 2 | 1675 | 2 | 0.00 |
| 04/03/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 3096 | 3 | 3096 | 3 | 0.00 |
| 04/03/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 3363 | 3 | 3363 | 3 | 0.00 |
| 04/03/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 3228 | 3 | 3228 | 3 | 0.00 |
| 04/03/2011 | R203 On 02-February-12 | | | Bond Future | 9.04 | 100.4399 | 9.0350 | 100.4399 | 0.00 |
| 04/03/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 2177 | 2 | 2177 | 2 | 0.00 |
| 04/03/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 2080 | 2 | 2080 | 2 | 0.00 |
| 04/03/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 2276 | 3 | 2276 | 3 | 0.00 |
| 04/03/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 3277 | 3 | 3277 | 3 | 0.00 |
| 04/03/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 3510 | 3 | 3510 | 3 | 0.00 |
| 04/03/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 3392 | 3 | 3392 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/03/2011 | R204 On 05-May-11 | | | Bond Future | 8.73 | 99.5979 | 8.7320 | 99.5979 | 100.00 |
| 04/03/2011 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 766 | 1 | 766 | 1 | 0.00 |
| 04/03/2011 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 866 | 1 | 866 | 1 | 0.00 |
| 04/03/2011 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 673 | 1 | 673 | 1 | 0.00 |
| 04/03/2011 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 2194 | 2 | 2194 | 2 | 0.00 |
| 04/03/2011 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1844 | 2 | 1844 | 2 | 0.00 |
| 04/03/2011 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 2015 | 2 | 2015 | 2 | 0.00 |
| 04/03/2011 | R204 On 04-August-11 | | | Bond Future | 8.87 | 96.9939 | 8.8700 | 96.9939 | 0.00 |
| 04/03/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 542 | 1 | 542 | 1 | 0.00 |
| 04/03/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 491 | 1 | 491 | 1 | 0.00 |
| 04/03/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 597 | 1 | 597 | 1 | 0.00 |
| 04/03/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 4956 | 5 | 4956 | 5 | 0.00 |
| 04/03/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 5399 | 5 | 5399 | 5 | 0.00 |
| 04/03/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 5175 | 5 | 5175 | 5 | 0.00 |
| 04/03/2011 | R204 On 03-November-11 | | | Bond Future | 9.01 | 98.3631 | 9.0130 | 98.3631 | 1,876.00 |
| 04/03/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 2083 | 2 | 2083 | 2 | 0.00 |
| 04/03/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 2195 | 2 | 2195 | 2 | 0.00 |
| 04/03/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 1973 | 2 | 1973 | 2 | 0.00 |
| 04/03/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 3554 | 3 | 3554 | 3 | 0.00 |
| 04/03/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 3268 | 3 | 3268 | 3 | 0.00 |
| 04/03/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 3410 | 3 | 3410 | 3 | 0.00 |
| 04/03/2011 | R204 On 02-February-12 | | | Bond Future | 9.16 | 95.7857 | 9.1590 | 95.7857 | 0.00 |
| 04/03/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 2734 | 3 | 2734 | 3 | 0.00 |
| 04/03/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 2853 | 3 | 2853 | 3 | 0.00 |
| 04/03/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 2619 | 3 | 2619 | 3 | 0.00 |
| 04/03/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 3636 | 3 | 3636 | 3 | 0.00 |
| 04/03/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 3382 | 3 | 3382 | 3 | 0.00 |
| 04/03/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 3506 | 3 | 3506 | 3 | 0.00 |
| 04/03/2011 | R206 On 05-May-11 | | | Bond Future | 7.31 | 103.1356 | 7.3120 | 103.1356 | 0.00 |
| 04/03/2011 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 777 | 1 | 777 | 1 | 0.00 |
| 04/03/2011 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 701 | 1 | 701 | 1 | 0.00 |
| 04/03/2011 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 857 | 1 | 857 | 1 | 0.00 |
| 04/03/2011 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 287 | 0 | 287 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/03/2011 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 370 | 0 | 370 | 0 | 0.00 |
| 04/03/2011 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 326 | 0 | 326 | 0 | 0.00 |
| 04/03/2011 | R206 On 04-August-11 | | | Bond Future | 7.50 | 100.8522 | 7.4960 | 100.8522 | 0.00 |
| 04/03/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 336 | 0 | 336 | 0 | 0.00 |
| 04/03/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 372 | 0 | 372 | 0 | 0.00 |
| 04/03/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 304 | 0 | 304 | 0 | 0.00 |
| 04/03/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 1506 | 1 | 1506 | 1 | 0.00 |
| 04/03/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 1353 | 1 | 1353 | 1 | 0.00 |
| 04/03/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 1427 | 1 | 1427 | 1 | 0.00 |
| 04/03/2011 | R206 On 03-November-11 | | | Bond Future | 7.70 | 102.2767 | 7.7020 | 102.2767 | 0.00 |
| 04/03/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 977 | 1 | 977 | 1 | 0.00 |
| 04/03/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 924 | 1 | 924 | 1 | 0.00 |
| 04/03/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 1031 | 1 | 1031 | 1 | 0.00 |
| 04/03/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 838 | 1 | 838 | 1 | 0.00 |
| 04/03/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 928 | 1 | 928 | 1 | 0.00 |
| 04/03/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 882 | 1 | 882 | 1 | 0.00 |
| 04/03/2011 | R206 On 02-February-12 | | | Bond Future | 7.94 | 100.0226 | 7.9400 | 100.0226 | 0.00 |
| 04/03/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 1118 | 1 | 1118 | 1 | 0.00 |
| 04/03/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 1070 | 1 | 1070 | 1 | 0.00 |
| 04/03/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 1166 | 1 | 1166 | 1 | 0.00 |
| 04/03/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 973 | 1 | 973 | 1 | 0.00 |
| 04/03/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 1052 | 1 | 1052 | 1 | 0.00 |
| 04/03/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 1013 | 1 | 1013 | 1 | 0.00 |
| 04/03/2011 | R207 On 05-May-11 | | | Bond Future | 8.80 | 93.6037 | 8.8020 | 93.6037 | 1,020.00 |
| 04/03/2011 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 717 | 1 | 717 | 1 | 0.00 |
| 04/03/2011 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 812 | 1 | 812 | 1 | 0.00 |
| 04/03/2011 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 630 | 1 | 630 | 1 | 0.00 |
| 04/03/2011 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 2638 | 2 | 2638 | 2 | 0.00 |
| 04/03/2011 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 2244 | 2 | 2244 | 2 | 0.00 |
| 04/03/2011 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 2436 | 2 | 2436 | 2 | 0.00 |
| 04/03/2011 | R207 On 04-August-11 | | | Bond Future | 8.93 | 91.3127 | 8.9300 | 91.3127 | 0.00 |
| 04/03/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 863 | 1 | 863 | 1 | 0.00 |
| 04/03/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 792 | 1 | 792 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/03/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 939 | 1 | 939 | 1 | 0.00 |
| 04/03/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 4468 | 4 | 4468 | 4 | 0.00 |
| 04/03/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 4897 | 4 | 4897 | 4 | 0.00 |
| 04/03/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 4679 | 4 | 4679 | 4 | 0.00 |
| 04/03/2011 | R207 On 03-November-11 | | | Bond Future | 9.06 | 92.5975 | 9.0570 | 92.5975 | 600.00 |
| 04/03/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 2094 | 2 | 2094 | 2 | 0.00 |
| 04/03/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 2209 | 2 | 2209 | 2 | 0.00 |
| 04/03/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 1982 | 2 | 1982 | 2 | 0.00 |
| 04/03/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 3906 | 4 | 3906 | 4 | 0.00 |
| 04/03/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 3589 | 3 | 3589 | 3 | 0.00 |
| 04/03/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 3745 | 3 | 3745 | 3 | 0.00 |
| 04/03/2011 | R207 On 02-February-12 | | | Bond Future | 9.19 | 90.3285 | 9.1880 | 90.3285 | 0.00 |
| 04/03/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 2808 | 3 | 2808 | 3 | 0.00 |
| 04/03/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 2931 | 3 | 2931 | 3 | 0.00 |
| 04/03/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 2688 | 3 | 2688 | 3 | 0.00 |
| 04/03/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 3928 | 4 | 3928 | 4 | 0.00 |
| 04/03/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 3647 | 3 | 3647 | 3 | 0.00 |
| 04/03/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 3786 | 3 | 3786 | 3 | 0.00 |
| 04/03/2011 | R208 On 05-May-11 | | | Bond Future | 8.89 | 87.4999 | 8.8900 | 87.4999 | 190.00 |
| 04/03/2011 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 616 | 1 | 616 | 1 | 0.00 |
| 04/03/2011 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 538 | 1 | 538 | 1 | 0.00 |
| 04/03/2011 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 702 | 1 | 702 | 1 | 0.00 |
| 04/03/2011 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 2736 | 2 | 2736 | 2 | 0.00 |
| 04/03/2011 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 3182 | 3 | 3182 | 3 | 0.00 |
| 04/03/2011 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 2955 | 3 | 2955 | 3 | 0.00 |
| 04/03/2011 | R208 On 04-August-11 | | | Bond Future | 9.01 | 88.7560 | 9.0060 | 88.7560 | 0.00 |
| 04/03/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 775 | 1 | 775 | 1 | 0.00 |
| 04/03/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 847 | 1 | 847 | 1 | 0.00 |
| 04/03/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 708 | 1 | 708 | 1 | 0.00 |
| 04/03/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 5510 | 5 | 5510 | 5 | 0.00 |
| 04/03/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 5035 | 5 | 5035 | 5 | 0.00 |
| 04/03/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 5269 | 5 | 5269 | 5 | 0.00 |
| 04/03/2011 | R208 On 03-November-11 | | | Bond Future | 9.13 | 86.6131 | 9.1250 | 86.6131 | 5,603.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/03/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 2066 | 2 | 2066 | 2 | 0.00 |
| 04/03/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 1954 | 2 | 1954 | 2 | 0.00 |
| 04/03/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 2182 | 2 | 2182 | 2 | 0.00 |
| 04/03/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 4032 | 4 | 4032 | 4 | 0.00 |
| 04/03/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 4383 | 4 | 4383 | 4 | 0.00 |
| 04/03/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 4205 | 4 | 4205 | 4 | 0.00 |
| 04/03/2011 | R208 On 02-February-12 | | | Bond Future | 9.25 | 87.8916 | 9.2450 | 87.8916 | 0.00 |
| 04/03/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 2924 | 3 | 2924 | 3 | 0.00 |
| 04/03/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 2798 | 3 | 2798 | 3 | 0.00 |
| 04/03/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 3052 | 3 | 3052 | 3 | 0.00 |
| 04/03/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 4128 | 4 | 4128 | 4 | 0.00 |
| 04/03/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 4433 | 4 | 4433 | 4 | 0.00 |
| 04/03/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 4279 | 4 | 4279 | 4 | 0.00 |
| 04/03/2011 | R209 On 05-May-11 | | | Bond Future | 9.08 | 73.5850 | 9.0790 | 73.5850 | 21,100.00 |
| 04/03/2011 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 465 | 1 | 465 | 1 | 0.00 |
| 04/03/2011 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 542 | 1 | 542 | 1 | 0.00 |
| 04/03/2011 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 397 | 1 | 397 | 1 | 0.00 |
| 04/03/2011 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 5422 | 5 | 5422 | 5 | 0.00 |
| 04/03/2011 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 4731 | 4 | 4731 | 4 | 0.00 |
| 04/03/2011 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 5070 | 5 | 5070 | 5 | 0.00 |
| 04/03/2011 | R209 On 04-August-11 | | | Bond Future | 9.16 | 74.6436 | 9.1590 | 74.6436 | 0.00 |
| 04/03/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 1237 | 1 | 1237 | 1 | 0.00 |
| 04/03/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 1347 | 2 | 1347 | 2 | 0.00 |
| 04/03/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 1135 | 1 | 1135 | 1 | 0.00 |
| 04/03/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 7446 | 8 | 7446 | 8 | 0.00 |
| 04/03/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 954 | 1 | 954 | 1 | 0.00 |
| 04/03/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 6753 | 6 | 6753 | 6 | 0.00 |
| 04/03/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 6131 | 6 | 6131 | 6 | 0.00 |
| 04/03/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 6436 | 6 | 6436 | 6 | 0.00 |
| 04/03/2011 | R209 On 03-November-11 | | | Bond Future | 9.24 | 72.5492 | 9.2390 | 72.5492 | 1,033.00 |
| 04/03/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 2391 | 3 | 2391 | 3 | 0.00 |
| 04/03/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 2534 | 3 | 2534 | 3 | 0.00 |
| 04/03/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 2255 | 3 | 2255 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/03/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 6401 | 6 | 6401 | 6 | 0.00 |
| 04/03/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 5882 | 5 | 5882 | 5 | 0.00 |
| 04/03/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 6136 | 6 | 6136 | 6 | 0.00 |
| 04/03/2011 | R209 On 02-February-12 | | | Bond Future | 9.32 | 73.6254 | 9.3170 | 73.6254 | 0.00 |
| 04/03/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3596 | 4 | 3596 | 4 | 0.00 |
| 04/03/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3758 | 4 | 3758 | 4 | 0.00 |
| 04/03/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3438 | 4 | 3438 | 4 | 0.00 |
| 04/03/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 6180 | 6 | 6180 | 6 | 0.00 |
| 04/03/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 5736 | 5 | 5736 | 5 | 0.00 |
| 04/03/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 5955 | 6 | 5955 | 6 | 0.00 |
| 04/03/2011 | R211 On 05-May-11 | | | Bond Future | 1.60 | 105.5830 | 1.6020 | 105.5830 | 539.00 |
| 04/03/2011 | R211 On 05-May-11 | 2.14 | Call | Bond Future | 2965 | 3 | 2965 | 3 | 0.00 |
| 04/03/2011 | R211 On 05-May-11 | 2.19 | Call | Bond Future | 3235 | 3 | 3235 | 3 | 0.00 |
| 04/03/2011 | R211 On 05-May-11 | 2.09 | Call | Bond Future | 2693 | 3 | 2693 | 3 | 0.00 |
| 04/03/2011 | R211 On 05-May-11 | 2.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/03/2011 | R211 On 05-May-11 | 2.19 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/03/2011 | R211 On 05-May-11 | 2.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/03/2011 | R212 On 05-May-11 | | | Bond Future | 2.40 | 104.0523 | 2.3990 | 104.0523 | 2,518.00 |
| 04/03/2011 | R212 On 05-May-11 | 2.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/03/2011 | R212 On 05-May-11 | 2.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/03/2011 | R212 On 05-May-11 | 2.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/03/2011 | R212 On 05-May-11 | 2.20 | Put | Bond Future | 1928 | 2 | 1928 | 2 | 0.00 |
| 04/03/2011 | R212 On 05-May-11 | 2.30 | Put | Bond Future | 954 | 1 | 954 | 1 | 0.00 |
| 04/03/2011 | R212 On 05-May-11 | 2.25 | Put | Bond Future | 1439 | 1 | 1439 | 1 | 0.00 |
| 04/03/2011 | R213 On 05-May-11 | | | Bond Future | 9.11 | 82.7920 | 9.1070 | 82.7920 | 0.00 |
| 04/03/2011 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/03/2011 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/03/2011 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/03/2011 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 9775 | 9 | 9775 | 9 | 0.00 |
| 04/03/2011 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 8862 | 8 | 8862 | 8 | 0.00 |
| 04/03/2011 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 9317 | 9 | 9317 | 9 | 0.00 |
| 04/03/2011 | R213 On 04-August-11 | | | Bond Future | 9.19 | 83.9796 | 9.1940 | 83.9796 | 0.00 |
| 04/03/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|---------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/03/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/03/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/03/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 9494 | 9 | 9494 | 9 | 0.00 |
| 04/03/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 10402 | 10 | 10402 | 10 | 0.00 |
| 04/03/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 9946 | 9 | 9946 | 9 | 0.00 |
| 04/03/2011 | R213 On 03-November-11 | | | Bond Future | 9.28 | 81.6285 | 9.2840 | 81.6285 | 0.00 |
| 04/03/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/03/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/03/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/03/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 4571 | 4 | 4571 | 4 | 0.00 |
| 04/03/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 3761 | 3 | 3761 | 3 | 0.00 |
| 04/03/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 4164 | 4 | 4164 | 4 | 0.00 |
| 04/03/2011 | R213 On 02-February-12 | | | Bond Future | 9.38 | 82.8329 | 9.3750 | 82.8329 | 0.00 |
| 04/03/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/03/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/03/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/03/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 3234 | 3 | 3234 | 3 | 0.00 |
| 04/03/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 2455 | 2 | 2455 | 2 | 0.00 |
| 04/03/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 2843 | 2 | 2843 | 2 | 0.00 |
| 04/03/2011 | TRT1 On 05-May-11 | | | Index Future | 335.91 | 337.8430 | 335.9100 | 337.8430 | 100.00 |
| 04/03/2011 | TRT1 On 04-August-11 | | | Index Future | 340.52 | 342.4820 | 340.5230 | 342.4820 | 0.00 |
| 07/03/2011 | AL7T On 05-May-11 | | | Index Future | 366.50 | 367.4910 | 366.4980 | 367.4910 | 30.00 |
| 07/03/2011 | AL7T On 04-August-11 | | | Index Future | 371.71 | 372.7180 | 371.7140 | 372.7180 | 0.00 |
| 07/03/2011 | ALBI On 05-May-11 | | | Index Future | 338.21 | 338.8620 | 338.2110 | 338.8620 | 1,064.00 |
| 07/03/2011 | ALBI On 04-August-11 | | | Index Future | 343.02 | 343.6810 | 343.0240 | 343.6810 | 0.00 |
| 07/03/2011 | CAAB On 18-March-11 | | | Can-Do Future | 6.87 | 6.8500 | 6.8720 | 6.8500 | 0.00 |
| 07/03/2011 | CAAB On 18-March-11 | 6.85 | Call | Can-Do Future | 75 | 0 | 75 | 0 | 0.00 |
| 07/03/2011 | CAAB On 18-March-11 | 6.90 | Call | Can-Do Future | 53 | 0 | 53 | 0 | 0.00 |
| 07/03/2011 | CAAB On 18-March-11 | 6.80 | Call | Can-Do Future | 107 | 0 | 107 | 0 | 0.00 |
| 07/03/2011 | CAAB On 18-March-11 | 6.80 | Put | Can-Do Future | 35 | 0 | 35 | 0 | 0.00 |
| 07/03/2011 | CAAB On 18-March-11 | 6.90 | Put | Can-Do Future | 81 | 0 | 81 | 0 | 0.00 |
| 07/03/2011 | CAAB On 18-March-11 | 6.85 | Put | Can-Do Future | 53 | 0 | 53 | 0 | 0.00 |
| 07/03/2011 | CAAC On 18-March-11 | | | Can-Do Future | 9.62 | 9.6000 | 9.6170 | 9.6000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/03/2011 | CAAC On 18-March-11 | 9.60 | Call | Can-Do Future | 95 | 0 | 95 | 0 | 0.00 |
| 07/03/2011 | CAAC On 18-March-11 | 9.55 | Call | Can-Do Future | 127 | 0 | 127 | 0 | 0.00 |
| 07/03/2011 | CAAC On 18-March-11 | 9.65 | Call | Can-Do Future | 73 | 0 | 73 | 0 | 0.00 |
| 07/03/2011 | CAAC On 18-March-11 | 9.65 | Put | Can-Do Future | 106 | 0 | 106 | 0 | 0.00 |
| 07/03/2011 | CAAC On 18-March-11 | 9.55 | Put | Can-Do Future | 60 | 0 | 60 | 0 | 0.00 |
| 07/03/2011 | CAAC On 18-March-11 | 9.60 | Put | Can-Do Future | 78 | 0 | 78 | 0 | 0.00 |
| 07/03/2011 | CRD1 On 05-May-11 | | | Index Future | 153.65 | 153.8200 | 153.6520 | 153.8200 | 2.00 |
| 07/03/2011 | CRD1 On 04-August-11 | | | Index Future | 155.76 | 155.9320 | 155.7630 | 155.9320 | 0.00 |
| 07/03/2011 | GOVI On 05-May-11 | | | GOVI | 339.46 | 340.1230 | 339.4640 | 340.1230 | 208.00 |
| 07/03/2011 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/03/2011 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/03/2011 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/03/2011 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 95260 | 9 | 95260 | 9 | 0.00 |
| 07/03/2011 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 95460 | 9 | 95460 | 9 | 0.00 |
| 07/03/2011 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 95360 | 9 | 95360 | 9 | 0.00 |
| 07/03/2011 | GOVI On 04-August-11 | | | GOVI | 344.30 | 344.9600 | 344.2950 | 344.9600 | 0.00 |
| 07/03/2011 | GOVI On 04-August-11 | 348.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/03/2011 | GOVI On 04-August-11 | 347.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/03/2011 | GOVI On 04-August-11 | 348.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/03/2011 | GOVI On 04-August-11 | 348.01 | Put | GOVI | 37150 | 3 | 37150 | 3 | 0.00 |
| 07/03/2011 | GOVI On 04-August-11 | 347.99 | Put | GOVI | 36950 | 3 | 36950 | 3 | 0.00 |
| 07/03/2011 | GOVI On 04-August-11 | 348.00 | Put | GOVI | 37050 | 3 | 37050 | 3 | 0.00 |
| 07/03/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 07/03/2011 | IGOV On 05-May-11 | | | Index Future | 150.66 | 150.4920 | 150.6600 | 150.4920 | 60.00 |
| 07/03/2011 | IGOV On 04-August-11 | | | Index Future | 152.80 | 152.6330 | 152.8040 | 152.6330 | 0.00 |
| 07/03/2011 | ILBI On 05-May-11 | | | Index Future | 407.41 | 407.0400 | 407.4120 | 407.0400 | 336.00 |
| 07/03/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 07/03/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 07/03/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 07/03/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 07/03/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 07/03/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 07/03/2011 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.62 | 94.3980 | 5.6200 | 94.3980 | 6,040.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/03/2011 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.69 | 94.3230 | 5.6900 | 94.3230 | 2,000.00 |
| 07/03/2011 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.76 | 94.2530 | 5.7600 | 94.2530 | 3,001.00 |
| 07/03/2011 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.78 | 94.2340 | 5.7800 | 94.2340 | 3,890.00 |
| 07/03/2011 | JBAF On 20-July-11 | | | Jibar Tradeable Future | 5.82 | 94.1950 | 5.8200 | 94.1950 | 2,000.00 |
| 07/03/2011 | JBAF On 17-August-11 | | | Jibar Tradeable Future | 5.93 | 94.0700 | 5.9300 | 94.0700 | 0.00 |
| 07/03/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 6.03 | 93.9840 | 6.0300 | 93.9840 | 14,390.00 |
| 07/03/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 6.58 | 93.4310 | 6.5800 | 93.4310 | 5,390.00 |
| 07/03/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 7.15 | 92.9150 | 7.1500 | 92.9150 | 1,290.00 |
| 07/03/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 7.60 | 92.4640 | 7.6000 | 92.4640 | 2,890.00 |
| 07/03/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 8.06 | 91.9940 | 8.0600 | 91.9940 | 44,510.00 |
| 07/03/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 8.37 | 91.7100 | 8.3700 | 91.7100 | 490.00 |
| 07/03/2011 | JN02 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 07/03/2011 | JN02 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/03/2011 | JN02 On 05-May-11 | 8.25 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/03/2011 | JN02 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/03/2011 | JN02 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 07/03/2011 | JN02 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 750000 | 1 | 0.00 |
| 07/03/2011 | JN02 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 07/03/2011 | JN05 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 07/03/2011 | JN05 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/03/2011 | JN05 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/03/2011 | JN05 On 05-May-11 | 8.25 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/03/2011 | JN05 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 750000 | 1 | 0.00 |
| 07/03/2011 | JN05 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 07/03/2011 | JN05 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 07/03/2011 | JN10 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 07/03/2011 | JN10 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/03/2011 | JN10 On 05-May-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/03/2011 | JN10 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/03/2011 | JN10 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 07/03/2011 | JN10 On 05-May-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/03/2011 | JN10 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 07/03/2011 | OTH1 On 05-May-11 | | | Index Future | 331.09 | 331.6940 | 331.0870 | 331.6940 | 3.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/03/2011 | OTH1 On 04-August-11 | | | Index Future | 335.80 | 336.4120 | 335.7990 | 336.4120 | 0.00 |
| 07/03/2011 | R157 On 05-May-11 | | | Bond Future | 8.00 | 122.1372 | 8.0020 | 122.1372 | 2,606.00 |
| 07/03/2011 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 453 | 1 | 453 | 1 | 0.00 |
| 07/03/2011 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 523 | 1 | 523 | 1 | 0.00 |
| 07/03/2011 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 332 | 0 | 332 | 0 | 0.00 |
| 07/03/2011 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 389 | 0 | 389 | 0 | 0.00 |
| 07/03/2011 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1622 | 1 | 1622 | 1 | 0.00 |
| 07/03/2011 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1770 | 2 | 1770 | 2 | 0.00 |
| 07/03/2011 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 1346 | 1 | 1346 | 1 | 0.00 |
| 07/03/2011 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 1480 | 1 | 1480 | 1 | 0.00 |
| 07/03/2011 | R157 On 04-August-11 | | | Bond Future | 8.17 | 123.8940 | 8.1740 | 123.8940 | 0.00 |
| 07/03/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 464 | 1 | 464 | 1 | 0.00 |
| 07/03/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 513 | 1 | 513 | 1 | 0.00 |
| 07/03/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 419 | 0 | 419 | 0 | 0.00 |
| 07/03/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 3219 | 3 | 3219 | 3 | 0.00 |
| 07/03/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 2921 | 3 | 2921 | 3 | 0.00 |
| 07/03/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 3068 | 3 | 3068 | 3 | 0.00 |
| 07/03/2011 | R157 On 03-November-11 | | | Bond Future | 8.37 | 118.8329 | 8.3680 | 118.8329 | 3,694.00 |
| 07/03/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 1626 | 2 | 1626 | 2 | 0.00 |
| 07/03/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 1540 | 2 | 1540 | 2 | 0.00 |
| 07/03/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 1714 | 2 | 1714 | 2 | 0.00 |
| 07/03/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 1957 | 2 | 1957 | 2 | 0.00 |
| 07/03/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 2142 | 2 | 2142 | 2 | 0.00 |
| 07/03/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 2048 | 2 | 2048 | 2 | 0.00 |
| 07/03/2011 | R157 On 02-February-12 | | | Bond Future | 8.58 | 120.5894 | 8.5790 | 120.5894 | 0.00 |
| 07/03/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 2048 | 2 | 2048 | 2 | 0.00 |
| 07/03/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 1964 | 2 | 1964 | 2 | 0.00 |
| 07/03/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 2134 | 2 | 2134 | 2 | 0.00 |
| 07/03/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 2231 | 2 | 2231 | 2 | 0.00 |
| 07/03/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 2394 | 2 | 2394 | 2 | 0.00 |
| 07/03/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 2311 | 2 | 2311 | 2 | 0.00 |
| 07/03/2011 | R186 On 05-May-11 | | | Bond Future | 9.06 | 116.0717 | 9.0630 | 116.0717 | 25,980.00 |
| 07/03/2011 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 1129 | 1 | 1129 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/03/2011 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 1279 | 1 | 1279 | 1 | 0.00 |
| 07/03/2011 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 88 | 0 | 88 | 0 | 5,500.00 |
| 07/03/2011 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 991 | 1 | 991 | 1 | 0.00 |
| 07/03/2011 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 4326 | 4 | 4326 | 4 | 0.00 |
| 07/03/2011 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 10276 | 10 | 10276 | 10 | 0.00 |
| 07/03/2011 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 3680 | 4 | 3680 | 4 | 0.00 |
| 07/03/2011 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 3996 | 4 | 3996 | 4 | 0.00 |
| 07/03/2011 | R186 On 04-August-11 | | | Bond Future | 9.17 | 112.4508 | 9.1680 | 112.4508 | 0.00 |
| 07/03/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 884 | 1 | 884 | 1 | 0.00 |
| 07/03/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 801 | 1 | 801 | 1 | 0.00 |
| 07/03/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 973 | 1 | 973 | 1 | 0.00 |
| 07/03/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 9019 | 9 | 9019 | 9 | 0.00 |
| 07/03/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 9828 | 10 | 9828 | 10 | 0.00 |
| 07/03/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 9419 | 9 | 9419 | 9 | 0.00 |
| 07/03/2011 | R186 On 03-November-11 | | | Bond Future | 9.27 | 114.0383 | 9.2740 | 114.0383 | 12,982.00 |
| 07/03/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 3596 | 4 | 3596 | 4 | 0.00 |
| 07/03/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 3787 | 4 | 3787 | 4 | 0.00 |
| 07/03/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 3410 | 4 | 3410 | 4 | 0.00 |
| 07/03/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 6257 | 6 | 6257 | 6 | 0.00 |
| 07/03/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 5744 | 6 | 5744 | 6 | 0.00 |
| 07/03/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 5997 | 6 | 5997 | 6 | 0.00 |
| 07/03/2011 | R186 On 02-February-12 | | | Bond Future | 9.38 | 110.4248 | 9.3790 | 110.4248 | 0.00 |
| 07/03/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 3880 | 4 | 3880 | 4 | 0.00 |
| 07/03/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 4063 | 4 | 4063 | 4 | 0.00 |
| 07/03/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 3702 | 4 | 3702 | 4 | 0.00 |
| 07/03/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 7417 | 7 | 7417 | 7 | 0.00 |
| 07/03/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 6896 | 7 | 6896 | 7 | 0.00 |
| 07/03/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 7153 | 7 | 7153 | 7 | 0.00 |
| 07/03/2011 | R201 On 05-May-11 | | | Bond Future | 7.69 | 106.8227 | 7.6900 | 106.8227 | 484.00 |
| 07/03/2011 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 793 | 1 | 793 | 1 | 0.00 |
| 07/03/2011 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 883 | 1 | 883 | 1 | 0.00 |
| 07/03/2011 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 708 | 1 | 708 | 1 | 0.00 |
| 07/03/2011 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 676 | 1 | 676 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/03/2011 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 535 | 0 | 535 | 0 | 0.00 |
| 07/03/2011 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 603 | 1 | 603 | 1 | 0.00 |
| 07/03/2011 | R201 On 04-August-11 | | | Bond Future | 7.86 | 103.9483 | 7.8590 | 103.9483 | 0.00 |
| 07/03/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 373 | 0 | 373 | 0 | 0.00 |
| 07/03/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 413 | 0 | 413 | 0 | 0.00 |
| 07/03/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 336 | 0 | 336 | 0 | 0.00 |
| 07/03/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 2306 | 2 | 2306 | 2 | 0.00 |
| 07/03/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 2081 | 2 | 2081 | 2 | 0.00 |
| 07/03/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 2192 | 2 | 2192 | 2 | 0.00 |
| 07/03/2011 | R201 On 03-November-11 | | | Bond Future | 8.05 | 105.4148 | 8.0480 | 105.4148 | 0.00 |
| 07/03/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 1237 | 1 | 1237 | 1 | 0.00 |
| 07/03/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 1168 | 1 | 1168 | 1 | 0.00 |
| 07/03/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 1309 | 1 | 1309 | 1 | 0.00 |
| 07/03/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 1304 | 1 | 1304 | 1 | 0.00 |
| 07/03/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 1437 | 1 | 1437 | 1 | 0.00 |
| 07/03/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 1369 | 1 | 1369 | 1 | 0.00 |
| 07/03/2011 | R201 On 02-February-12 | | | Bond Future | 8.25 | 102.5624 | 8.2540 | 102.5624 | 0.00 |
| 07/03/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 1578 | 2 | 1578 | 2 | 0.00 |
| 07/03/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 1512 | 2 | 1512 | 2 | 0.00 |
| 07/03/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 1646 | 2 | 1646 | 2 | 0.00 |
| 07/03/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 1530 | 1 | 1530 | 1 | 0.00 |
| 07/03/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 1649 | 2 | 1649 | 2 | 0.00 |
| 07/03/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1588 | 2 | 1588 | 2 | 0.00 |
| 07/03/2011 | R202 On 05-May-11 | | | Bond Future | 0.28 | 169.8463 | 0.2840 | 169.8463 | 10,489.00 |
| 07/03/2011 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 43988 | 43 | 43988 | 43 | 0.00 |
| 07/03/2011 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 45016 | 44 | 45016 | 44 | 0.00 |
| 07/03/2011 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 42949 | 42 | 42949 | 42 | 0.00 |
| 07/03/2011 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/03/2011 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/03/2011 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/03/2011 | R203 On 05-May-11 | | | Bond Future | 8.63 | 99.7238 | 8.6250 | 99.7238 | 516.00 |
| 07/03/2011 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 434 | 1 | 434 | 1 | 0.00 |
| 07/03/2011 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 373 | 0 | 373 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/03/2011 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 502 | 1 | 502 | 1 | 0.00 |
| 07/03/2011 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 2064 | 2 | 2064 | 2 | 0.00 |
| 07/03/2011 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 2422 | 2 | 2422 | 2 | 0.00 |
| 07/03/2011 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 2239 | 2 | 2239 | 2 | 0.00 |
| 07/03/2011 | R203 On 04-August-11 | | | Bond Future | 8.78 | 101.1584 | 8.7750 | 101.1584 | 0.00 |
| 07/03/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 526 | 1 | 526 | 1 | 0.00 |
| 07/03/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 474 | 1 | 474 | 1 | 0.00 |
| 07/03/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 580 | 1 | 580 | 1 | 0.00 |
| 07/03/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 3969 | 4 | 3969 | 4 | 0.00 |
| 07/03/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 4342 | 4 | 4342 | 4 | 0.00 |
| 07/03/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 4154 | 4 | 4154 | 4 | 0.00 |
| 07/03/2011 | R203 On 03-November-11 | | | Bond Future | 8.94 | 98.4262 | 8.9360 | 98.4262 | 1,416.00 |
| 07/03/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 1454 | 2 | 1454 | 2 | 0.00 |
| 07/03/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 1542 | 2 | 1542 | 2 | 0.00 |
| 07/03/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 1369 | 1 | 1369 | 1 | 0.00 |
| 07/03/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 3536 | 3 | 3536 | 3 | 0.00 |
| 07/03/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 3258 | 3 | 3258 | 3 | 0.00 |
| 07/03/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 3395 | 3 | 3395 | 3 | 0.00 |
| 07/03/2011 | R203 On 02-February-12 | | | Bond Future | 9.11 | 99.8793 | 9.1070 | 99.8793 | 0.00 |
| 07/03/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 2033 | 2 | 2033 | 2 | 0.00 |
| 07/03/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 2128 | 2 | 2128 | 2 | 0.00 |
| 07/03/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 1940 | 2 | 1940 | 2 | 0.00 |
| 07/03/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 3675 | 4 | 3675 | 4 | 0.00 |
| 07/03/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 3433 | 3 | 3433 | 3 | 0.00 |
| 07/03/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 3552 | 3 | 3552 | 3 | 0.00 |
| 07/03/2011 | R204 On 05-May-11 | | | Bond Future | 8.80 | 99.0512 | 8.8030 | 99.0512 | 100.00 |
| 07/03/2011 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 611 | 1 | 611 | 1 | 0.00 |
| 07/03/2011 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 699 | 1 | 699 | 1 | 0.00 |
| 07/03/2011 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 532 | 1 | 532 | 1 | 0.00 |
| 07/03/2011 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 2431 | 2 | 2431 | 2 | 0.00 |
| 07/03/2011 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 2055 | 2 | 2055 | 2 | 0.00 |
| 07/03/2011 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 2238 | 2 | 2238 | 2 | 0.00 |
| 07/03/2011 | R204 On 04-August-11 | | | Bond Future | 8.94 | 96.4441 | 8.9440 | 96.4441 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/03/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 458 | 1 | 458 | 1 | 0.00 |
| 07/03/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 507 | 1 | 507 | 1 | 0.00 |
| 07/03/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 414 | 0 | 414 | 0 | 0.00 |
| 07/03/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 5704 | 5 | 5704 | 5 | 0.00 |
| 07/03/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 5248 | 5 | 5248 | 5 | 0.00 |
| 07/03/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 5473 | 5 | 5473 | 5 | 0.00 |
| 07/03/2011 | R204 On 03-November-11 | | | Bond Future | 9.09 | 97.8060 | 9.0910 | 97.8060 | 1,876.00 |
| 07/03/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 1902 | 2 | 1902 | 2 | 0.00 |
| 07/03/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 1798 | 2 | 1798 | 2 | 0.00 |
| 07/03/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 2008 | 2 | 2008 | 2 | 0.00 |
| 07/03/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 3470 | 3 | 3470 | 3 | 0.00 |
| 07/03/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 3768 | 4 | 3768 | 4 | 0.00 |
| 07/03/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 3618 | 3 | 3618 | 3 | 0.00 |
| 07/03/2011 | R204 On 02-February-12 | | | Bond Future | 9.24 | 95.2181 | 9.2410 | 95.2181 | 0.00 |
| 07/03/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 2536 | 3 | 2536 | 3 | 0.00 |
| 07/03/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 2426 | 3 | 2426 | 3 | 0.00 |
| 07/03/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 2649 | 3 | 2649 | 3 | 0.00 |
| 07/03/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 3573 | 3 | 3573 | 3 | 0.00 |
| 07/03/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 3838 | 4 | 3838 | 4 | 0.00 |
| 07/03/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 3704 | 4 | 3704 | 4 | 0.00 |
| 07/03/2011 | R206 On 05-May-11 | | | Bond Future | 7.36 | 102.8175 | 7.3640 | 102.8175 | 0.00 |
| 07/03/2011 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 688 | 1 | 688 | 1 | 0.00 |
| 07/03/2011 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 615 | 1 | 615 | 1 | 0.00 |
| 07/03/2011 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 763 | 1 | 763 | 1 | 0.00 |
| 07/03/2011 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 318 | 0 | 318 | 0 | 0.00 |
| 07/03/2011 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 409 | 0 | 409 | 0 | 0.00 |
| 07/03/2011 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 362 | 0 | 362 | 0 | 0.00 |
| 07/03/2011 | R206 On 04-August-11 | | | Bond Future | 7.55 | 100.5303 | 7.5540 | 100.5303 | 0.00 |
| 07/03/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 295 | 0 | 295 | 0 | 0.00 |
| 07/03/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 266 | 0 | 266 | 0 | 0.00 |
| 07/03/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 328 | 0 | 328 | 0 | 0.00 |
| 07/03/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 1435 | 1 | 1435 | 1 | 0.00 |
| 07/03/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 1595 | 2 | 1595 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/03/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 1513 | 1 | 1513 | 1 | 0.00 |
| 07/03/2011 | R206 On 03-November-11 | | | Bond Future | 7.77 | 101.9484 | 7.7660 | 101.9484 | 0.00 |
| 07/03/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 907 | 1 | 907 | 1 | 0.00 |
| 07/03/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 959 | 1 | 959 | 1 | 0.00 |
| 07/03/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 857 | 1 | 857 | 1 | 0.00 |
| 07/03/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 987 | 1 | 987 | 1 | 0.00 |
| 07/03/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 892 | 1 | 892 | 1 | 0.00 |
| 07/03/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 939 | 1 | 939 | 1 | 0.00 |
| 07/03/2011 | R206 On 02-February-12 | | | Bond Future | 8.02 | 99.6901 | 8.0150 | 99.6901 | 0.00 |
| 07/03/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 1046 | 1 | 1046 | 1 | 0.00 |
| 07/03/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 1093 | 1 | 1093 | 1 | 0.00 |
| 07/03/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 1000 | 1 | 1000 | 1 | 0.00 |
| 07/03/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 1114 | 1 | 1114 | 1 | 0.00 |
| 07/03/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 1032 | 1 | 1032 | 1 | 0.00 |
| 07/03/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 1072 | 1 | 1072 | 1 | 0.00 |
| 07/03/2011 | R207 On 05-May-11 | | | Bond Future | 8.86 | 92.9993 | 8.8570 | 92.9993 | 1,020.00 |
| 07/03/2011 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 594 | 1 | 594 | 1 | 0.00 |
| 07/03/2011 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 678 | 1 | 678 | 1 | 0.00 |
| 07/03/2011 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 517 | 1 | 517 | 1 | 0.00 |
| 07/03/2011 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 2833 | 3 | 2833 | 3 | 0.00 |
| 07/03/2011 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 2418 | 2 | 2418 | 2 | 0.00 |
| 07/03/2011 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 2622 | 2 | 2622 | 2 | 0.00 |
| 07/03/2011 | R207 On 04-August-11 | | | Bond Future | 8.99 | 90.6978 | 8.9870 | 90.6978 | 0.00 |
| 07/03/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 767 | 1 | 767 | 1 | 0.00 |
| 07/03/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 837 | 1 | 837 | 1 | 0.00 |
| 07/03/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 702 | 1 | 702 | 1 | 0.00 |
| 07/03/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 5118 | 5 | 5118 | 5 | 0.00 |
| 07/03/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 4677 | 4 | 4677 | 4 | 0.00 |
| 07/03/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 4894 | 5 | 4894 | 5 | 0.00 |
| 07/03/2011 | R207 On 03-November-11 | | | Bond Future | 9.12 | 91.9781 | 9.1170 | 91.9781 | 600.00 |
| 07/03/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 1945 | 2 | 1945 | 2 | 0.00 |
| 07/03/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 1838 | 2 | 1838 | 2 | 0.00 |
| 07/03/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 2055 | 2 | 2055 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/03/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 3753 | 4 | 3753 | 4 | 0.00 |
| 07/03/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 4080 | 4 | 4080 | 4 | 0.00 |
| 07/03/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 3914 | 4 | 3914 | 4 | 0.00 |
| 07/03/2011 | R207 On 02-February-12 | | | Bond Future | 9.25 | 89.6957 | 9.2500 | 89.6957 | 0.00 |
| 07/03/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 2645 | 3 | 2645 | 3 | 0.00 |
| 07/03/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 2530 | 3 | 2530 | 3 | 0.00 |
| 07/03/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 2765 | 3 | 2765 | 3 | 0.00 |
| 07/03/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 3801 | 4 | 3801 | 4 | 0.00 |
| 07/03/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 4089 | 4 | 4089 | 4 | 0.00 |
| 07/03/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 3942 | 4 | 3942 | 4 | 0.00 |
| 07/03/2011 | R208 On 05-May-11 | | | Bond Future | 8.93 | 86.8365 | 8.9290 | 86.8365 | 190.00 |
| 07/03/2011 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 526 | 1 | 526 | 1 | 0.00 |
| 07/03/2011 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 456 | 1 | 456 | 1 | 0.00 |
| 07/03/2011 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 604 | 1 | 604 | 1 | 0.00 |
| 07/03/2011 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 2868 | 3 | 2868 | 3 | 0.00 |
| 07/03/2011 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 3330 | 3 | 3330 | 3 | 0.00 |
| 07/03/2011 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 3094 | 3 | 3094 | 3 | 0.00 |
| 07/03/2011 | R208 On 04-August-11 | | | Bond Future | 9.05 | 88.0854 | 9.0470 | 88.0854 | 0.00 |
| 07/03/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 705 | 1 | 705 | 1 | 0.00 |
| 07/03/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 772 | 1 | 772 | 1 | 0.00 |
| 07/03/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 642 | 1 | 642 | 1 | 0.00 |
| 07/03/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 5679 | 6 | 5679 | 6 | 0.00 |
| 07/03/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 5195 | 5 | 5195 | 5 | 0.00 |
| 07/03/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 5435 | 5 | 5435 | 5 | 0.00 |
| 07/03/2011 | R208 On 03-November-11 | | | Bond Future | 9.17 | 85.9361 | 9.1680 | 85.9361 | 5,603.00 |
| 07/03/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 1952 | 2 | 1952 | 2 | 0.00 |
| 07/03/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 2065 | 2 | 2065 | 2 | 0.00 |
| 07/03/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 1844 | 2 | 1844 | 2 | 0.00 |
| 07/03/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 4514 | 4 | 4514 | 4 | 0.00 |
| 07/03/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 4155 | 4 | 4155 | 4 | 0.00 |
| 07/03/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 4332 | 4 | 4332 | 4 | 0.00 |
| 07/03/2011 | R208 On 02-February-12 | | | Bond Future | 9.29 | 87.2036 | 9.2900 | 87.2036 | 0.00 |
| 07/03/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 2796 | 3 | 2796 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/03/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 2922 | 3 | 2922 | 3 | 0.00 |
| 07/03/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 2674 | 3 | 2674 | 3 | 0.00 |
| 07/03/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 4555 | 4 | 4555 | 4 | 0.00 |
| 07/03/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 4244 | 4 | 4244 | 4 | 0.00 |
| 07/03/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 4397 | 4 | 4397 | 4 | 0.00 |
| 07/03/2011 | R209 On 05-May-11 | | | Bond Future | 9.10 | 72.9296 | 9.1040 | 72.9296 | 21,100.00 |
| 07/03/2011 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 402 | 0 | 402 | 0 | 0.00 |
| 07/03/2011 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 472 | 1 | 472 | 1 | 0.00 |
| 07/03/2011 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 341 | 0 | 341 | 0 | 0.00 |
| 07/03/2011 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 5555 | 5 | 5555 | 5 | 0.00 |
| 07/03/2011 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 4850 | 5 | 4850 | 5 | 0.00 |
| 07/03/2011 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 5196 | 5 | 5196 | 5 | 0.00 |
| 07/03/2011 | R209 On 04-August-11 | | | Bond Future | 9.18 | 73.9751 | 9.1840 | 73.9751 | 0.00 |
| 07/03/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 1162 | 1 | 1162 | 1 | 0.00 |
| 07/03/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 1267 | 1 | 1267 | 1 | 0.00 |
| 07/03/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 1064 | 1 | 1064 | 1 | 0.00 |
| 07/03/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 7274 | 7 | 7274 | 7 | 0.00 |
| 07/03/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 968 | 1 | 968 | 1 | 0.00 |
| 07/03/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 6868 | 7 | 6868 | 7 | 0.00 |
| 07/03/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 6237 | 6 | 6237 | 6 | 0.00 |
| 07/03/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 6547 | 6 | 6547 | 6 | 0.00 |
| 07/03/2011 | R209 On 03-November-11 | | | Bond Future | 9.26 | 71.8755 | 9.2640 | 71.8755 | 1,033.00 |
| 07/03/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 2299 | 2 | 2299 | 2 | 0.00 |
| 07/03/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 2167 | 2 | 2167 | 2 | 0.00 |
| 07/03/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 2439 | 3 | 2439 | 3 | 0.00 |
| 07/03/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 5970 | 6 | 5970 | 6 | 0.00 |
| 07/03/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 6496 | 6 | 6496 | 6 | 0.00 |
| 07/03/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 6228 | 6 | 6228 | 6 | 0.00 |
| 07/03/2011 | R209 On 02-February-12 | | | Bond Future | 9.34 | 72.9390 | 9.3440 | 72.9390 | 0.00 |
| 07/03/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3489 | 4 | 3489 | 4 | 0.00 |
| 07/03/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3333 | 3 | 3333 | 3 | 0.00 |
| 07/03/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3648 | 4 | 3648 | 4 | 0.00 |
| 07/03/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 5821 | 6 | 5821 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/03/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 6270 | 6 | 6270 | 6 | 0.00 |
| 07/03/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 6043 | 6 | 6043 | 6 | 0.00 |
| 07/03/2011 | R211 On 05-May-11 | | | Bond Future | 1.60 | 105.5774 | 1.6030 | 105.5774 | 539.00 |
| 07/03/2011 | R211 On 05-May-11 | 2.14 | Call | Bond Future | 2959 | 3 | 2959 | 3 | 0.00 |
| 07/03/2011 | R211 On 05-May-11 | 2.09 | Call | Bond Future | 2688 | 3 | 2688 | 3 | 0.00 |
| 07/03/2011 | R211 On 05-May-11 | 2.19 | Call | Bond Future | 3230 | 3 | 3230 | 3 | 0.00 |
| 07/03/2011 | R211 On 05-May-11 | 2.19 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/03/2011 | R211 On 05-May-11 | 2.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/03/2011 | R211 On 05-May-11 | 2.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/03/2011 | R212 On 05-May-11 | | | Bond Future | 2.39 | 104.0523 | 2.3900 | 104.0523 | 2,518.00 |
| 07/03/2011 | R212 On 05-May-11 | 2.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/03/2011 | R212 On 05-May-11 | 2.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/03/2011 | R212 On 05-May-11 | 2.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/03/2011 | R212 On 05-May-11 | 2.20 | Put | Bond Future | 1841 | 2 | 1841 | 2 | 0.00 |
| 07/03/2011 | R212 On 05-May-11 | 2.30 | Put | Bond Future | 868 | 1 | 868 | 1 | 0.00 |
| 07/03/2011 | R212 On 05-May-11 | 2.25 | Put | Bond Future | 1353 | 1 | 1353 | 1 | 0.00 |
| 07/03/2011 | R213 On 05-May-11 | | | Bond Future | 9.13 | 82.1607 | 9.1320 | 82.1607 | 0.00 |
| 07/03/2011 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/03/2011 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/03/2011 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/03/2011 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 9055 | 9 | 9055 | 9 | 0.00 |
| 07/03/2011 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 9968 | 10 | 9968 | 10 | 0.00 |
| 07/03/2011 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 9510 | 9 | 9510 | 9 | 0.00 |
| 07/03/2011 | R213 On 04-August-11 | | | Bond Future | 9.22 | 83.3431 | 9.2200 | 83.3431 | 0.00 |
| 07/03/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/03/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/03/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/03/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 10600 | 10 | 10600 | 10 | 0.00 |
| 07/03/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 9691 | 9 | 9691 | 9 | 0.00 |
| 07/03/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 10144 | 10 | 10144 | 10 | 0.00 |
| 07/03/2011 | R213 On 03-November-11 | | | Bond Future | 9.31 | 80.9793 | 9.3100 | 80.9793 | 0.00 |
| 07/03/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/03/2011 | R213 On 03-November-11 | 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 |
|------------|------------------------|--------|--------------|---------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/03/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/03/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 4766 | 5 | 4766 | 5 | 0.00 |
| 07/03/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 3955 | 4 | 3955 | 4 | 0.00 |
| 07/03/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 4359 | 4 | 4359 | 4 | 0.00 |
| 07/03/2011 | R213 On 02-February-12 | | | Bond Future | 9.40 | 82.1719 | 9.4020 | 82.1719 | 0.00 |
| 07/03/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/03/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/03/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/03/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 3432 | 3 | 3432 | 3 | 0.00 |
| 07/03/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 2654 | 2 | 2654 | 2 | 0.00 |
| 07/03/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 3042 | 3 | 3042 | 3 | 0.00 |
| 07/03/2011 | TRT1 On 05-May-11 | | | Index Future | 335.26 | 335.9100 | 335.2600 | 335.9100 | 100.00 |
| 07/03/2011 | TRT1 On 04-August-11 | | | Index Future | 339.87 | 340.5230 | 339.8650 | 340.5230 | 0.00 |
| 08/03/2011 | AL7T On 05-May-11 | | | Index Future | 365.80 | 366.4980 | 365.7950 | 366.4980 | 30.00 |
| 08/03/2011 | AL7T On 04-August-11 | | | Index Future | 371.00 | 371.7140 | 371.0020 | 371.7140 | 0.00 |
| 08/03/2011 | ALBI On 05-May-11 | | | Index Future | 337.75 | 338.2110 | 337.7530 | 338.2110 | 1,064.00 |
| 08/03/2011 | ALBI On 04-August-11 | | | Index Future | 342.56 | 343.0240 | 342.5610 | 343.0240 | 0.00 |
| 08/03/2011 | CAAB On 18-March-11 | | | Can-Do Future | 6.93 | 6.8719 | 6.9290 | 6.8719 | 0.00 |
| 08/03/2011 | CAAB On 18-March-11 | 6.85 | Call | Can-Do Future | 109 | 0 | 109 | 0 | 0.00 |
| 08/03/2011 | CAAB On 18-March-11 | 6.90 | Call | Can-Do Future | 76 | 0 | 76 | 0 | 0.00 |
| 08/03/2011 | CAAB On 18-March-11 | 6.80 | Call | Can-Do Future | 148 | 0 | 148 | 0 | 0.00 |
| 08/03/2011 | CAAB On 18-March-11 | 6.80 | Put | Can-Do Future | 19 | 0 | 19 | 0 | 0.00 |
| 08/03/2011 | CAAB On 18-March-11 | 6.90 | Put | Can-Do Future | 47 | 0 | 47 | 0 | 0.00 |
| 08/03/2011 | CAAB On 18-March-11 | 6.85 | Put | Can-Do Future | 30 | 0 | 30 | 0 | 0.00 |
| 08/03/2011 | CAAC On 18-March-11 | | | Can-Do Future | 9.60 | 9.6174 | 9.6040 | 9.6174 | 0.00 |
| 08/03/2011 | CAAC On 18-March-11 | 9.60 | Call | Can-Do Future | 84 | 0 | 84 | 0 | 0.00 |
| 08/03/2011 | CAAC On 18-March-11 | 9.65 | Call | Can-Do Future | 64 | 0 | 64 | 0 | 0.00 |
| 08/03/2011 | CAAC On 18-March-11 | 9.55 | Call | Can-Do Future | 114 | 0 | 114 | 0 | 0.00 |
| 08/03/2011 | CAAC On 18-March-11 | 9.55 | Put | Can-Do Future | 60 | 0 | 60 | 0 | 0.00 |
| 08/03/2011 | CAAC On 18-March-11 | 9.65 | Put | Can-Do Future | 110 | 0 | 110 | 0 | 0.00 |
| 08/03/2011 | CAAC On 18-March-11 | 9.60 | Put | Can-Do Future | 80 | 0 | 80 | 0 | 0.00 |
| 08/03/2011 | CRD1 On 05-May-11 | | | Index Future | 153.56 | 153.6520 | 153.5630 | 153.6520 | 2.00 |
| 08/03/2011 | CRD1 On 04-August-11 | | | Index Future | 155.67 | 155.7630 | 155.6730 | 155.7630 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/03/2011 | GOVI On 05-May-11 | | | GOVI | 339.01 | 339.4640 | 339.0070 | 339.4640 | 208.00 |
| 08/03/2011 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/03/2011 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/03/2011 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/03/2011 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 99830 | 10 | 99830 | 10 | 0.00 |
| 08/03/2011 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 100030 | 10 | 100030 | 10 | 0.00 |
| 08/03/2011 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 99930 | 10 | 99930 | 10 | 0.00 |
| 08/03/2011 | GOVI On 04-August-11 | | | GOVI | 343.83 | 344.2950 | 343.8320 | 344.2950 | 0.00 |
| 08/03/2011 | GOVI On 04-August-11 | 348.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/03/2011 | GOVI On 04-August-11 | 347.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/03/2011 | GOVI On 04-August-11 | 348.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/03/2011 | GOVI On 04-August-11 | 348.01 | Put | GOVI | 41780 | 4 | 41780 | 4 | 0.00 |
| 08/03/2011 | GOVI On 04-August-11 | 347.99 | Put | GOVI | 41580 | 4 | 41580 | 4 | 0.00 |
| 08/03/2011 | GOVI On 04-August-11 | 348.00 | Put | GOVI | 41680 | 4 | 41680 | 4 | 0.00 |
| 08/03/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 08/03/2011 | IGOV On 05-May-11 | | | Index Future | 150.65 | 150.6600 | 150.6480 | 150.6600 | 60.00 |
| 08/03/2011 | IGOV On 04-August-11 | | | Index Future | 152.79 | 152.8040 | 152.7930 | 152.8040 | 0.00 |
| 08/03/2011 | ILBI On 05-May-11 | | | Index Future | 407.38 | 407.4120 | 407.3820 | 407.4120 | 336.00 |
| 08/03/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 08/03/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 08/03/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 08/03/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 08/03/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 08/03/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 08/03/2011 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.57 | 94.3800 | 5.5700 | 94.3800 | 6,040.00 |
| 08/03/2011 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.64 | 94.3100 | 5.6400 | 94.3100 | 2,000.00 |
| 08/03/2011 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.69 | 94.2400 | 5.6900 | 94.2400 | 3,001.00 |
| 08/03/2011 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.74 | 94.2200 | 5.7400 | 94.2200 | 3,890.00 |
| 08/03/2011 | JBAF On 20-July-11 | | | Jibar Tradeable Future | 5.77 | 94.1800 | 5.7700 | 94.1800 | 2,000.00 |
| 08/03/2011 | JBAF On 17-August-11 | | | Jibar Tradeable Future | 5.94 | 94.0700 | 5.9400 | 94.0700 | 0.00 |
| 08/03/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 6.04 | 93.9700 | 6.0400 | 93.9700 | 14,390.00 |
| 08/03/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 6.67 | 93.4200 | 6.6700 | 93.4200 | 5,390.00 |
| 08/03/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 7.22 | 92.8500 | 7.2200 | 92.8500 | 1,090.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/03/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 7.69 | 92.4000 | 7.6900 | 92.4000 | 2,890.00 |
| 08/03/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 8.14 | 91.9400 | 8.1400 | 91.9400 | 44,510.00 |
| 08/03/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 8.46 | 91.6300 | 8.4600 | 91.6300 | 490.00 |
| 08/03/2011 | JN02 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 08/03/2011 | JN02 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/03/2011 | JN02 On 05-May-11 | 8.25 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/03/2011 | JN02 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/03/2011 | JN02 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 08/03/2011 | JN02 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 750000 | 1 | 0.00 |
| 08/03/2011 | JN02 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 08/03/2011 | JN05 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 08/03/2011 | JN05 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/03/2011 | JN05 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/03/2011 | JN05 On 05-May-11 | 8.25 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/03/2011 | JN05 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 750000 | 1 | 0.00 |
| 08/03/2011 | JN05 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 08/03/2011 | JN05 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 08/03/2011 | JN10 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 08/03/2011 | JN10 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/03/2011 | JN10 On 05-May-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/03/2011 | JN10 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/03/2011 | JN10 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 08/03/2011 | JN10 On 05-May-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/03/2011 | JN10 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 08/03/2011 | OTH1 On 05-May-11 | | | Index Future | 330.62 | 331.0870 | 330.6210 | 331.0870 | 3.00 |
| 08/03/2011 | OTH1 On 04-August-11 | | | Index Future | 335.33 | 335.7990 | 335.3270 | 335.7990 | 0.00 |
| 08/03/2011 | R157 On 05-May-11 | | | Bond Future | 8.03 | 121.8854 | 8.0310 | 121.8854 | 2,606.00 |
| 08/03/2011 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 409 | 0 | 409 | 0 | 0.00 |
| 08/03/2011 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 475 | 1 | 475 | 1 | 0.00 |
| 08/03/2011 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 350 | 0 | 350 | 0 | 0.00 |
| 08/03/2011 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 297 | 0 | 297 | 0 | 0.00 |
| 08/03/2011 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1853 | 2 | 1853 | 2 | 0.00 |
| 08/03/2011 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1700 | 2 | 1700 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/03/2011 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 1415 | 1 | 1415 | 1 | 0.00 |
| 08/03/2011 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 1554 | 1 | 1554 | 1 | 0.00 |
| 08/03/2011 | R157 On 04-August-11 | | | Bond Future | 8.21 | 123.6422 | 8.2060 | 123.6422 | 0.00 |
| 08/03/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 433 | 0 | 433 | 0 | 0.00 |
| 08/03/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 479 | 1 | 479 | 1 | 0.00 |
| 08/03/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 390 | 0 | 390 | 0 | 0.00 |
| 08/03/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 3311 | 3 | 3311 | 3 | 0.00 |
| 08/03/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 3009 | 3 | 3009 | 3 | 0.00 |
| 08/03/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 3158 | 3 | 3158 | 3 | 0.00 |
| 08/03/2011 | R157 On 03-November-11 | | | Bond Future | 8.40 | 118.5791 | 8.4020 | 118.5791 | 3,694.00 |
| 08/03/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 1565 | 2 | 1565 | 2 | 0.00 |
| 08/03/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 1482 | 2 | 1482 | 2 | 0.00 |
| 08/03/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 1652 | 2 | 1652 | 2 | 0.00 |
| 08/03/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 2016 | 2 | 2016 | 2 | 0.00 |
| 08/03/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 2205 | 2 | 2205 | 2 | 0.00 |
| 08/03/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 2109 | 2 | 2109 | 2 | 0.00 |
| 08/03/2011 | R157 On 02-February-12 | | | Bond Future | 8.62 | 120.3295 | 8.6170 | 120.3295 | 0.00 |
| 08/03/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 1983 | 2 | 1983 | 2 | 0.00 |
| 08/03/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 1901 | 2 | 1901 | 2 | 0.00 |
| 08/03/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 2068 | 2 | 2068 | 2 | 0.00 |
| 08/03/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 2291 | 2 | 2291 | 2 | 0.00 |
| 08/03/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 2458 | 2 | 2458 | 2 | 0.00 |
| 08/03/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 2373 | 2 | 2373 | 2 | 0.00 |
| 08/03/2011 | R186 On 05-May-11 | | | Bond Future | 9.07 | 115.9008 | 9.0730 | 115.9008 | 28,820.00 |
| 08/03/2011 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 1084 | 1 | 1084 | 1 | 0.00 |
| 08/03/2011 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 1231 | 1 | 1231 | 1 | 0.00 |
| 08/03/2011 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 949 | 1 | 949 | 1 | 0.00 |
| 08/03/2011 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 81 | 0 | 81 | 0 | 5,500.00 |
| 08/03/2011 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 4373 | 4 | 4373 | 4 | 0.00 |
| 08/03/2011 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 10359 | 10 | 10359 | 10 | 0.00 |
| 08/03/2011 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 3722 | 4 | 3722 | 4 | 0.00 |
| 08/03/2011 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 4040 | 4 | 4040 | 4 | 0.00 |
| 08/03/2011 | R186 On 04-August-11 | | | Bond Future | 9.18 | 112.2745 | 9.1780 | 112.2745 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/03/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 860 | 1 | 860 | 1 | 0.00 |
| 08/03/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 08/03/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 947 | 1 | 947 | 1 | 0.00 |
| 08/03/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 9081 | 9 | 9081 | 9 | 0.00 |
| 08/03/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 9893 | 10 | 9893 | 10 | 0.00 |
| 08/03/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 9483 | 9 | 9483 | 9 | 0.00 |
| 08/03/2011 | R186 On 03-November-11 | | | Bond Future | 9.28 | 113.8570 | 9.2840 | 113.8570 | 12,982.00 |
| 08/03/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 3549 | 4 | 3549 | 4 | 0.00 |
| 08/03/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 3738 | 4 | 3738 | 4 | 0.00 |
| 08/03/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 3364 | 3 | 3364 | 3 | 0.00 |
| 08/03/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 6298 | 6 | 6298 | 6 | 0.00 |
| 08/03/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 5781 | 6 | 5781 | 6 | 0.00 |
| 08/03/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 6036 | 6 | 6036 | 6 | 0.00 |
| 08/03/2011 | R186 On 02-February-12 | | | Bond Future | 9.39 | 110.2471 | 9.3890 | 110.2471 | 0.00 |
| 08/03/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 3836 | 4 | 3836 | 4 | 0.00 |
| 08/03/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 4018 | 4 | 4018 | 4 | 0.00 |
| 08/03/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 3659 | 4 | 3659 | 4 | 0.00 |
| 08/03/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 7459 | 7 | 7459 | 7 | 0.00 |
| 08/03/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 6935 | 7 | 6935 | 7 | 0.00 |
| 08/03/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 7193 | 7 | 7193 | 7 | 0.00 |
| 08/03/2011 | R201 On 05-May-11 | | | Bond Future | 7.67 | 106.6418 | 7.6670 | 106.6418 | 484.00 |
| 08/03/2011 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 828 | 1 | 828 | 1 | 0.00 |
| 08/03/2011 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 740 | 1 | 740 | 1 | 0.00 |
| 08/03/2011 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 920 | 1 | 920 | 1 | 0.00 |
| 08/03/2011 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 499 | 1 | 499 | 1 | 0.00 |
| 08/03/2011 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 635 | 1 | 635 | 1 | 0.00 |
| 08/03/2011 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 565 | 1 | 565 | 1 | 0.00 |
| 08/03/2011 | R201 On 04-August-11 | | | Bond Future | 7.84 | 103.7679 | 7.8350 | 103.7679 | 0.00 |
| 08/03/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 388 | 0 | 388 | 0 | 0.00 |
| 08/03/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 429 | 0 | 429 | 0 | 0.00 |
| 08/03/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 350 | 0 | 350 | 0 | 0.00 |
| 08/03/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 2249 | 2 | 2249 | 2 | 0.00 |
| 08/03/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 2026 | 2 | 2026 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/03/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 2136 | 2 | 2136 | 2 | 0.00 |
| 08/03/2011 | R201 On 03-November-11 | | | Bond Future | 8.02 | 105.2335 | 8.0210 | 105.2335 | 0.00 |
| 08/03/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 1271 | 1 | 1271 | 1 | 0.00 |
| 08/03/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 1201 | 1 | 1201 | 1 | 0.00 |
| 08/03/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 1344 | 1 | 1344 | 1 | 0.00 |
| 08/03/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 1264 | 1 | 1264 | 1 | 0.00 |
| 08/03/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 1396 | 1 | 1396 | 1 | 0.00 |
| 08/03/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 1329 | 1 | 1329 | 1 | 0.00 |
| 08/03/2011 | R201 On 02-February-12 | | | Bond Future | 8.22 | 102.3749 | 8.2240 | 102.3749 | 0.00 |
| 08/03/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 1615 | 2 | 1615 | 2 | 0.00 |
| 08/03/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 1547 | 2 | 1547 | 2 | 0.00 |
| 08/03/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 1684 | 2 | 1684 | 2 | 0.00 |
| 08/03/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 1492 | 2 | 1492 | 2 | 0.00 |
| 08/03/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 1608 | 2 | 1608 | 2 | 0.00 |
| 08/03/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1549 | 2 | 1549 | 2 | 0.00 |
| 08/03/2011 | R202 On 05-May-11 | | | Bond Future | 0.28 | 170.6471 | 0.2840 | 170.6471 | 10,489.00 |
| 08/03/2011 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 43988 | 44 | 43988 | 44 | 0.00 |
| 08/03/2011 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 45016 | 45 | 45016 | 45 | 0.00 |
| 08/03/2011 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 42949 | 43 | 42949 | 43 | 0.00 |
| 08/03/2011 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/03/2011 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/03/2011 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/03/2011 | R203 On 05-May-11 | | | Bond Future | 8.66 | 99.4330 | 8.6640 | 99.4330 | 516.00 |
| 08/03/2011 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 380 | 0 | 380 | 0 | 0.00 |
| 08/03/2011 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 442 | 1 | 442 | 1 | 0.00 |
| 08/03/2011 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 325 | 0 | 325 | 0 | 0.00 |
| 08/03/2011 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 2559 | 2 | 2559 | 2 | 0.00 |
| 08/03/2011 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 2189 | 2 | 2189 | 2 | 0.00 |
| 08/03/2011 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 2370 | 2 | 2370 | 2 | 0.00 |
| 08/03/2011 | R203 On 04-August-11 | | | Bond Future | 8.82 | 100.8649 | 8.8170 | 100.8649 | 0.00 |
| 08/03/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 482 | 1 | 482 | 1 | 0.00 |
| 08/03/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 433 | 0 | 433 | 0 | 0.00 |
| 08/03/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 533 | 1 | 533 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/03/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 4114 | 4 | 4114 | 4 | 0.00 |
| 08/03/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 4493 | 4 | 4493 | 4 | 0.00 |
| 08/03/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 4302 | 4 | 4302 | 4 | 0.00 |
| 08/03/2011 | R203 On 03-November-11 | | | Bond Future | 8.98 | 98.1310 | 8.9800 | 98.1310 | 1,416.00 |
| 08/03/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 1378 | 1 | 1378 | 1 | 0.00 |
| 08/03/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 1463 | 2 | 1463 | 2 | 0.00 |
| 08/03/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 1295 | 1 | 1295 | 1 | 0.00 |
| 08/03/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 3655 | 4 | 3655 | 4 | 0.00 |
| 08/03/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 3372 | 3 | 3372 | 3 | 0.00 |
| 08/03/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 3512 | 3 | 3512 | 3 | 0.00 |
| 08/03/2011 | R203 On 02-February-12 | | | Bond Future | 9.15 | 99.5752 | 9.1540 | 99.5752 | 0.00 |
| 08/03/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 1946 | 2 | 1946 | 2 | 0.00 |
| 08/03/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 2038 | 2 | 2038 | 2 | 0.00 |
| 08/03/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 1855 | 2 | 1855 | 2 | 0.00 |
| 08/03/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 3787 | 4 | 3787 | 4 | 0.00 |
| 08/03/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 3541 | 3 | 3541 | 3 | 0.00 |
| 08/03/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 3663 | 4 | 3663 | 4 | 0.00 |
| 08/03/2011 | R204 On 05-May-11 | | | Bond Future | 8.84 | 98.6730 | 8.8430 | 98.6730 | 100.00 |
| 08/03/2011 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 539 | 1 | 539 | 1 | 0.00 |
| 08/03/2011 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 466 | 1 | 466 | 1 | 0.00 |
| 08/03/2011 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 620 | 1 | 620 | 1 | 0.00 |
| 08/03/2011 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 2189 | 2 | 2189 | 2 | 0.00 |
| 08/03/2011 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 2577 | 2 | 2577 | 2 | 0.00 |
| 08/03/2011 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 2379 | 2 | 2379 | 2 | 0.00 |
| 08/03/2011 | R204 On 04-August-11 | | | Bond Future | 8.99 | 96.0626 | 8.9860 | 96.0626 | 0.00 |
| 08/03/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 418 | 0 | 418 | 0 | 0.00 |
| 08/03/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 463 | 1 | 463 | 1 | 0.00 |
| 08/03/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 376 | 0 | 376 | 0 | 0.00 |
| 08/03/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 5881 | 6 | 5881 | 6 | 0.00 |
| 08/03/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 5420 | 5 | 5420 | 5 | 0.00 |
| 08/03/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 5648 | 5 | 5648 | 5 | 0.00 |
| 08/03/2011 | R204 On 03-November-11 | | | Bond Future | 9.14 | 97.4170 | 9.1350 | 97.4170 | 1,876.00 |
| 08/03/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 1808 | 2 | 1808 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/03/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 1708 | 2 | 1708 | 2 | 0.00 |
| 08/03/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 1911 | 2 | 1911 | 2 | 0.00 |
| 08/03/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 3591 | 3 | 3591 | 3 | 0.00 |
| 08/03/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 3897 | 4 | 3897 | 4 | 0.00 |
| 08/03/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 3742 | 4 | 3742 | 4 | 0.00 |
| 08/03/2011 | R204 On 02-February-12 | | | Bond Future | 9.29 | 94.8229 | 9.2870 | 94.8229 | 0.00 |
| 08/03/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 2432 | 3 | 2432 | 3 | 0.00 |
| 08/03/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 2325 | 2 | 2325 | 2 | 0.00 |
| 08/03/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 2543 | 3 | 2543 | 3 | 0.00 |
| 08/03/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 3688 | 4 | 3688 | 4 | 0.00 |
| 08/03/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 3958 | 4 | 3958 | 4 | 0.00 |
| 08/03/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 3820 | 4 | 3820 | 4 | 0.00 |
| 08/03/2011 | R206 On 05-May-11 | | | Bond Future | 7.38 | 102.6925 | 7.3840 | 102.6925 | 0.00 |
| 08/03/2011 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 655 | 1 | 655 | 1 | 0.00 |
| 08/03/2011 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 728 | 1 | 728 | 1 | 0.00 |
| 08/03/2011 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 584 | 1 | 584 | 1 | 0.00 |
| 08/03/2011 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 426 | 0 | 426 | 0 | 0.00 |
| 08/03/2011 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 331 | 0 | 331 | 0 | 0.00 |
| 08/03/2011 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 377 | 0 | 377 | 0 | 0.00 |
| 08/03/2011 | R206 On 04-August-11 | | | Bond Future | 7.58 | 100.4037 | 7.5760 | 100.4037 | 0.00 |
| 08/03/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 280 | 0 | 280 | 0 | 0.00 |
| 08/03/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 252 | 0 | 252 | 0 | 0.00 |
| 08/03/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 312 | 0 | 312 | 0 | 0.00 |
| 08/03/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 1467 | 1 | 1467 | 1 | 0.00 |
| 08/03/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 1629 | 2 | 1629 | 2 | 0.00 |
| 08/03/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 1546 | 2 | 1546 | 2 | 0.00 |
| 08/03/2011 | R206 On 03-November-11 | | | Bond Future | 7.79 | 101.8222 | 7.7910 | 101.8222 | 0.00 |
| 08/03/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 881 | 1 | 881 | 1 | 0.00 |
| 08/03/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 932 | 1 | 932 | 1 | 0.00 |
| 08/03/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 831 | 1 | 831 | 1 | 0.00 |
| 08/03/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 1010 | 1 | 1010 | 1 | 0.00 |
| 08/03/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 914 | 1 | 914 | 1 | 0.00 |
| 08/03/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 962 | 1 | 962 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/03/2011 | R206 On 02-February-12 | | | Bond Future | 8.04 | 99.5586 | 8.0430 | 99.5586 | 0.00 |
| 08/03/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 1020 | 1 | 1020 | 1 | 0.00 |
| 08/03/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 1066 | 1 | 1066 | 1 | 0.00 |
| 08/03/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 975 | 1 | 975 | 1 | 0.00 |
| 08/03/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 1138 | 1 | 1138 | 1 | 0.00 |
| 08/03/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 1054 | 1 | 1054 | 1 | 0.00 |
| 08/03/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 1095 | 1 | 1095 | 1 | 0.00 |
| 08/03/2011 | R207 On 05-May-11 | | | Bond Future | 8.89 | 92.6907 | 8.8860 | 92.6907 | 1,020.00 |
| 08/03/2011 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 539 | 1 | 539 | 1 | 0.00 |
| 08/03/2011 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 468 | 1 | 468 | 1 | 0.00 |
| 08/03/2011 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 619 | 1 | 619 | 1 | 0.00 |
| 08/03/2011 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 2521 | 2 | 2521 | 2 | 0.00 |
| 08/03/2011 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 2946 | 3 | 2946 | 3 | 0.00 |
| 08/03/2011 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 2729 | 3 | 2729 | 3 | 0.00 |
| 08/03/2011 | R207 On 04-August-11 | | | Bond Future | 9.02 | 90.3869 | 9.0180 | 90.3869 | 0.00 |
| 08/03/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 721 | 1 | 721 | 1 | 0.00 |
| 08/03/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 789 | 1 | 789 | 1 | 0.00 |
| 08/03/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 659 | 1 | 659 | 1 | 0.00 |
| 08/03/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 5243 | 5 | 5243 | 5 | 0.00 |
| 08/03/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 4797 | 5 | 4797 | 5 | 0.00 |
| 08/03/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 5017 | 5 | 5017 | 5 | 0.00 |
| 08/03/2011 | R207 On 03-November-11 | | | Bond Future | 9.15 | 91.6599 | 9.1490 | 91.6599 | 600.00 |
| 08/03/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 1871 | 2 | 1871 | 2 | 0.00 |
| 08/03/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 1768 | 2 | 1768 | 2 | 0.00 |
| 08/03/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 1979 | 2 | 1979 | 2 | 0.00 |
| 08/03/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 3846 | 4 | 3846 | 4 | 0.00 |
| 08/03/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 4179 | 4 | 4179 | 4 | 0.00 |
| 08/03/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 4010 | 4 | 4010 | 4 | 0.00 |
| 08/03/2011 | R207 On 02-February-12 | | | Bond Future | 9.28 | 89.3763 | 9.2840 | 89.3763 | 0.00 |
| 08/03/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 2562 | 3 | 2562 | 3 | 0.00 |
| 08/03/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 2449 | 3 | 2449 | 3 | 0.00 |
| 08/03/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 2679 | 3 | 2679 | 3 | 0.00 |
| 08/03/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 3889 | 4 | 3889 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/03/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 4183 | 4 | 4183 | 4 | 0.00 |
| 08/03/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 4034 | 4 | 4034 | 4 | 0.00 |
| 08/03/2011 | R208 On 05-May-11 | | | Bond Future | 8.96 | 86.6071 | 8.9590 | 86.6071 | 190.00 |
| 08/03/2011 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 474 | 1 | 474 | 1 | 0.00 |
| 08/03/2011 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 547 | 1 | 547 | 1 | 0.00 |
| 08/03/2011 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 409 | 0 | 409 | 0 | 0.00 |
| 08/03/2011 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 3459 | 3 | 3459 | 3 | 0.00 |
| 08/03/2011 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 2987 | 3 | 2987 | 3 | 0.00 |
| 08/03/2011 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 3218 | 3 | 3218 | 3 | 0.00 |
| 08/03/2011 | R208 On 04-August-11 | | | Bond Future | 9.08 | 87.8500 | 9.0780 | 87.8500 | 0.00 |
| 08/03/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 661 | 1 | 661 | 1 | 0.00 |
| 08/03/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 725 | 1 | 725 | 1 | 0.00 |
| 08/03/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 601 | 1 | 601 | 1 | 0.00 |
| 08/03/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 5816 | 6 | 5816 | 6 | 0.00 |
| 08/03/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 5326 | 5 | 5326 | 5 | 0.00 |
| 08/03/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 5568 | 5 | 5568 | 5 | 0.00 |
| 08/03/2011 | R208 On 03-November-11 | | | Bond Future | 9.20 | 85.6952 | 9.2000 | 85.6952 | 5,603.00 |
| 08/03/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 1877 | 2 | 1877 | 2 | 0.00 |
| 08/03/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 1987 | 2 | 1987 | 2 | 0.00 |
| 08/03/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 1771 | 2 | 1771 | 2 | 0.00 |
| 08/03/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 4620 | 5 | 4620 | 5 | 0.00 |
| 08/03/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 4256 | 4 | 4256 | 4 | 0.00 |
| 08/03/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 4435 | 4 | 4435 | 4 | 0.00 |
| 08/03/2011 | R208 On 02-February-12 | | | Bond Future | 9.32 | 86.9577 | 9.3230 | 86.9577 | 0.00 |
| 08/03/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 2711 | 3 | 2711 | 3 | 0.00 |
| 08/03/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 2834 | 3 | 2834 | 3 | 0.00 |
| 08/03/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 2591 | 3 | 2591 | 3 | 0.00 |
| 08/03/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 4652 | 5 | 4652 | 5 | 0.00 |
| 08/03/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 4336 | 4 | 4336 | 4 | 0.00 |
| 08/03/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 4492 | 4 | 4492 | 4 | 0.00 |
| 08/03/2011 | R209 On 05-May-11 | | | Bond Future | 9.14 | 72.7408 | 9.1380 | 72.7408 | 21,100.00 |
| 08/03/2011 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 352 | 0 | 352 | 0 | 0.00 |
| 08/03/2011 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 296 | 0 | 296 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/03/2011 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 415 | 0 | 415 | 0 | 0.00 |
| 08/03/2011 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 5048 | 5 | 5048 | 5 | 0.00 |
| 08/03/2011 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 5765 | 6 | 5765 | 6 | 0.00 |
| 08/03/2011 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 5402 | 5 | 5402 | 5 | 0.00 |
| 08/03/2011 | R209 On 04-August-11 | | | Bond Future | 9.22 | 73.7891 | 9.2200 | 73.7891 | 0.00 |
| 08/03/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 1085 | 1 | 1085 | 1 | 0.00 |
| 08/03/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 1185 | 1 | 1185 | 1 | 0.00 |
| 08/03/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 7053 | 7 | 7053 | 7 | 0.00 |
| 08/03/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 992 | 1 | 992 | 1 | 0.00 |
| 08/03/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 7063 | 7 | 7063 | 7 | 0.00 |
| 08/03/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 1013 | 1 | 1013 | 1 | 0.00 |
| 08/03/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 6421 | 6 | 6421 | 6 | 0.00 |
| 08/03/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 6737 | 7 | 6737 | 7 | 0.00 |
| 08/03/2011 | R209 On 03-November-11 | | | Bond Future | 9.30 | 71.6921 | 9.3010 | 71.6921 | 1,033.00 |
| 08/03/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 2193 | 2 | 2193 | 2 | 0.00 |
| 08/03/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 2065 | 2 | 2065 | 2 | 0.00 |
| 08/03/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 2329 | 2 | 2329 | 2 | 0.00 |
| 08/03/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 6130 | 6 | 6130 | 6 | 0.00 |
| 08/03/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 6664 | 6 | 6664 | 6 | 0.00 |
| 08/03/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 6391 | 6 | 6391 | 6 | 0.00 |
| 08/03/2011 | R209 On 02-February-12 | | | Bond Future | 9.38 | 72.7438 | 9.3820 | 72.7438 | 0.00 |
| 08/03/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3362 | 3 | 3362 | 3 | 0.00 |
| 08/03/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3209 | 3 | 3209 | 3 | 0.00 |
| 08/03/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3517 | 4 | 3517 | 4 | 0.00 |
| 08/03/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 5964 | 6 | 5964 | 6 | 0.00 |
| 08/03/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 6420 | 6 | 6420 | 6 | 0.00 |
| 08/03/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 6189 | 6 | 6189 | 6 | 0.00 |
| 08/03/2011 | R211 On 05-May-11 | | | Bond Future | 1.60 | 105.5717 | 1.6040 | 105.5717 | 539.00 |
| 08/03/2011 | R211 On 05-May-11 | 2.14 | Call | Bond Future | 2954 | 3 | 2954 | 3 | 0.00 |
| 08/03/2011 | R211 On 05-May-11 | 2.19 | Call | Bond Future | 3224 | 3 | 3224 | 3 | 0.00 |
| 08/03/2011 | R211 On 05-May-11 | 2.09 | Call | Bond Future | 2682 | 3 | 2682 | 3 | 0.00 |
| 08/03/2011 | R211 On 05-May-11 | 2.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/03/2011 | R211 On 05-May-11 | 2.19 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/03/2011 | R211 On 05-May-11 | 2.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/03/2011 | R212 On 05-May-11 | | | Bond Future | 2.40 | 104.1386 | 2.4000 | 104.1386 | 2,518.00 |
| 08/03/2011 | R212 On 05-May-11 | 2.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/03/2011 | R212 On 05-May-11 | 2.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/03/2011 | R212 On 05-May-11 | 2.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/03/2011 | R212 On 05-May-11 | 2.20 | Put | Bond Future | 1937 | 2 | 1937 | 2 | 0.00 |
| 08/03/2011 | R212 On 05-May-11 | 2.30 | Put | Bond Future | 963 | 1 | 963 | 1 | 0.00 |
| 08/03/2011 | R212 On 05-May-11 | 2.25 | Put | Bond Future | 1449 | 1 | 1449 | 1 | 0.00 |
| 08/03/2011 | R213 On 05-May-11 | | | Bond Future | 9.13 | 81.9674 | 9.1310 | 81.9674 | 0.00 |
| 08/03/2011 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/03/2011 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/03/2011 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/03/2011 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 9048 | 9 | 9048 | 9 | 0.00 |
| 08/03/2011 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 9961 | 10 | 9961 | 10 | 0.00 |
| 08/03/2011 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 9502 | 10 | 9502 | 10 | 0.00 |
| 08/03/2011 | R213 On 04-August-11 | | | Bond Future | 9.22 | 83.1452 | 9.2190 | 83.1452 | 0.00 |
| 08/03/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/03/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/03/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/03/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 10592 | 11 | 10592 | 11 | 0.00 |
| 08/03/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 9684 | 10 | 9684 | 10 | 0.00 |
| 08/03/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 10136 | 10 | 10136 | 10 | 0.00 |
| 08/03/2011 | R213 On 03-November-11 | | | Bond Future | 9.31 | 80.7846 | 9.3090 | 80.7846 | 0.00 |
| 08/03/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/03/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/03/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/03/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 4758 | 5 | 4758 | 5 | 0.00 |
| 08/03/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 3948 | 4 | 3948 | 4 | 0.00 |
| 08/03/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 4352 | 4 | 4352 | 4 | 0.00 |
| 08/03/2011 | R213 On 02-February-12 | | | Bond Future | 9.40 | 81.9730 | 9.4010 | 81.9730 | 0.00 |
| 08/03/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/03/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/03/2011 | R213 On 02-February-12 | 8.95 | 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 |
|------------|------------------------|--------|--------------|---------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/03/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 3425 | 3 | 3425 | 3 | 0.00 |
| 08/03/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 2646 | 3 | 2646 | 3 | 0.00 |
| 08/03/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 3034 | 3 | 3034 | 3 | 0.00 |
| 08/03/2011 | TRT1 On 05-May-11 | | | Index Future | 334.82 | 335.2600 | 334.8240 | 335.2600 | 100.00 |
| 08/03/2011 | TRT1 On 04-August-11 | | | Index Future | 339.43 | 339.8650 | 339.4250 | 339.8650 | 0.00 |
| 09/03/2011 | AL7T On 05-May-11 | | | Index Future | 366.98 | 365.7950 | 366.9810 | 365.7950 | 30.00 |
| 09/03/2011 | AL7T On 04-August-11 | | | Index Future | 372.21 | 371.0020 | 372.2050 | 371.0020 | 0.00 |
| 09/03/2011 | ALBI On 05-May-11 | | | Index Future | 338.82 | 337.7530 | 338.8160 | 337.7530 | 1,064.00 |
| 09/03/2011 | ALBI On 04-August-11 | | | Index Future | 343.64 | 342.5610 | 343.6400 | 342.5610 | 0.00 |
| 09/03/2011 | CAAB On 18-March-11 | | | Can-Do Future | 6.88 | 6.9289 | 6.8790 | 6.9289 | 1,000.00 |
| 09/03/2011 | CAAB On 18-March-11 | 6.85 | Call | Can-Do Future | 71 | 0 | 71 | 0 | 0.00 |
| 09/03/2011 | CAAB On 18-March-11 | 6.80 | Call | Can-Do Future | 105 | 0 | 105 | 0 | 0.00 |
| 09/03/2011 | CAAB On 18-March-11 | 6.90 | Call | Can-Do Future | 48 | 0 | 48 | 0 | 0.00 |
| 09/03/2011 | CAAB On 18-March-11 | 6.90 | Put | Can-Do Future | 69 | 0 | 69 | 0 | 0.00 |
| 09/03/2011 | CAAB On 18-March-11 | 6.80 | Put | Can-Do Future | 26 | 0 | 26 | 0 | 0.00 |
| 09/03/2011 | CAAB On 18-March-11 | 6.85 | Put | Can-Do Future | 42 | 0 | 42 | 0 | 0.00 |
| 09/03/2011 | CAAC On 18-March-11 | | | Can-Do Future | 9.56 | 9.6042 | 9.5580 | 9.6042 | 1,000.00 |
| 09/03/2011 | CAAC On 18-March-11 | 9.60 | Call | Can-Do Future | 57 | 0 | 57 | 0 | 0.00 |
| 09/03/2011 | CAAC On 18-March-11 | 9.65 | Call | Can-Do Future | 41 | 0 | 41 | 0 | 0.00 |
| 09/03/2011 | CAAC On 18-March-11 | 9.55 | Call | Can-Do Future | 78 | 0 | 78 | 0 | 0.00 |
| 09/03/2011 | CAAC On 18-March-11 | 9.55 | Put | Can-Do Future | 70 | 0 | 70 | 0 | 0.00 |
| 09/03/2011 | CAAC On 18-March-11 | 9.65 | Put | Can-Do Future | 133 | 0 | 133 | 0 | 0.00 |
| 09/03/2011 | CAAC On 18-March-11 | 9.60 | Put | Can-Do Future | 99 | 0 | 99 | 0 | 0.00 |
| 09/03/2011 | CRD1 On 05-May-11 | | | Index Future | 153.91 | 153.5630 | 153.9110 | 153.5630 | 2.00 |
| 09/03/2011 | CRD1 On 04-August-11 | | | Index Future | 156.03 | 155.6730 | 156.0260 | 155.6730 | 0.00 |
| 09/03/2011 | GOVI On 05-May-11 | | | GOVI | 340.07 | 339.0070 | 340.0690 | 339.0070 | 209.00 |
| 09/03/2011 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/03/2011 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/03/2011 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/03/2011 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 89410 | 10 | 89410 | 10 | 0.00 |
| 09/03/2011 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 89210 | 10 | 89210 | 10 | 0.00 |
| 09/03/2011 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 89310 | 10 | 89310 | 10 | 0.00 |
| 09/03/2011 | GOVI On 04-August-11 | | | GOVI | 344.91 | 343.8320 | 344.9100 | 343.8320 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/03/2011 | GOVI On 04-August-11 | 348.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/03/2011 | GOVI On 04-August-11 | 348.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/03/2011 | GOVI On 04-August-11 | 347.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/03/2011 | GOVI On 04-August-11 | 347.99 | Put | GOVI | 30800 | 4 | 30800 | 4 | 0.00 |
| 09/03/2011 | GOVI On 04-August-11 | 348.01 | Put | GOVI | 31000 | 4 | 31000 | 4 | 0.00 |
| 09/03/2011 | GOVI On 04-August-11 | 348.00 | Put | GOVI | 30900 | 4 | 30900 | 4 | 0.00 |
| 09/03/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 09/03/2011 | IGOV On 05-May-11 | | | Index Future | 150.81 | 150.6480 | 150.8100 | 150.6480 | 60.00 |
| 09/03/2011 | IGOV On 04-August-11 | | | Index Future | 152.96 | 152.7930 | 152.9570 | 152.7930 | 0.00 |
| 09/03/2011 | ILBI On 05-May-11 | | | Index Future | 407.93 | 407.3820 | 407.9340 | 407.3820 | 336.00 |
| 09/03/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 09/03/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 09/03/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 09/03/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 09/03/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 09/03/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 09/03/2011 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.58 | 94.4300 | 5.5800 | 94.4300 | 6,040.00 |
| 09/03/2011 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.63 | 94.3600 | 5.6300 | 94.3600 | 2,000.00 |
| 09/03/2011 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.68 | 94.3100 | 5.6800 | 94.3100 | 3,001.00 |
| 09/03/2011 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.70 | 94.2600 | 5.7000 | 94.2600 | 3,890.00 |
| 09/03/2011 | JBAF On 20-July-11 | | | Jibar Tradeable Future | 5.78 | 94.2300 | 5.7800 | 94.2300 | 2,000.00 |
| 09/03/2011 | JBAF On 17-August-11 | | | Jibar Tradeable Future | 5.86 | 94.0600 | 5.8600 | 94.0600 | 0.00 |
| 09/03/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.95 | 93.9600 | 5.9500 | 93.9600 | 14,390.00 |
| 09/03/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 6.61 | 93.3300 | 6.6100 | 93.3300 | 5,390.00 |
| 09/03/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 7.12 | 92.7800 | 7.1200 | 92.7800 | 1,090.00 |
| 09/03/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 7.60 | 92.3100 | 7.6000 | 92.3100 | 2,890.00 |
| 09/03/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 8.08 | 91.8600 | 8.0800 | 91.8600 | 44,510.00 |
| 09/03/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 8.43 | 91.5400 | 8.4300 | 91.5400 | 490.00 |
| 09/03/2011 | JN02 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 09/03/2011 | JN02 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/03/2011 | JN02 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/03/2011 | JN02 On 05-May-11 | 8.25 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/03/2011 | JN02 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 750000 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/03/2011 | JN02 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 09/03/2011 | JN02 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 09/03/2011 | JN05 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 09/03/2011 | JN05 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/03/2011 | JN05 On 05-May-11 | 8.25 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/03/2011 | JN05 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/03/2011 | JN05 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 09/03/2011 | JN05 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 750000 | 1 | 0.00 |
| 09/03/2011 | JN05 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 09/03/2011 | JN10 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 09/03/2011 | JN10 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/03/2011 | JN10 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/03/2011 | JN10 On 05-May-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/03/2011 | JN10 On 05-May-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/03/2011 | JN10 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 09/03/2011 | JN10 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 09/03/2011 | OTH1 On 05-May-11 | | | Index Future | 331.70 | 330.6210 | 331.6950 | 330.6210 | 3.00 |
| 09/03/2011 | OTH1 On 04-August-11 | | | Index Future | 336.42 | 335.3270 | 336.4180 | 335.3270 | 0.00 |
| 09/03/2011 | R157 On 05-May-11 | | | Bond Future | 7.94 | 121.7679 | 7.9380 | 121.7679 | 2,406.00 |
| 09/03/2011 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 528 | 0 | 528 | 0 | 0.00 |
| 09/03/2011 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 607 | 0 | 607 | 0 | 0.00 |
| 09/03/2011 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 391 | 0 | 391 | 0 | 0.00 |
| 09/03/2011 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 456 | 0 | 456 | 0 | 0.00 |
| 09/03/2011 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1429 | 2 | 1429 | 2 | 0.00 |
| 09/03/2011 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1569 | 2 | 1569 | 2 | 0.00 |
| 09/03/2011 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 1170 | 1 | 1170 | 1 | 0.00 |
| 09/03/2011 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 1296 | 2 | 1296 | 2 | 0.00 |
| 09/03/2011 | R157 On 04-August-11 | | | Bond Future | 8.11 | 123.5204 | 8.1050 | 123.5204 | 0.00 |
| 09/03/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 521 | 0 | 521 | 0 | 0.00 |
| 09/03/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 472 | 0 | 472 | 0 | 0.00 |
| 09/03/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 574 | 0 | 574 | 0 | 0.00 |
| 09/03/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 2719 | 3 | 2719 | 3 | 0.00 |
| 09/03/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 3008 | 3 | 3008 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/03/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 2861 | 3 | 2861 | 3 | 0.00 |
| 09/03/2011 | R157 On 03-November-11 | | | Bond Future | 8.29 | 118.4578 | 8.2930 | 118.4578 | 3,694.00 |
| 09/03/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 1747 | 2 | 1747 | 2 | 0.00 |
| 09/03/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 1840 | 2 | 1840 | 2 | 0.00 |
| 09/03/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 1658 | 1 | 1658 | 1 | 0.00 |
| 09/03/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 1992 | 2 | 1992 | 2 | 0.00 |
| 09/03/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 1815 | 2 | 1815 | 2 | 0.00 |
| 09/03/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 1901 | 2 | 1901 | 2 | 0.00 |
| 09/03/2011 | R157 On 02-February-12 | | | Bond Future | 8.50 | 120.2032 | 8.4980 | 120.2032 | 0.00 |
| 09/03/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 2176 | 2 | 2176 | 2 | 0.00 |
| 09/03/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 2266 | 2 | 2266 | 2 | 0.00 |
| 09/03/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 2089 | 2 | 2089 | 2 | 0.00 |
| 09/03/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 2249 | 2 | 2249 | 2 | 0.00 |
| 09/03/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 2093 | 2 | 2093 | 2 | 0.00 |
| 09/03/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 2169 | 2 | 2169 | 2 | 0.00 |
| 09/03/2011 | R186 On 05-May-11 | | | Bond Future | 9.02 | 115.8109 | 9.0240 | 115.8109 | 28,820.00 |
| 09/03/2011 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 1209 | 1 | 1209 | 1 | 0.00 |
| 09/03/2011 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 1368 | 1 | 1368 | 1 | 0.00 |
| 09/03/2011 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 94 | 0 | 94 | 0 | 5,500.00 |
| 09/03/2011 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 1062 | 1 | 1062 | 1 | 0.00 |
| 09/03/2011 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 4045 | 4 | 4045 | 4 | 0.00 |
| 09/03/2011 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 9931 | 10 | 9931 | 10 | 0.00 |
| 09/03/2011 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 3418 | 4 | 3418 | 4 | 0.00 |
| 09/03/2011 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 3724 | 4 | 3724 | 4 | 0.00 |
| 09/03/2011 | R186 On 04-August-11 | | | Bond Future | 9.13 | 112.1865 | 9.1270 | 112.1865 | 0.00 |
| 09/03/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 938 | 1 | 938 | 1 | 0.00 |
| 09/03/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 1031 | 1 | 1031 | 1 | 0.00 |
| 09/03/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 850 | 1 | 850 | 1 | 0.00 |
| 09/03/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 9516 | 10 | 9516 | 10 | 0.00 |
| 09/03/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 8715 | 9 | 8715 | 9 | 0.00 |
| 09/03/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 9112 | 9 | 9112 | 9 | 0.00 |
| 09/03/2011 | R186 On 03-November-11 | | | Bond Future | 9.23 | 113.7708 | 9.2310 | 113.7708 | 12,982.00 |
| 09/03/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 3742 | 4 | 3742 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/03/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 3551 | 3 | 3551 | 3 | 0.00 |
| 09/03/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 3939 | 4 | 3939 | 4 | 0.00 |
| 09/03/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 5524 | 6 | 5524 | 6 | 0.00 |
| 09/03/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 6027 | 6 | 6027 | 6 | 0.00 |
| 09/03/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 5771 | 6 | 5771 | 6 | 0.00 |
| 09/03/2011 | R186 On 02-February-12 | | | Bond Future | 9.34 | 110.1627 | 9.3350 | 110.1627 | 0.00 |
| 09/03/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 4025 | 4 | 4025 | 4 | 0.00 |
| 09/03/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 3842 | 4 | 3842 | 4 | 0.00 |
| 09/03/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 4213 | 4 | 4213 | 4 | 0.00 |
| 09/03/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 6673 | 7 | 6673 | 7 | 0.00 |
| 09/03/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 7184 | 7 | 7184 | 7 | 0.00 |
| 09/03/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 6925 | 7 | 6925 | 7 | 0.00 |
| 09/03/2011 | R201 On 05-May-11 | | | Bond Future | 7.55 | 106.7148 | 7.5530 | 106.7148 | 484.00 |
| 09/03/2011 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 1041 | 1 | 1041 | 1 | 0.00 |
| 09/03/2011 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1147 | 1 | 1147 | 1 | 0.00 |
| 09/03/2011 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 941 | 1 | 941 | 1 | 0.00 |
| 09/03/2011 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 474 | 1 | 474 | 1 | 0.00 |
| 09/03/2011 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 364 | 0 | 364 | 0 | 0.00 |
| 09/03/2011 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 416 | 1 | 416 | 1 | 0.00 |
| 09/03/2011 | R201 On 04-August-11 | | | Bond Future | 7.71 | 103.8389 | 7.7100 | 103.8389 | 0.00 |
| 09/03/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 488 | 0 | 488 | 0 | 0.00 |
| 09/03/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 443 | 0 | 443 | 0 | 0.00 |
| 09/03/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 536 | 0 | 536 | 0 | 0.00 |
| 09/03/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1763 | 2 | 1763 | 2 | 0.00 |
| 09/03/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1972 | 2 | 1972 | 2 | 0.00 |
| 09/03/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1866 | 2 | 1866 | 2 | 0.00 |
| 09/03/2011 | R201 On 03-November-11 | | | Bond Future | 7.89 | 105.3076 | 7.8850 | 105.3076 | 0.00 |
| 09/03/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 1464 | 1 | 1464 | 1 | 0.00 |
| 09/03/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 1543 | 1 | 1543 | 1 | 0.00 |
| 09/03/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 1387 | 1 | 1387 | 1 | 0.00 |
| 09/03/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 1208 | 1 | 1208 | 1 | 0.00 |
| 09/03/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 1089 | 1 | 1089 | 1 | 0.00 |
| 09/03/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 1147 | 1 | 1147 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/03/2011 | R201 On 02-February-12 | | | Bond Future | 8.08 | 102.4508 | 8.0750 | 102.4508 | 0.00 |
| 09/03/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 1814 | 2 | 1814 | 2 | 0.00 |
| 09/03/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 1888 | 2 | 1888 | 2 | 0.00 |
| 09/03/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 1742 | 2 | 1742 | 2 | 0.00 |
| 09/03/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 1425 | 2 | 1425 | 2 | 0.00 |
| 09/03/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 1317 | 1 | 1317 | 1 | 0.00 |
| 09/03/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1370 | 2 | 1370 | 2 | 0.00 |
| 09/03/2011 | R202 On 05-May-11 | | | Bond Future | 0.28 | 170.6471 | 0.2840 | 170.6471 | 10,489.00 |
| 09/03/2011 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 43988 | 44 | 43988 | 44 | 0.00 |
| 09/03/2011 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 45016 | 45 | 45016 | 45 | 0.00 |
| 09/03/2011 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 42949 | 43 | 42949 | 43 | 0.00 |
| 09/03/2011 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/03/2011 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/03/2011 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/03/2011 | R203 On 05-May-11 | | | Bond Future | 8.59 | 99.2476 | 8.5880 | 99.2476 | 516.00 |
| 09/03/2011 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 466 | 0 | 466 | 0 | 0.00 |
| 09/03/2011 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 401 | 0 | 401 | 0 | 0.00 |
| 09/03/2011 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 539 | 0 | 539 | 0 | 0.00 |
| 09/03/2011 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1925 | 2 | 1925 | 2 | 0.00 |
| 09/03/2011 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 2273 | 3 | 2273 | 3 | 0.00 |
| 09/03/2011 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 2095 | 2 | 2095 | 2 | 0.00 |
| 09/03/2011 | R203 On 04-August-11 | | | Bond Future | 8.74 | 100.6730 | 8.7360 | 100.6730 | 0.00 |
| 09/03/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 557 | 0 | 557 | 0 | 0.00 |
| 09/03/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 613 | 1 | 613 | 1 | 0.00 |
| 09/03/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 502 | 0 | 502 | 0 | 0.00 |
| 09/03/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 4191 | 4 | 4191 | 4 | 0.00 |
| 09/03/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 3824 | 4 | 3824 | 4 | 0.00 |
| 09/03/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 4007 | 4 | 4007 | 4 | 0.00 |
| 09/03/2011 | R203 On 03-November-11 | | | Bond Future | 8.90 | 97.9378 | 8.8950 | 97.9378 | 1,416.00 |
| 09/03/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 1514 | 1 | 1514 | 1 | 0.00 |
| 09/03/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 1426 | 1 | 1426 | 1 | 0.00 |
| 09/03/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 1605 | 1 | 1605 | 1 | 0.00 |
| 09/03/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 3140 | 3 | 3140 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/03/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 3412 | 4 | 3412 | 4 | 0.00 |
| 09/03/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 3274 | 4 | 3274 | 4 | 0.00 |
| 09/03/2011 | R203 On 02-February-12 | | | Bond Future | 9.06 | 99.3774 | 9.0630 | 99.3774 | 0.00 |
| 09/03/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 2104 | 2 | 2104 | 2 | 0.00 |
| 09/03/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 2010 | 2 | 2010 | 2 | 0.00 |
| 09/03/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 2202 | 2 | 2202 | 2 | 0.00 |
| 09/03/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 3321 | 4 | 3321 | 4 | 0.00 |
| 09/03/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 3559 | 4 | 3559 | 4 | 0.00 |
| 09/03/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 3438 | 4 | 3438 | 4 | 0.00 |
| 09/03/2011 | R204 On 05-May-11 | | | Bond Future | 8.78 | 98.4608 | 8.7820 | 98.4608 | 100.00 |
| 09/03/2011 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 627 | 1 | 627 | 1 | 0.00 |
| 09/03/2011 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 717 | 1 | 717 | 1 | 0.00 |
| 09/03/2011 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 545 | 0 | 545 | 0 | 0.00 |
| 09/03/2011 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 2333 | 3 | 2333 | 3 | 0.00 |
| 09/03/2011 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1962 | 2 | 1962 | 2 | 0.00 |
| 09/03/2011 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 2143 | 2 | 2143 | 2 | 0.00 |
| 09/03/2011 | R204 On 04-August-11 | | | Bond Future | 8.92 | 95.8469 | 8.9220 | 95.8469 | 0.00 |
| 09/03/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 469 | 0 | 469 | 0 | 0.00 |
| 09/03/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 424 | 0 | 424 | 0 | 0.00 |
| 09/03/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 519 | 0 | 519 | 0 | 0.00 |
| 09/03/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 5147 | 5 | 5147 | 5 | 0.00 |
| 09/03/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 5600 | 6 | 5600 | 6 | 0.00 |
| 09/03/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 5371 | 6 | 5371 | 6 | 0.00 |
| 09/03/2011 | R204 On 03-November-11 | | | Bond Future | 9.07 | 97.1985 | 9.0680 | 97.1985 | 1,876.00 |
| 09/03/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 1938 | 2 | 1938 | 2 | 0.00 |
| 09/03/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 2047 | 2 | 2047 | 2 | 0.00 |
| 09/03/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 1834 | 2 | 1834 | 2 | 0.00 |
| 09/03/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 3690 | 4 | 3690 | 4 | 0.00 |
| 09/03/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 3394 | 4 | 3394 | 4 | 0.00 |
| 09/03/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 3539 | 4 | 3539 | 4 | 0.00 |
| 09/03/2011 | R204 On 02-February-12 | | | Bond Future | 9.22 | 94.6021 | 9.2170 | 94.6021 | 0.00 |
| 09/03/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 2580 | 2 | 2580 | 2 | 0.00 |
| 09/03/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 2695 | 3 | 2695 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/03/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 2468 | 2 | 2468 | 2 | 0.00 |
| 09/03/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 3765 | 4 | 3765 | 4 | 0.00 |
| 09/03/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 3503 | 4 | 3503 | 4 | 0.00 |
| 09/03/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 3632 | 4 | 3632 | 4 | 0.00 |
| 09/03/2011 | R206 On 05-May-11 | | | Bond Future | 7.26 | 102.6445 | 7.2570 | 102.6445 | 0.00 |
| 09/03/2011 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 845 | 1 | 845 | 1 | 0.00 |
| 09/03/2011 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 763 | 1 | 763 | 1 | 0.00 |
| 09/03/2011 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 929 | 1 | 929 | 1 | 0.00 |
| 09/03/2011 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 226 | 0 | 226 | 0 | 0.00 |
| 09/03/2011 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 299 | 0 | 299 | 0 | 0.00 |
| 09/03/2011 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 262 | 0 | 262 | 0 | 0.00 |
| 09/03/2011 | R206 On 04-August-11 | | | Bond Future | 7.43 | 100.3557 | 7.4340 | 100.3557 | 0.00 |
| 09/03/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 365 | 0 | 365 | 0 | 0.00 |
| 09/03/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 404 | 0 | 404 | 0 | 0.00 |
| 09/03/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 331 | 0 | 331 | 0 | 0.00 |
| 09/03/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 1398 | 2 | 1398 | 2 | 0.00 |
| 09/03/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 1249 | 1 | 1249 | 1 | 0.00 |
| 09/03/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 1321 | 2 | 1321 | 2 | 0.00 |
| 09/03/2011 | R206 On 03-November-11 | | | Bond Future | 7.63 | 101.7730 | 7.6310 | 101.7730 | 0.00 |
| 09/03/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 1042 | 1 | 1042 | 1 | 0.00 |
| 09/03/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 987 | 1 | 987 | 1 | 0.00 |
| 09/03/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 1099 | 1 | 1099 | 1 | 0.00 |
| 09/03/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 766 | 1 | 766 | 1 | 0.00 |
| 09/03/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 851 | 1 | 851 | 1 | 0.00 |
| 09/03/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 807 | 1 | 807 | 1 | 0.00 |
| 09/03/2011 | R206 On 02-February-12 | | | Bond Future | 7.86 | 99.5096 | 7.8610 | 99.5096 | 0.00 |
| 09/03/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 1184 | 1 | 1184 | 1 | 0.00 |
| 09/03/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 1134 | 1 | 1134 | 1 | 0.00 |
| 09/03/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 1234 | 1 | 1234 | 1 | 0.00 |
| 09/03/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 902 | 1 | 902 | 1 | 0.00 |
| 09/03/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 978 | 1 | 978 | 1 | 0.00 |
| 09/03/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 940 | 1 | 940 | 1 | 0.00 |
| 09/03/2011 | R207 On 05-May-11 | | | Bond Future | 8.83 | 92.5284 | 8.8260 | 92.5284 | 1,020.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/03/2011 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 624 | 1 | 624 | 1 | 0.00 |
| 09/03/2011 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 713 | 1 | 713 | 1 | 0.00 |
| 09/03/2011 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 544 | 0 | 544 | 0 | 0.00 |
| 09/03/2011 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 2686 | 3 | 2686 | 3 | 0.00 |
| 09/03/2011 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 2279 | 3 | 2279 | 3 | 0.00 |
| 09/03/2011 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 2478 | 3 | 2478 | 3 | 0.00 |
| 09/03/2011 | R207 On 04-August-11 | | | Bond Future | 8.96 | 90.2184 | 8.9550 | 90.2184 | 0.00 |
| 09/03/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 798 | 1 | 798 | 1 | 0.00 |
| 09/03/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 731 | 1 | 731 | 1 | 0.00 |
| 09/03/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 871 | 1 | 871 | 1 | 0.00 |
| 09/03/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 4536 | 5 | 4536 | 5 | 0.00 |
| 09/03/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 4972 | 5 | 4972 | 5 | 0.00 |
| 09/03/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 4751 | 5 | 4751 | 5 | 0.00 |
| 09/03/2011 | R207 On 03-November-11 | | | Bond Future | 9.08 | 91.4907 | 9.0830 | 91.4907 | 600.00 |
| 09/03/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 2007 | 2 | 2007 | 2 | 0.00 |
| 09/03/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 2120 | 2 | 2120 | 2 | 0.00 |
| 09/03/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 1898 | 2 | 1898 | 2 | 0.00 |
| 09/03/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 3960 | 4 | 3960 | 4 | 0.00 |
| 09/03/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 3638 | 4 | 3638 | 4 | 0.00 |
| 09/03/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 3796 | 4 | 3796 | 4 | 0.00 |
| 09/03/2011 | R207 On 02-February-12 | | | Bond Future | 9.22 | 89.2017 | 9.2160 | 89.2017 | 0.00 |
| 09/03/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 2716 | 3 | 2716 | 3 | 0.00 |
| 09/03/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 2837 | 3 | 2837 | 3 | 0.00 |
| 09/03/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 2598 | 2 | 2598 | 2 | 0.00 |
| 09/03/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 3982 | 4 | 3982 | 4 | 0.00 |
| 09/03/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 3698 | 4 | 3698 | 4 | 0.00 |
| 09/03/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 3838 | 4 | 3838 | 4 | 0.00 |
| 09/03/2011 | R208 On 05-May-11 | | | Bond Future | 8.89 | 86.4311 | 8.8940 | 86.4311 | 190.00 |
| 09/03/2011 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 559 | 0 | 559 | 0 | 0.00 |
| 09/03/2011 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 484 | 0 | 484 | 0 | 0.00 |
| 09/03/2011 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 641 | 1 | 641 | 1 | 0.00 |
| 09/03/2011 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 2699 | 3 | 2699 | 3 | 0.00 |
| 09/03/2011 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 3152 | 3 | 3152 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/03/2011 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 2921 | 3 | 2921 | 3 | 0.00 |
| 09/03/2011 | R208 On 04-August-11 | | | Bond Future | 9.01 | 87.6725 | 9.0100 | 87.6725 | 120.00 |
| 09/03/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 741 | 1 | 741 | 1 | 0.00 |
| 09/03/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 811 | 1 | 811 | 1 | 0.00 |
| 09/03/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 675 | 1 | 675 | 1 | 0.00 |
| 09/03/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 5500 | 6 | 5500 | 6 | 0.00 |
| 09/03/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 5022 | 5 | 5022 | 5 | 0.00 |
| 09/03/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 5258 | 6 | 5258 | 6 | 0.00 |
| 09/03/2011 | R208 On 03-November-11 | | | Bond Future | 9.13 | 85.5165 | 9.1300 | 85.5165 | 5,603.00 |
| 09/03/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 2025 | 2 | 2025 | 2 | 0.00 |
| 09/03/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 1913 | 2 | 1913 | 2 | 0.00 |
| 09/03/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 2141 | 2 | 2141 | 2 | 0.00 |
| 09/03/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 4019 | 4 | 4019 | 4 | 0.00 |
| 09/03/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 4370 | 5 | 4370 | 5 | 0.00 |
| 09/03/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 4192 | 4 | 4192 | 4 | 0.00 |
| 09/03/2011 | R208 On 02-February-12 | | | Bond Future | 9.25 | 86.7779 | 9.2500 | 86.7779 | 0.00 |
| 09/03/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 2885 | 3 | 2885 | 3 | 0.00 |
| 09/03/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 2760 | 3 | 2760 | 3 | 0.00 |
| 09/03/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 3013 | 3 | 3013 | 3 | 0.00 |
| 09/03/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 4117 | 4 | 4117 | 4 | 0.00 |
| 09/03/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 4423 | 5 | 4423 | 5 | 0.00 |
| 09/03/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 4268 | 4 | 4268 | 4 | 0.00 |
| 09/03/2011 | R209 On 05-May-11 | | | Bond Future | 9.09 | 72.4854 | 9.0900 | 72.4854 | 21,100.00 |
| 09/03/2011 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 400 | 0 | 400 | 0 | 0.00 |
| 09/03/2011 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 470 | 0 | 470 | 0 | 0.00 |
| 09/03/2011 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 338 | 0 | 338 | 0 | 0.00 |
| 09/03/2011 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 5446 | 6 | 5446 | 6 | 0.00 |
| 09/03/2011 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 4742 | 5 | 4742 | 5 | 0.00 |
| 09/03/2011 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 5089 | 5 | 5089 | 5 | 0.00 |
| 09/03/2011 | R209 On 04-August-11 | | | Bond Future | 9.17 | 73.5226 | 9.1700 | 73.5226 | 0.00 |
| 09/03/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 1172 | 1 | 1172 | 1 | 0.00 |
| 09/03/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 1279 | 1 | 1279 | 1 | 0.00 |
| 09/03/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 1073 | 1 | 1073 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/03/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 7342 | 7 | 7342 | 7 | 0.00 |
| 09/03/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 932 | 1 | 932 | 1 | 0.00 |
| 09/03/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 6773 | 7 | 6773 | 7 | 0.00 |
| 09/03/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 6145 | 6 | 6145 | 6 | 0.00 |
| 09/03/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 6453 | 7 | 6453 | 7 | 0.00 |
| 09/03/2011 | R209 On 03-November-11 | | | Bond Future | 9.25 | 71.4223 | 9.2500 | 71.4223 | 1,033.00 |
| 09/03/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 2322 | 2 | 2322 | 2 | 0.00 |
| 09/03/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 2463 | 2 | 2463 | 2 | 0.00 |
| 09/03/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 2189 | 2 | 2189 | 2 | 0.00 |
| 09/03/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 6416 | 7 | 6416 | 7 | 0.00 |
| 09/03/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 5892 | 6 | 5892 | 6 | 0.00 |
| 09/03/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 6148 | 6 | 6148 | 6 | 0.00 |
| 09/03/2011 | R209 On 02-February-12 | | | Bond Future | 9.33 | 72.4706 | 9.3290 | 72.4706 | 0.00 |
| 09/03/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3523 | 3 | 3523 | 3 | 0.00 |
| 09/03/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3684 | 4 | 3684 | 4 | 0.00 |
| 09/03/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3366 | 3 | 3366 | 3 | 0.00 |
| 09/03/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 6195 | 6 | 6195 | 6 | 0.00 |
| 09/03/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 5749 | 6 | 5749 | 6 | 0.00 |
| 09/03/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 5968 | 6 | 5968 | 6 | 0.00 |
| 09/03/2011 | R211 On 05-May-11 | | | Bond Future | 1.61 | 105.5661 | 1.6060 | 105.5661 | 539.00 |
| 09/03/2011 | R211 On 05-May-11 | 2.14 | Call | Bond Future | 2942 | 3 | 2942 | 3 | 0.00 |
| 09/03/2011 | R211 On 05-May-11 | 2.19 | Call | Bond Future | 3213 | 3 | 3213 | 3 | 0.00 |
| 09/03/2011 | R211 On 05-May-11 | 2.09 | Call | Bond Future | 2671 | 3 | 2671 | 3 | 0.00 |
| 09/03/2011 | R211 On 05-May-11 | 2.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/03/2011 | R211 On 05-May-11 | 2.19 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/03/2011 | R211 On 05-May-11 | 2.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/03/2011 | R212 On 05-May-11 | | | Bond Future | 2.40 | 104.0427 | 2.4010 | 104.0427 | 2,518.00 |
| 09/03/2011 | R212 On 05-May-11 | 2.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/03/2011 | R212 On 05-May-11 | 2.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/03/2011 | R212 On 05-May-11 | 2.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/03/2011 | R212 On 05-May-11 | 2.20 | Put | Bond Future | 1947 | 2 | 1947 | 2 | 0.00 |
| 09/03/2011 | R212 On 05-May-11 | 2.30 | Put | Bond Future | 973 | 1 | 973 | 1 | 0.00 |
| 09/03/2011 | R212 On 05-May-11 | 2.25 | Put | Bond Future | 1459 | 1 | 1459 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/03/2011 | R213 On 05-May-11 | | | Bond Future | 9.11 | 81.9751 | 9.1080 | 81.9751 | 0.00 |
| 09/03/2011 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/03/2011 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/03/2011 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/03/2011 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 9783 | 10 | 9783 | 10 | 0.00 |
| 09/03/2011 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 8870 | 9 | 8870 | 9 | 0.00 |
| 09/03/2011 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 9325 | 10 | 9325 | 10 | 0.00 |
| 09/03/2011 | R213 On 04-August-11 | | | Bond Future | 9.20 | 83.1528 | 9.1950 | 83.1528 | 0.00 |
| 09/03/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/03/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/03/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/03/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 9501 | 10 | 9501 | 10 | 0.00 |
| 09/03/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 10410 | 11 | 10410 | 11 | 0.00 |
| 09/03/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 9954 | 10 | 9954 | 10 | 0.00 |
| 09/03/2011 | R213 On 03-November-11 | | | Bond Future | 9.29 | 80.7921 | 9.2850 | 80.7921 | 0.00 |
| 09/03/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/03/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/03/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/03/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 4578 | 5 | 4578 | 5 | 0.00 |
| 09/03/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 3768 | 4 | 3768 | 4 | 0.00 |
| 09/03/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 4172 | 4 | 4172 | 4 | 0.00 |
| 09/03/2011 | R213 On 02-February-12 | | | Bond Future | 9.38 | 81.9803 | 9.3760 | 81.9803 | 0.00 |
| 09/03/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/03/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/03/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/03/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 3241 | 3 | 3241 | 3 | 0.00 |
| 09/03/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 2462 | 3 | 2462 | 3 | 0.00 |
| 09/03/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 2850 | 3 | 2850 | 3 | 0.00 |
| 09/03/2011 | TRT1 On 05-May-11 | | | Index Future | 335.85 | 334.8240 | 335.8450 | 334.8240 | 100.00 |
| 09/03/2011 | TRT1 On 04-August-11 | | | Index Future | 340.46 | 339.4250 | 340.4610 | 339.4250 | 0.00 |
| 10/03/2011 | AL7T On 05-May-11 | | | Index Future | 366.32 | 366.9810 | 366.3230 | 366.9810 | 30.00 |
| 10/03/2011 | AL7T On 04-August-11 | | | Index Future | 371.54 | 372.2050 | 371.5390 | 372.2050 | 0.00 |
| 10/03/2011 | ALBI On 05-May-11 | | | Index Future | 338.43 | 338.8160 | 338.4300 | 338.8160 | 1,064.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|---------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/03/2011 | ALBI On 04-August-11 | | | Index Future | 343.25 | 343.6400 | 343.2490 | 343.6400 | 0.00 |
| 10/03/2011 | CAAB On 18-March-11 | | | Can-Do Future | 6.91 | 6.8790 | 6.9060 | 6.8790 | 146,047.00 |
| 10/03/2011 | CAAB On 18-March-11 | 6.85 | Call | Can-Do Future | 85 | 0 | 85 | 0 | 0.00 |
| 10/03/2011 | CAAB On 18-March-11 | 6.90 | Call | Can-Do Future | 55 | 0 | 55 | 0 | 0.00 |
| 10/03/2011 | CAAB On 18-March-11 | 6.80 | Call | Can-Do Future | 122 | 0 | 122 | 0 | 0.00 |
| 10/03/2011 | CAAB On 18-March-11 | 6.80 | Put | Can-Do Future | 16 | 0 | 16 | 0 | 0.00 |
| 10/03/2011 | CAAB On 18-March-11 | 6.90 | Put | Can-Do Future | 49 | 0 | 49 | 0 | 0.00 |
| 10/03/2011 | CAAB On 18-March-11 | 6.85 | Put | Can-Do Future | 29 | 0 | 29 | 0 | 0.00 |
| 10/03/2011 | CAAC On 18-March-11 | | | Can-Do Future | 9.55 | 9.5580 | 9.5497 | 9.5580 | 1,000.00 |
| 10/03/2011 | CAAC On 18-March-11 | 9.60 | Call | Can-Do Future | 49 | 0 | 49 | 0 | 0.00 |
| 10/03/2011 | CAAC On 18-March-11 | 9.55 | Call | Can-Do Future | 68 | 0 | 68 | 0 | 0.00 |
| 10/03/2011 | CAAC On 18-March-11 | 9.65 | Call | Can-Do Future | 34 | 0 | 34 | 0 | 0.00 |
| 10/03/2011 | CAAC On 18-March-11 | 9.65 | Put | Can-Do Future | 134 | 0 | 134 | 0 | 0.00 |
| 10/03/2011 | CAAC On 18-March-11 | 9.55 | Put | Can-Do Future | 68 | 0 | 68 | 0 | 0.00 |
| 10/03/2011 | CAAC On 18-March-11 | 9.60 | Put | Can-Do Future | 99 | 0 | 99 | 0 | 0.00 |
| 10/03/2011 | CRD1 On 05-May-11 | | | Index Future | 153.87 | 153.9110 | 153.8660 | 153.9110 | 2.00 |
| 10/03/2011 | CRD1 On 04-August-11 | | | Index Future | 155.98 | 156.0260 | 155.9810 | 156.0260 | 0.00 |
| 10/03/2011 | GOVI On 05-May-11 | | | GOVI | 339.71 | 340.0690 | 339.7120 | 340.0690 | 209.00 |
| 10/03/2011 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2011 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2011 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2011 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 92780 | 9 | 92780 | 9 | 0.00 |
| 10/03/2011 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 92980 | 9 | 92980 | 9 | 0.00 |
| 10/03/2011 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 92880 | 9 | 92880 | 9 | 0.00 |
| 10/03/2011 | GOVI On 04-August-11 | | | GOVI | 344.55 | 344.9100 | 344.5490 | 344.9100 | 0.00 |
| 10/03/2011 | GOVI On 04-August-11 | 348.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2011 | GOVI On 04-August-11 | 347.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2011 | GOVI On 04-August-11 | 348.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2011 | GOVI On 04-August-11 | 348.01 | Put | GOVI | 34610 | 3 | 34610 | 3 | 0.00 |
| 10/03/2011 | GOVI On 04-August-11 | 347.99 | Put | GOVI | 34410 | 3 | 34410 | 3 | 0.00 |
| 10/03/2011 | GOVI On 04-August-11 | 348.00 | Put | GOVI | 34510 | 3 | 34510 | 3 | 0.00 |
| 10/03/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 10/03/2011 | IGOV On 05-May-11 | | | Index Future | 150.59 | 150.8100 | 150.5920 | 150.8100 | 60.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/03/2011 | IGOV On 04-August-11 | | | Index Future | 152.74 | 152.9570 | 152.7360 | 152.9570 | 0.00 |
| 10/03/2011 | ILBI On 05-May-11 | | | Index Future | 407.36 | 407.9340 | 407.3620 | 407.9340 | 336.00 |
| 10/03/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 10/03/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 10/03/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 10/03/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 10/03/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 10/03/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 10/03/2011 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.58 | 94.4200 | 5.5820 | 94.4200 | 6,040.00 |
| 10/03/2011 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.63 | 94.3700 | 5.6280 | 94.3700 | 2,000.00 |
| 10/03/2011 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.69 | 94.3200 | 5.6910 | 94.3200 | 3,001.00 |
| 10/03/2011 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.73 | 94.3000 | 5.7290 | 94.3000 | 3,890.00 |
| 10/03/2011 | JBAF On 20-July-11 | | | Jibar Tradeable Future | 5.79 | 94.2200 | 5.7890 | 94.2200 | 2,000.00 |
| 10/03/2011 | JBAF On 17-August-11 | | | Jibar Tradeable Future | 5.88 | 94.1400 | 5.8780 | 94.1400 | 0.00 |
| 10/03/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.98 | 94.0500 | 5.9750 | 94.0500 | 14,390.00 |
| 10/03/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 6.58 | 93.3900 | 6.5820 | 93.3900 | 5,390.00 |
| 10/03/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 7.11 | 92.8800 | 7.1110 | 92.8800 | 1,090.00 |
| 10/03/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 7.64 | 92.4000 | 7.6360 | 92.4000 | 2,890.00 |
| 10/03/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 8.05 | 91.9200 | 8.0450 | 91.9200 | 44,510.00 |
| 10/03/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 8.39 | 91.5700 | 8.3900 | 91.5700 | 490.00 |
| 10/03/2011 | JN02 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 10/03/2011 | JN02 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2011 | JN02 On 05-May-11 | 8.25 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2011 | JN02 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2011 | JN02 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 10/03/2011 | JN02 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 750000 | 1 | 0.00 |
| 10/03/2011 | JN02 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 10/03/2011 | JN05 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 10/03/2011 | JN05 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2011 | JN05 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2011 | JN05 On 05-May-11 | 8.25 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2011 | JN05 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 750000 | 1 | 0.00 |
| 10/03/2011 | JN05 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/03/2011 | JN05 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 10/03/2011 | JN10 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 10/03/2011 | JN10 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2011 | JN10 On 05-May-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2011 | JN10 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2011 | JN10 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 10/03/2011 | JN10 On 05-May-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2011 | JN10 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 10/03/2011 | OTH1 On 05-May-11 | | | Index Future | 331.15 | 331.6950 | 331.1510 | 331.6950 | 3.00 |
| 10/03/2011 | OTH1 On 04-August-11 | | | Index Future | 335.87 | 336.4180 | 335.8660 | 336.4180 | 0.00 |
| 10/03/2011 | R157 On 05-May-11 | | | Bond Future | 7.95 | 122.1453 | 7.9520 | 122.1453 | 2,406.00 |
| 10/03/2011 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 501 | 1 | 501 | 1 | 0.00 |
| 10/03/2011 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 577 | 1 | 577 | 1 | 0.00 |
| 10/03/2011 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 431 | 0 | 431 | 0 | 0.00 |
| 10/03/2011 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 369 | 0 | 369 | 0 | 0.00 |
| 10/03/2011 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1604 | 2 | 1604 | 2 | 0.00 |
| 10/03/2011 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1461 | 1 | 1461 | 1 | 0.00 |
| 10/03/2011 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 1197 | 1 | 1197 | 1 | 0.00 |
| 10/03/2011 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 1325 | 1 | 1325 | 1 | 0.00 |
| 10/03/2011 | R157 On 04-August-11 | | | Bond Future | 8.12 | 123.9055 | 8.1200 | 123.9055 | 0.00 |
| 10/03/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 503 | 1 | 503 | 1 | 0.00 |
| 10/03/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 555 | 1 | 555 | 1 | 0.00 |
| 10/03/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 455 | 0 | 455 | 0 | 0.00 |
| 10/03/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 3049 | 3 | 3049 | 3 | 0.00 |
| 10/03/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 2757 | 3 | 2757 | 3 | 0.00 |
| 10/03/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 2901 | 3 | 2901 | 3 | 0.00 |
| 10/03/2011 | R157 On 03-November-11 | | | Bond Future | 8.31 | 118.8472 | 8.3090 | 118.8472 | 3,694.00 |
| 10/03/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 1715 | 2 | 1715 | 2 | 0.00 |
| 10/03/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 1626 | 2 | 1626 | 2 | 0.00 |
| 10/03/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 1808 | 2 | 1808 | 2 | 0.00 |
| 10/03/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 1840 | 2 | 1840 | 2 | 0.00 |
| 10/03/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 2017 | 2 | 2017 | 2 | 0.00 |
| 10/03/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 1926 | 2 | 1926 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/03/2011 | R157 On 02-February-12 | | | Bond Future | 8.52 | 120.5994 | 8.5160 | 120.5994 | 0.00 |
| 10/03/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 2142 | 2 | 2142 | 2 | 0.00 |
| 10/03/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 2056 | 2 | 2056 | 2 | 0.00 |
| 10/03/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 2231 | 2 | 2231 | 2 | 0.00 |
| 10/03/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 2118 | 2 | 2118 | 2 | 0.00 |
| 10/03/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 2276 | 2 | 2276 | 2 | 0.00 |
| 10/03/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 2195 | 2 | 2195 | 2 | 0.00 |
| 10/03/2011 | R186 On 05-May-11 | | | Bond Future | 9.04 | 116.2522 | 9.0430 | 116.2522 | 28,820.00 |
| 10/03/2011 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 1135 | 1 | 1135 | 1 | 0.00 |
| 10/03/2011 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 1288 | 1 | 1288 | 1 | 0.00 |
| 10/03/2011 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 994 | 1 | 994 | 1 | 0.00 |
| 10/03/2011 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 83 | 0 | 83 | 0 | 5,500.00 |
| 10/03/2011 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 4149 | 4 | 4149 | 4 | 0.00 |
| 10/03/2011 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 10091 | 10 | 10091 | 10 | 0.00 |
| 10/03/2011 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 3509 | 3 | 3509 | 3 | 0.00 |
| 10/03/2011 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 3822 | 4 | 3822 | 4 | 0.00 |
| 10/03/2011 | R186 On 04-August-11 | | | Bond Future | 9.15 | 112.6364 | 9.1470 | 112.6364 | 0.00 |
| 10/03/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 895 | 1 | 895 | 1 | 0.00 |
| 10/03/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 810 | 1 | 810 | 1 | 0.00 |
| 10/03/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 986 | 1 | 986 | 1 | 0.00 |
| 10/03/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 8847 | 9 | 8847 | 9 | 0.00 |
| 10/03/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 9652 | 10 | 9652 | 10 | 0.00 |
| 10/03/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 9245 | 9 | 9245 | 9 | 0.00 |
| 10/03/2011 | R186 On 03-November-11 | | | Bond Future | 9.25 | 114.2288 | 9.2520 | 114.2288 | 12,982.00 |
| 10/03/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 3651 | 4 | 3651 | 4 | 0.00 |
| 10/03/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 3845 | 4 | 3845 | 4 | 0.00 |
| 10/03/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 3463 | 4 | 3463 | 4 | 0.00 |
| 10/03/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 6120 | 6 | 6120 | 6 | 0.00 |
| 10/03/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 5612 | 6 | 5612 | 6 | 0.00 |
| 10/03/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 5862 | 6 | 5862 | 6 | 0.00 |
| 10/03/2011 | R186 On 02-February-12 | | | Bond Future | 9.36 | 110.6198 | 9.3560 | 110.6198 | 0.00 |
| 10/03/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 3940 | 4 | 3940 | 4 | 0.00 |
| 10/03/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 4125 | 4 | 4125 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/03/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 3759 | 4 | 3759 | 4 | 0.00 |
| 10/03/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 7280 | 7 | 7280 | 7 | 0.00 |
| 10/03/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 6763 | 7 | 6763 | 7 | 0.00 |
| 10/03/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 7018 | 7 | 7018 | 7 | 0.00 |
| 10/03/2011 | R201 On 05-May-11 | | | Bond Future | 7.53 | 107.0772 | 7.5300 | 107.0772 | 484.00 |
| 10/03/2011 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 1083 | 1 | 1083 | 1 | 0.00 |
| 10/03/2011 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 980 | 1 | 980 | 1 | 0.00 |
| 10/03/2011 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1192 | 1 | 1192 | 1 | 0.00 |
| 10/03/2011 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 335 | 0 | 335 | 0 | 0.00 |
| 10/03/2011 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 440 | 0 | 440 | 0 | 0.00 |
| 10/03/2011 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 384 | 0 | 384 | 0 | 0.00 |
| 10/03/2011 | R201 On 04-August-11 | | | Bond Future | 7.69 | 104.2093 | 7.6850 | 104.2093 | 0.00 |
| 10/03/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 508 | 0 | 508 | 0 | 0.00 |
| 10/03/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 558 | 1 | 558 | 1 | 0.00 |
| 10/03/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 461 | 0 | 461 | 0 | 0.00 |
| 10/03/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1915 | 2 | 1915 | 2 | 0.00 |
| 10/03/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1710 | 2 | 1710 | 2 | 0.00 |
| 10/03/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1811 | 2 | 1811 | 2 | 0.00 |
| 10/03/2011 | R201 On 03-November-11 | | | Bond Future | 7.86 | 105.6819 | 7.8580 | 105.6819 | 0.00 |
| 10/03/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 1502 | 1 | 1502 | 1 | 0.00 |
| 10/03/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 1424 | 1 | 1424 | 1 | 0.00 |
| 10/03/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 1582 | 2 | 1582 | 2 | 0.00 |
| 10/03/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 1054 | 1 | 1054 | 1 | 0.00 |
| 10/03/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 1170 | 1 | 1170 | 1 | 0.00 |
| 10/03/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 1111 | 1 | 1111 | 1 | 0.00 |
| 10/03/2011 | R201 On 02-February-12 | | | Bond Future | 8.05 | 102.8291 | 8.0450 | 102.8291 | 0.00 |
| 10/03/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 1854 | 2 | 1854 | 2 | 0.00 |
| 10/03/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 1781 | 2 | 1781 | 2 | 0.00 |
| 10/03/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 1929 | 2 | 1929 | 2 | 0.00 |
| 10/03/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 1282 | 1 | 1282 | 1 | 0.00 |
| 10/03/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 1387 | 1 | 1387 | 1 | 0.00 |
| 10/03/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1334 | 1 | 1334 | 1 | 0.00 |
| 10/03/2011 | R202 On 05-May-11 | | | Bond Future | 0.28 | 170.6471 | 0.2840 | 170.6471 | 10,489.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/03/2011 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 43988 | 44 | 43988 | 44 | 0.00 |
| 10/03/2011 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 45016 | 45 | 45016 | 45 | 0.00 |
| 10/03/2011 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 42949 | 43 | 42949 | 43 | 0.00 |
| 10/03/2011 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2011 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2011 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2011 | R203 On 05-May-11 | | | Bond Future | 8.60 | 99.6093 | 8.5970 | 99.6093 | 516.00 |
| 10/03/2011 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 447 | 0 | 447 | 0 | 0.00 |
| 10/03/2011 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 517 | 1 | 517 | 1 | 0.00 |
| 10/03/2011 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 383 | 0 | 383 | 0 | 0.00 |
| 10/03/2011 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 2298 | 2 | 2298 | 2 | 0.00 |
| 10/03/2011 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1945 | 2 | 1945 | 2 | 0.00 |
| 10/03/2011 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 2118 | 2 | 2118 | 2 | 0.00 |
| 10/03/2011 | R203 On 04-August-11 | | | Bond Future | 8.75 | 101.0436 | 8.7450 | 101.0436 | 0.00 |
| 10/03/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 543 | 1 | 543 | 1 | 0.00 |
| 10/03/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 489 | 1 | 489 | 1 | 0.00 |
| 10/03/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 599 | 1 | 599 | 1 | 0.00 |
| 10/03/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 3851 | 4 | 3851 | 4 | 0.00 |
| 10/03/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 4220 | 4 | 4220 | 4 | 0.00 |
| 10/03/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 4034 | 4 | 4034 | 4 | 0.00 |
| 10/03/2011 | R203 On 03-November-11 | | | Bond Future | 8.91 | 98.3115 | 8.9050 | 98.3115 | 1,416.00 |
| 10/03/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 1493 | 2 | 1493 | 2 | 0.00 |
| 10/03/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 1583 | 2 | 1583 | 2 | 0.00 |
| 10/03/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 1406 | 1 | 1406 | 1 | 0.00 |
| 10/03/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 3436 | 3 | 3436 | 3 | 0.00 |
| 10/03/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 3162 | 3 | 3162 | 3 | 0.00 |
| 10/03/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 3297 | 3 | 3297 | 3 | 0.00 |
| 10/03/2011 | R203 On 02-February-12 | | | Bond Future | 9.07 | 99.7609 | 9.0740 | 99.7609 | 0.00 |
| 10/03/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 2080 | 2 | 2080 | 2 | 0.00 |
| 10/03/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 2177 | 2 | 2177 | 2 | 0.00 |
| 10/03/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 1986 | 2 | 1986 | 2 | 0.00 |
| 10/03/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 3581 | 4 | 3581 | 4 | 0.00 |
| 10/03/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 3343 | 3 | 3343 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/03/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 3460 | 3 | 3460 | 3 | 0.00 |
| 10/03/2011 | R204 On 05-May-11 | | | Bond Future | 8.80 | 98.7847 | 8.7960 | 98.7847 | 100.00 |
| 10/03/2011 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 594 | 1 | 594 | 1 | 0.00 |
| 10/03/2011 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 515 | 1 | 515 | 1 | 0.00 |
| 10/03/2011 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 682 | 1 | 682 | 1 | 0.00 |
| 10/03/2011 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 2001 | 2 | 2001 | 2 | 0.00 |
| 10/03/2011 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 2377 | 2 | 2377 | 2 | 0.00 |
| 10/03/2011 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 2184 | 2 | 2184 | 2 | 0.00 |
| 10/03/2011 | R204 On 04-August-11 | | | Bond Future | 8.94 | 96.1758 | 8.9370 | 96.1758 | 0.00 |
| 10/03/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 452 | 0 | 452 | 0 | 0.00 |
| 10/03/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 500 | 1 | 500 | 1 | 0.00 |
| 10/03/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 407 | 0 | 407 | 0 | 0.00 |
| 10/03/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 5661 | 6 | 5661 | 6 | 0.00 |
| 10/03/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 5205 | 5 | 5205 | 5 | 0.00 |
| 10/03/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 5431 | 5 | 5431 | 5 | 0.00 |
| 10/03/2011 | R204 On 03-November-11 | | | Bond Future | 9.08 | 97.5315 | 9.0830 | 97.5315 | 1,876.00 |
| 10/03/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 1902 | 2 | 1902 | 2 | 0.00 |
| 10/03/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 1798 | 2 | 1798 | 2 | 0.00 |
| 10/03/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 2009 | 2 | 2009 | 2 | 0.00 |
| 10/03/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 3431 | 3 | 3431 | 3 | 0.00 |
| 10/03/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 3729 | 4 | 3729 | 4 | 0.00 |
| 10/03/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 3578 | 4 | 3578 | 4 | 0.00 |
| 10/03/2011 | R204 On 02-February-12 | | | Bond Future | 9.23 | 94.9384 | 9.2330 | 94.9384 | 0.00 |
| 10/03/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 2540 | 3 | 2540 | 3 | 0.00 |
| 10/03/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 2429 | 2 | 2429 | 2 | 0.00 |
| 10/03/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 2654 | 3 | 2654 | 3 | 0.00 |
| 10/03/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 3539 | 4 | 3539 | 4 | 0.00 |
| 10/03/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 3803 | 4 | 3803 | 4 | 0.00 |
| 10/03/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 3669 | 4 | 3669 | 4 | 0.00 |
| 10/03/2011 | R206 On 05-May-11 | | | Bond Future | 7.22 | 102.9499 | 7.2180 | 102.9499 | 0.00 |
| 10/03/2011 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 906 | 1 | 906 | 1 | 0.00 |
| 10/03/2011 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 994 | 1 | 994 | 1 | 0.00 |
| 10/03/2011 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 821 | 1 | 821 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/03/2011 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 263 | 0 | 263 | 0 | 0.00 |
| 10/03/2011 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 197 | 0 | 197 | 0 | 0.00 |
| 10/03/2011 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 229 | 0 | 229 | 0 | 0.00 |
| 10/03/2011 | R206 On 04-August-11 | | | Bond Future | 7.39 | 100.6659 | 7.3900 | 100.6659 | 0.00 |
| 10/03/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 393 | 0 | 393 | 0 | 0.00 |
| 10/03/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 357 | 0 | 357 | 0 | 0.00 |
| 10/03/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 434 | 0 | 434 | 0 | 0.00 |
| 10/03/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 1183 | 1 | 1183 | 1 | 0.00 |
| 10/03/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 1327 | 1 | 1327 | 1 | 0.00 |
| 10/03/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 1252 | 1 | 1252 | 1 | 0.00 |
| 10/03/2011 | R206 On 03-November-11 | | | Bond Future | 7.58 | 102.0886 | 7.5820 | 102.0886 | 0.00 |
| 10/03/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 1094 | 1 | 1094 | 1 | 0.00 |
| 10/03/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 1152 | 1 | 1152 | 1 | 0.00 |
| 10/03/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 1037 | 1 | 1037 | 1 | 0.00 |
| 10/03/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 804 | 1 | 804 | 1 | 0.00 |
| 10/03/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 722 | 1 | 722 | 1 | 0.00 |
| 10/03/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 762 | 1 | 762 | 1 | 0.00 |
| 10/03/2011 | R206 On 02-February-12 | | | Bond Future | 7.81 | 99.8289 | 7.8060 | 99.8289 | 0.00 |
| 10/03/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 1235 | 1 | 1235 | 1 | 0.00 |
| 10/03/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 1287 | 1 | 1287 | 1 | 0.00 |
| 10/03/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 1184 | 1 | 1184 | 1 | 0.00 |
| 10/03/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 931 | 1 | 931 | 1 | 0.00 |
| 10/03/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 859 | 1 | 859 | 1 | 0.00 |
| 10/03/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 894 | 1 | 894 | 1 | 0.00 |
| 10/03/2011 | R207 On 05-May-11 | | | Bond Future | 8.87 | 92.8645 | 8.8710 | 92.8645 | 1,020.00 |
| 10/03/2011 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 543 | 1 | 543 | 1 | 0.00 |
| 10/03/2011 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 470 | 1 | 470 | 1 | 0.00 |
| 10/03/2011 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 623 | 1 | 623 | 1 | 0.00 |
| 10/03/2011 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 2442 | 2 | 2442 | 2 | 0.00 |
| 10/03/2011 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 2865 | 3 | 2865 | 3 | 0.00 |
| 10/03/2011 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 2649 | 2 | 2649 | 2 | 0.00 |
| 10/03/2011 | R207 On 04-August-11 | | | Bond Future | 9.00 | 90.5613 | 9.0020 | 90.5613 | 0.00 |
| 10/03/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 730 | 1 | 730 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/03/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 799 | 1 | 799 | 1 | 0.00 |
| 10/03/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 667 | 1 | 667 | 1 | 0.00 |
| 10/03/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 5164 | 5 | 5164 | 5 | 0.00 |
| 10/03/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 4720 | 5 | 4720 | 5 | 0.00 |
| 10/03/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 4939 | 5 | 4939 | 5 | 0.00 |
| 10/03/2011 | R207 On 03-November-11 | | | Bond Future | 9.13 | 91.8400 | 9.1320 | 91.8400 | 600.00 |
| 10/03/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 1896 | 2 | 1896 | 2 | 0.00 |
| 10/03/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 1791 | 2 | 1791 | 2 | 0.00 |
| 10/03/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 2005 | 2 | 2005 | 2 | 0.00 |
| 10/03/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 3782 | 4 | 3782 | 4 | 0.00 |
| 10/03/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 4112 | 4 | 4112 | 4 | 0.00 |
| 10/03/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 3945 | 4 | 3945 | 4 | 0.00 |
| 10/03/2011 | R207 On 02-February-12 | | | Bond Future | 9.27 | 89.5513 | 9.2670 | 89.5513 | 0.00 |
| 10/03/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 2591 | 3 | 2591 | 3 | 0.00 |
| 10/03/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 2477 | 3 | 2477 | 3 | 0.00 |
| 10/03/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 2709 | 3 | 2709 | 3 | 0.00 |
| 10/03/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 3832 | 4 | 3832 | 4 | 0.00 |
| 10/03/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 4124 | 4 | 4124 | 4 | 0.00 |
| 10/03/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 3975 | 4 | 3975 | 4 | 0.00 |
| 10/03/2011 | R208 On 05-May-11 | | | Bond Future | 8.92 | 86.8129 | 8.9240 | 86.8129 | 190.00 |
| 10/03/2011 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 504 | 1 | 504 | 1 | 0.00 |
| 10/03/2011 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 581 | 1 | 581 | 1 | 0.00 |
| 10/03/2011 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 434 | 0 | 434 | 0 | 0.00 |
| 10/03/2011 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 3278 | 3 | 3278 | 3 | 0.00 |
| 10/03/2011 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 2815 | 3 | 2815 | 3 | 0.00 |
| 10/03/2011 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 3043 | 3 | 3043 | 3 | 0.00 |
| 10/03/2011 | R208 On 04-August-11 | | | Bond Future | 9.04 | 88.0624 | 9.0410 | 88.0624 | 120.00 |
| 10/03/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 695 | 1 | 695 | 1 | 0.00 |
| 10/03/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 762 | 1 | 762 | 1 | 0.00 |
| 10/03/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 632 | 1 | 632 | 1 | 0.00 |
| 10/03/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 5635 | 6 | 5635 | 6 | 0.00 |
| 10/03/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 5151 | 5 | 5151 | 5 | 0.00 |
| 10/03/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 5390 | 5 | 5390 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/03/2011 | R208 On 03-November-11 | | | Bond Future | 9.16 | 85.9081 | 9.1610 | 85.9081 | 5,603.00 |
| 10/03/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 1950 | 2 | 1950 | 2 | 0.00 |
| 10/03/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 2063 | 2 | 2063 | 2 | 0.00 |
| 10/03/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 1841 | 2 | 1841 | 2 | 0.00 |
| 10/03/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 4472 | 4 | 4472 | 4 | 0.00 |
| 10/03/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 4114 | 4 | 4114 | 4 | 0.00 |
| 10/03/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 4290 | 4 | 4290 | 4 | 0.00 |
| 10/03/2011 | R208 On 02-February-12 | | | Bond Future | 9.28 | 87.1763 | 9.2830 | 87.1763 | 0.00 |
| 10/03/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 2798 | 3 | 2798 | 3 | 0.00 |
| 10/03/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 2923 | 3 | 2923 | 3 | 0.00 |
| 10/03/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 2675 | 3 | 2675 | 3 | 0.00 |
| 10/03/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 4518 | 4 | 4518 | 4 | 0.00 |
| 10/03/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 4207 | 4 | 4207 | 4 | 0.00 |
| 10/03/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 4361 | 4 | 4361 | 4 | 0.00 |
| 10/03/2011 | R209 On 05-May-11 | | | Bond Future | 9.12 | 72.8464 | 9.1150 | 72.8464 | 21,100.00 |
| 10/03/2011 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 359 | 0 | 359 | 0 | 0.00 |
| 10/03/2011 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 302 | 0 | 302 | 0 | 0.00 |
| 10/03/2011 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 425 | 0 | 425 | 0 | 0.00 |
| 10/03/2011 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 4886 | 5 | 4886 | 5 | 0.00 |
| 10/03/2011 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 5599 | 5 | 5599 | 5 | 0.00 |
| 10/03/2011 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 5236 | 5 | 5236 | 5 | 0.00 |
| 10/03/2011 | R209 On 04-August-11 | | | Bond Future | 9.20 | 73.8931 | 9.1950 | 73.8931 | 0.00 |
| 10/03/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 1115 | 1 | 1115 | 1 | 0.00 |
| 10/03/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 1219 | 1 | 1219 | 1 | 0.00 |
| 10/03/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 7185 | 7 | 7185 | 7 | 0.00 |
| 10/03/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 1020 | 1 | 1020 | 1 | 0.00 |
| 10/03/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 6906 | 7 | 6906 | 7 | 0.00 |
| 10/03/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 10/03/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 6271 | 6 | 6271 | 6 | 0.00 |
| 10/03/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 6582 | 6 | 6582 | 6 | 0.00 |
| 10/03/2011 | R209 On 03-November-11 | | | Bond Future | 9.28 | 71.7947 | 9.2760 | 71.7947 | 1,033.00 |
| 10/03/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 2244 | 2 | 2244 | 2 | 0.00 |
| 10/03/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 2113 | 2 | 2113 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/03/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 2382 | 2 | 2382 | 2 | 0.00 |
| 10/03/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 6001 | 6 | 6001 | 6 | 0.00 |
| 10/03/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 6530 | 6 | 6530 | 6 | 0.00 |
| 10/03/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 6260 | 6 | 6260 | 6 | 0.00 |
| 10/03/2011 | R209 On 02-February-12 | | | Bond Future | 9.36 | 72.8521 | 9.3560 | 72.8521 | 0.00 |
| 10/03/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3430 | 4 | 3430 | 4 | 0.00 |
| 10/03/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3275 | 3 | 3275 | 3 | 0.00 |
| 10/03/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3588 | 4 | 3588 | 4 | 0.00 |
| 10/03/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 5848 | 6 | 5848 | 6 | 0.00 |
| 10/03/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 6299 | 6 | 6299 | 6 | 0.00 |
| 10/03/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 6070 | 6 | 6070 | 6 | 0.00 |
| 10/03/2011 | R211 On 05-May-11 | | | Bond Future | 1.61 | 105.5550 | 1.6070 | 105.5550 | 539.00 |
| 10/03/2011 | R211 On 05-May-11 | 2.14 | Call | Bond Future | 2937 | 3 | 2937 | 3 | 0.00 |
| 10/03/2011 | R211 On 05-May-11 | 2.09 | Call | Bond Future | 2665 | 3 | 2665 | 3 | 0.00 |
| 10/03/2011 | R211 On 05-May-11 | 2.19 | Call | Bond Future | 3207 | 3 | 3207 | 3 | 0.00 |
| 10/03/2011 | R211 On 05-May-11 | 2.19 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2011 | R211 On 05-May-11 | 2.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2011 | R211 On 05-May-11 | 2.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2011 | R212 On 05-May-11 | | | Bond Future | 2.37 | 104.0331 | 2.3710 | 104.0331 | 2,518.00 |
| 10/03/2011 | R212 On 05-May-11 | 2.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2011 | R212 On 05-May-11 | 2.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2011 | R212 On 05-May-11 | 2.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2011 | R212 On 05-May-11 | 2.20 | Put | Bond Future | 1659 | 2 | 1659 | 2 | 0.00 |
| 10/03/2011 | R212 On 05-May-11 | 2.30 | Put | Bond Future | 685 | 1 | 685 | 1 | 0.00 |
| 10/03/2011 | R212 On 05-May-11 | 2.25 | Put | Bond Future | 1171 | 1 | 1171 | 1 | 0.00 |
| 10/03/2011 | R213 On 05-May-11 | | | Bond Future | 9.14 | 82.1530 | 9.1380 | 82.1530 | 0.00 |
| 10/03/2011 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2011 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2011 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2011 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 9102 | 9 | 9102 | 9 | 0.00 |
| 10/03/2011 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 10015 | 10 | 10015 | 10 | 0.00 |
| 10/03/2011 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 9556 | 9 | 9556 | 9 | 0.00 |
| 10/03/2011 | R213 On 04-August-11 | | | Bond Future | 9.23 | 83.3354 | 9.2260 | 83.3354 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|---------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/03/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 10646 | 10 | 10646 | 10 | 0.00 |
| 10/03/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 9737 | 10 | 9737 | 10 | 0.00 |
| 10/03/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 10190 | 10 | 10190 | 10 | 0.00 |
| 10/03/2011 | R213 On 03-November-11 | | | Bond Future | 9.32 | 80.9718 | 9.3160 | 80.9718 | 0.00 |
| 10/03/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 4810 | 5 | 4810 | 5 | 0.00 |
| 10/03/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 4000 | 4 | 4000 | 4 | 0.00 |
| 10/03/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 4404 | 4 | 4404 | 4 | 0.00 |
| 10/03/2011 | R213 On 02-February-12 | | | Bond Future | 9.41 | 82.1645 | 9.4080 | 82.1645 | 0.00 |
| 10/03/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 3477 | 3 | 3477 | 3 | 0.00 |
| 10/03/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 2698 | 2 | 2698 | 2 | 0.00 |
| 10/03/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 3086 | 3 | 3086 | 3 | 0.00 |
| 10/03/2011 | TRT1 On 05-May-11 | | | Index Future | 335.50 | 335.8450 | 335.5030 | 335.8450 | 100.00 |
| 10/03/2011 | TRT1 On 04-August-11 | | | Index Future | 340.12 | 340.4610 | 340.1150 | 340.4610 | 0.00 |
| 11/03/2011 | AL7T On 05-May-11 | | | Index Future | 366.65 | 366.3230 | 366.6530 | 366.3230 | 30.00 |
| 11/03/2011 | AL7T On 04-August-11 | | | Index Future | 371.88 | 371.5390 | 371.8750 | 371.5390 | 0.00 |
| 11/03/2011 | ALBI On 05-May-11 | | | Index Future | 338.56 | 338.4300 | 338.5580 | 338.4300 | 1,064.00 |
| 11/03/2011 | ALBI On 04-August-11 | | | Index Future | 343.38 | 343.2490 | 343.3800 | 343.2490 | 0.00 |
| 11/03/2011 | CAAB On 18-March-11 | | | Can-Do Future | 6.92 | 6.9060 | 6.9181 | 6.9060 | 433,036.00 |
| 11/03/2011 | CAAB On 18-March-11 | 6.85 | Call | Can-Do Future | 90 | 0 | 90 | 0 | 0.00 |
| 11/03/2011 | CAAB On 18-March-11 | 6.80 | Call | Can-Do Future | 129 | 0 | 129 | 0 | 0.00 |
| 11/03/2011 | CAAB On 18-March-11 | 6.90 | Call | Can-Do Future | 58 | 0 | 58 | 0 | 0.00 |
| 11/03/2011 | CAAB On 18-March-11 | 6.90 | Put | Can-Do Future | 40 | 0 | 40 | 0 | 0.00 |
| 11/03/2011 | CAAB On 18-March-11 | 6.80 | Put | Can-Do Future | 11 | 0 | 11 | 0 | 0.00 |
| 11/03/2011 | CAAB On 18-March-11 | 6.85 | Put | Can-Do Future | 22 | 0 | 22 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/03/2011 | CAAC On 18-March-11 | | | Can-Do Future | 9.56 | 9.5497 | 9.5555 | 9.5497 | 1,000.00 |
| 11/03/2011 | CAAC On 18-March-11 | 9.60 | Call | Can-Do Future | 45 | 0 | 45 | 0 | 0.00 |
| 11/03/2011 | CAAC On 18-March-11 | 9.65 | Call | Can-Do Future | 30 | 0 | 30 | 0 | 0.00 |
| 11/03/2011 | CAAC On 18-March-11 | 9.55 | Call | Can-Do Future | 65 | 0 | 65 | 0 | 0.00 |
| 11/03/2011 | CAAC On 18-March-11 | 9.55 | Put | Can-Do Future | 60 | 0 | 60 | 0 | 0.00 |
| 11/03/2011 | CAAC On 18-March-11 | 9.65 | Put | Can-Do Future | 125 | 0 | 125 | 0 | 0.00 |
| 11/03/2011 | CAAC On 18-March-11 | 9.60 | Put | Can-Do Future | 90 | 0 | 90 | 0 | 0.00 |
| 11/03/2011 | CRD1 On 05-May-11 | | | Index Future | 153.90 | 153.8660 | 153.9040 | 153.8660 | 2.00 |
| 11/03/2011 | CRD1 On 04-August-11 | | | Index Future | 156.02 | 155.9810 | 156.0200 | 155.9810 | 0.00 |
| 11/03/2011 | GOVI On 05-May-11 | | | GOVI | 339.85 | 339.7120 | 339.8540 | 339.7120 | 209.00 |
| 11/03/2011 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/03/2011 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/03/2011 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/03/2011 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 91560 | 9 | 91560 | 9 | 0.00 |
| 11/03/2011 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 91360 | 9 | 91360 | 9 | 0.00 |
| 11/03/2011 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 91460 | 9 | 91460 | 9 | 0.00 |
| 11/03/2011 | GOVI On 04-August-11 | | | GOVI | 344.69 | 344.5490 | 344.6940 | 344.5490 | 0.00 |
| 11/03/2011 | GOVI On 04-August-11 | 348.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/03/2011 | GOVI On 04-August-11 | 348.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/03/2011 | GOVI On 04-August-11 | 347.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/03/2011 | GOVI On 04-August-11 | 347.99 | Put | GOVI | 32960 | 3 | 32960 | 3 | 0.00 |
| 11/03/2011 | GOVI On 04-August-11 | 348.01 | Put | GOVI | 33160 | 3 | 33160 | 3 | 0.00 |
| 11/03/2011 | GOVI On 04-August-11 | 348.00 | Put | GOVI | 33060 | 3 | 33060 | 3 | 0.00 |
| 11/03/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 11/03/2011 | IGOV On 05-May-11 | | | Index Future | 150.54 | 150.5920 | 150.5410 | 150.5920 | 60.00 |
| 11/03/2011 | IGOV On 04-August-11 | | | Index Future | 152.69 | 152.7360 | 152.6850 | 152.7360 | 0.00 |
| 11/03/2011 | ILBI On 05-May-11 | | | Index Future | 407.22 | 407.3620 | 407.2190 | 407.3620 | 336.00 |
| 11/03/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 11/03/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 11/03/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 11/03/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 11/03/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 11/03/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/03/2011 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.58 | 94.4180 | 5.5810 | 94.4180 | 6,040.00 |
| 11/03/2011 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.62 | 94.3720 | 5.6190 | 94.3720 | 2,000.00 |
| 11/03/2011 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.65 | 94.3090 | 5.6490 | 94.3090 | 3,001.00 |
| 11/03/2011 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.68 | 94.2710 | 5.6840 | 94.2710 | 3,890.00 |
| 11/03/2011 | JBAF On 20-July-11 | | | Jibar Tradeable Future | 5.75 | 94.2110 | 5.7500 | 94.2110 | 2,000.00 |
| 11/03/2011 | JBAF On 17-August-11 | | | Jibar Tradeable Future | 5.82 | 94.1220 | 5.8220 | 94.1220 | 0.00 |
| 11/03/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.94 | 94.0250 | 5.9440 | 94.0250 | 14,390.00 |
| 11/03/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 6.53 | 93.4180 | 6.5260 | 93.4180 | 5,390.00 |
| 11/03/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 7.05 | 92.8890 | 7.0540 | 92.8890 | 1,090.00 |
| 11/03/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 7.59 | 92.3640 | 7.5890 | 92.3640 | 2,890.00 |
| 11/03/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 7.99 | 91.9550 | 7.9860 | 91.9550 | 44,510.00 |
| 11/03/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 8.38 | 91.6100 | 8.3800 | 91.6100 | 490.00 |
| 11/03/2011 | JN02 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 11/03/2011 | JN02 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/03/2011 | JN02 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/03/2011 | JN02 On 05-May-11 | 8.25 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/03/2011 | JN02 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 750000 | 1 | 0.00 |
| 11/03/2011 | JN02 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 11/03/2011 | JN02 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 11/03/2011 | JN05 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 11/03/2011 | JN05 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/03/2011 | JN05 On 05-May-11 | 8.25 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/03/2011 | JN05 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/03/2011 | JN05 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 11/03/2011 | JN05 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 750000 | 1 | 0.00 |
| 11/03/2011 | JN05 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 11/03/2011 | JN10 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 11/03/2011 | JN10 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/03/2011 | JN10 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/03/2011 | JN10 On 05-May-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/03/2011 | JN10 On 05-May-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/03/2011 | JN10 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 11/03/2011 | JN10 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/03/2011 | OTH1 On 05-May-11 | | | Index Future | 331.21 | 331.1510 | 331.2090 | 331.1510 | 3.00 |
| 11/03/2011 | OTH1 On 04-August-11 | | | Index Future | 335.93 | 335.8660 | 335.9260 | 335.8660 | 0.00 |
| 11/03/2011 | R157 On 05-May-11 | | | Bond Future | 7.95 | 122.0884 | 7.9500 | 122.0884 | 2,406.00 |
| 11/03/2011 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 496 | 1 | 496 | 1 | 0.00 |
| 11/03/2011 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 573 | 1 | 573 | 1 | 0.00 |
| 11/03/2011 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 427 | 0 | 427 | 0 | 0.00 |
| 11/03/2011 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 364 | 0 | 364 | 0 | 0.00 |
| 11/03/2011 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1591 | 2 | 1591 | 2 | 0.00 |
| 11/03/2011 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1449 | 1 | 1449 | 1 | 0.00 |
| 11/03/2011 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 1185 | 1 | 1185 | 1 | 0.00 |
| 11/03/2011 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 1312 | 1 | 1312 | 1 | 0.00 |
| 11/03/2011 | R157 On 04-August-11 | | | Bond Future | 8.12 | 123.8482 | 8.1190 | 123.8482 | 0.00 |
| 11/03/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 500 | 1 | 500 | 1 | 0.00 |
| 11/03/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 452 | 0 | 452 | 0 | 0.00 |
| 11/03/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 552 | 1 | 552 | 1 | 0.00 |
| 11/03/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 2750 | 3 | 2750 | 3 | 0.00 |
| 11/03/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 3042 | 3 | 3042 | 3 | 0.00 |
| 11/03/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 2894 | 3 | 2894 | 3 | 0.00 |
| 11/03/2011 | R157 On 03-November-11 | | | Bond Future | 8.31 | 118.7899 | 8.3070 | 118.7899 | 3,694.00 |
| 11/03/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 1715 | 2 | 1715 | 2 | 0.00 |
| 11/03/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 1807 | 2 | 1807 | 2 | 0.00 |
| 11/03/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 1626 | 2 | 1626 | 2 | 0.00 |
| 11/03/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 2010 | 2 | 2010 | 2 | 0.00 |
| 11/03/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 1832 | 2 | 1832 | 2 | 0.00 |
| 11/03/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 1919 | 2 | 1919 | 2 | 0.00 |
| 11/03/2011 | R157 On 02-February-12 | | | Bond Future | 8.51 | 120.5394 | 8.5140 | 120.5394 | 0.00 |
| 11/03/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 2142 | 2 | 2142 | 2 | 0.00 |
| 11/03/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 2232 | 2 | 2232 | 2 | 0.00 |
| 11/03/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 2056 | 2 | 2056 | 2 | 0.00 |
| 11/03/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 2270 | 2 | 2270 | 2 | 0.00 |
| 11/03/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 2112 | 2 | 2112 | 2 | 0.00 |
| 11/03/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 2189 | 2 | 2189 | 2 | 0.00 |
| 11/03/2011 | R186 On 05-May-11 | | | Bond Future | 9.04 | 116.0808 | 9.0420 | 116.0808 | 28,849.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/03/2011 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 1120 | 1 | 1120 | 1 | 0.00 |
| 11/03/2011 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 1273 | 1 | 1273 | 1 | 0.00 |
| 11/03/2011 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 980 | 1 | 980 | 1 | 0.00 |
| 11/03/2011 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 79 | 0 | 79 | 0 | 5,500.00 |
| 11/03/2011 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 4126 | 4 | 4126 | 4 | 0.00 |
| 11/03/2011 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 10078 | 10 | 10078 | 10 | 0.00 |
| 11/03/2011 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 3485 | 4 | 3485 | 4 | 0.00 |
| 11/03/2011 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 3798 | 4 | 3798 | 4 | 0.00 |
| 11/03/2011 | R186 On 04-August-11 | | | Bond Future | 9.15 | 112.4596 | 9.1460 | 112.4596 | 0.00 |
| 11/03/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 888 | 1 | 888 | 1 | 0.00 |
| 11/03/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 979 | 1 | 979 | 1 | 0.00 |
| 11/03/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 804 | 1 | 804 | 1 | 0.00 |
| 11/03/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 9638 | 10 | 9638 | 10 | 0.00 |
| 11/03/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 8831 | 9 | 8831 | 9 | 0.00 |
| 11/03/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 9229 | 9 | 9229 | 9 | 0.00 |
| 11/03/2011 | R186 On 03-November-11 | | | Bond Future | 9.25 | 114.0470 | 9.2500 | 114.0470 | 12,982.00 |
| 11/03/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 3649 | 4 | 3649 | 4 | 0.00 |
| 11/03/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 3461 | 3 | 3461 | 3 | 0.00 |
| 11/03/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 3843 | 4 | 3843 | 4 | 0.00 |
| 11/03/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 5593 | 6 | 5593 | 6 | 0.00 |
| 11/03/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 6101 | 6 | 6101 | 6 | 0.00 |
| 11/03/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 5843 | 6 | 5843 | 6 | 0.00 |
| 11/03/2011 | R186 On 02-February-12 | | | Bond Future | 9.36 | 110.4417 | 9.3550 | 110.4417 | 0.00 |
| 11/03/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 3936 | 4 | 3936 | 4 | 0.00 |
| 11/03/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 3755 | 4 | 3755 | 4 | 0.00 |
| 11/03/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 4121 | 4 | 4121 | 4 | 0.00 |
| 11/03/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 6751 | 7 | 6751 | 7 | 0.00 |
| 11/03/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 7267 | 7 | 7267 | 7 | 0.00 |
| 11/03/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 7006 | 7 | 7006 | 7 | 0.00 |
| 11/03/2011 | R201 On 05-May-11 | | | Bond Future | 7.50 | 107.1505 | 7.5030 | 107.1505 | 484.00 |
| 11/03/2011 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 1136 | 1 | 1136 | 1 | 0.00 |
| 11/03/2011 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 1030 | 1 | 1030 | 1 | 0.00 |
| 11/03/2011 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1247 | 1 | 1247 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/03/2011 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 304 | 0 | 304 | 0 | 0.00 |
| 11/03/2011 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 404 | 0 | 404 | 0 | 0.00 |
| 11/03/2011 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 351 | 0 | 351 | 0 | 0.00 |
| 11/03/2011 | R201 On 04-August-11 | | | Bond Future | 7.66 | 104.2836 | 7.6550 | 104.2836 | 0.00 |
| 11/03/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 533 | 1 | 533 | 1 | 0.00 |
| 11/03/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 484 | 0 | 484 | 0 | 0.00 |
| 11/03/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 585 | 1 | 585 | 1 | 0.00 |
| 11/03/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1648 | 2 | 1648 | 2 | 0.00 |
| 11/03/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1849 | 2 | 1849 | 2 | 0.00 |
| 11/03/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1747 | 2 | 1747 | 2 | 0.00 |
| 11/03/2011 | R201 On 03-November-11 | | | Bond Future | 7.83 | 105.7564 | 7.8250 | 105.7564 | 0.00 |
| 11/03/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 1551 | 2 | 1551 | 2 | 0.00 |
| 11/03/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 1632 | 2 | 1632 | 2 | 0.00 |
| 11/03/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 1471 | 1 | 1471 | 1 | 0.00 |
| 11/03/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 1126 | 1 | 1126 | 1 | 0.00 |
| 11/03/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 1012 | 1 | 1012 | 1 | 0.00 |
| 11/03/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 1069 | 1 | 1069 | 1 | 0.00 |
| 11/03/2011 | R201 On 02-February-12 | | | Bond Future | 8.01 | 102.9055 | 8.0090 | 102.9055 | 0.00 |
| 11/03/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 1904 | 2 | 1904 | 2 | 0.00 |
| 11/03/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 1979 | 2 | 1979 | 2 | 0.00 |
| 11/03/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 1829 | 2 | 1829 | 2 | 0.00 |
| 11/03/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 1343 | 1 | 1343 | 1 | 0.00 |
| 11/03/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 1240 | 1 | 1240 | 1 | 0.00 |
| 11/03/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1292 | 1 | 1292 | 1 | 0.00 |
| 11/03/2011 | R202 On 05-May-11 | | | Bond Future | 0.29 | 170.6471 | 0.2850 | 170.6471 | 10,489.00 |
| 11/03/2011 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 43958 | 44 | 43958 | 44 | 0.00 |
| 11/03/2011 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 44986 | 45 | 44986 | 45 | 0.00 |
| 11/03/2011 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 42919 | 43 | 42919 | 43 | 0.00 |
| 11/03/2011 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/03/2011 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/03/2011 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/03/2011 | R203 On 05-May-11 | | | Bond Future | 8.60 | 99.5664 | 8.5950 | 99.5664 | 516.00 |
| 11/03/2011 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 441 | 0 | 441 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/03/2011 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 511 | 1 | 511 | 1 | 0.00 |
| 11/03/2011 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 378 | 0 | 378 | 0 | 0.00 |
| 11/03/2011 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 2284 | 2 | 2284 | 2 | 0.00 |
| 11/03/2011 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1930 | 2 | 1930 | 2 | 0.00 |
| 11/03/2011 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 2103 | 2 | 2103 | 2 | 0.00 |
| 11/03/2011 | R203 On 04-August-11 | | | Bond Future | 8.74 | 101.0024 | 8.7440 | 101.0024 | 0.00 |
| 11/03/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 540 | 1 | 540 | 1 | 0.00 |
| 11/03/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 595 | 1 | 595 | 1 | 0.00 |
| 11/03/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 486 | 0 | 486 | 0 | 0.00 |
| 11/03/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 4212 | 4 | 4212 | 4 | 0.00 |
| 11/03/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 3842 | 4 | 3842 | 4 | 0.00 |
| 11/03/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 4026 | 4 | 4026 | 4 | 0.00 |
| 11/03/2011 | R203 On 03-November-11 | | | Bond Future | 8.90 | 98.2675 | 8.9030 | 98.2675 | 1,416.00 |
| 11/03/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 11/03/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 1404 | 1 | 1404 | 1 | 0.00 |
| 11/03/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 1582 | 2 | 1582 | 2 | 0.00 |
| 11/03/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 3153 | 3 | 3153 | 3 | 0.00 |
| 11/03/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 3425 | 3 | 3425 | 3 | 0.00 |
| 11/03/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 3287 | 3 | 3287 | 3 | 0.00 |
| 11/03/2011 | R203 On 02-February-12 | | | Bond Future | 9.07 | 99.7145 | 9.0720 | 99.7145 | 0.00 |
| 11/03/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 2080 | 2 | 2080 | 2 | 0.00 |
| 11/03/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 1986 | 2 | 1986 | 2 | 0.00 |
| 11/03/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 2177 | 2 | 2177 | 2 | 0.00 |
| 11/03/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 3334 | 3 | 3334 | 3 | 0.00 |
| 11/03/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 3573 | 4 | 3573 | 4 | 0.00 |
| 11/03/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 3452 | 3 | 3452 | 3 | 0.00 |
| 11/03/2011 | R204 On 05-May-11 | | | Bond Future | 8.79 | 98.7102 | 8.7900 | 98.7102 | 100.00 |
| 11/03/2011 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 594 | 1 | 594 | 1 | 0.00 |
| 11/03/2011 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 515 | 1 | 515 | 1 | 0.00 |
| 11/03/2011 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 682 | 1 | 682 | 1 | 0.00 |
| 11/03/2011 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1969 | 2 | 1969 | 2 | 0.00 |
| 11/03/2011 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 2345 | 2 | 2345 | 2 | 0.00 |
| 11/03/2011 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 2152 | 2 | 2152 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/03/2011 | R204 On 04-August-11 | | | Bond Future | 8.93 | 96.0986 | 8.9300 | 96.0986 | 0.00 |
| 11/03/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 453 | 0 | 453 | 0 | 0.00 |
| 11/03/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 409 | 0 | 409 | 0 | 0.00 |
| 11/03/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 502 | 1 | 502 | 1 | 0.00 |
| 11/03/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 5171 | 5 | 5171 | 5 | 0.00 |
| 11/03/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 5627 | 6 | 5627 | 6 | 0.00 |
| 11/03/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 5396 | 5 | 5396 | 5 | 0.00 |
| 11/03/2011 | R204 On 03-November-11 | | | Bond Future | 9.08 | 97.4568 | 9.0760 | 97.4568 | 1,876.00 |
| 11/03/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 1911 | 2 | 1911 | 2 | 0.00 |
| 11/03/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 2019 | 2 | 2019 | 2 | 0.00 |
| 11/03/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 1807 | 2 | 1807 | 2 | 0.00 |
| 11/03/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 3703 | 4 | 3703 | 4 | 0.00 |
| 11/03/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 3406 | 3 | 3406 | 3 | 0.00 |
| 11/03/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 3552 | 4 | 3552 | 4 | 0.00 |
| 11/03/2011 | R204 On 02-February-12 | | | Bond Future | 9.23 | 94.8614 | 9.2260 | 94.8614 | 0.00 |
| 11/03/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 2551 | 3 | 2551 | 3 | 0.00 |
| 11/03/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 2665 | 3 | 2665 | 3 | 0.00 |
| 11/03/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 2440 | 2 | 2440 | 2 | 0.00 |
| 11/03/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 3780 | 4 | 3780 | 4 | 0.00 |
| 11/03/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 3517 | 4 | 3517 | 4 | 0.00 |
| 11/03/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 3646 | 4 | 3646 | 4 | 0.00 |
| 11/03/2011 | R206 On 05-May-11 | | | Bond Future | 7.20 | 103.0439 | 7.2010 | 103.0439 | 0.00 |
| 11/03/2011 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 932 | 1 | 932 | 1 | 0.00 |
| 11/03/2011 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1021 | 1 | 1021 | 1 | 0.00 |
| 11/03/2011 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 845 | 1 | 845 | 1 | 0.00 |
| 11/03/2011 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 246 | 0 | 246 | 0 | 0.00 |
| 11/03/2011 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 183 | 0 | 183 | 0 | 0.00 |
| 11/03/2011 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 214 | 0 | 214 | 0 | 0.00 |
| 11/03/2011 | R206 On 04-August-11 | | | Bond Future | 7.37 | 100.7623 | 7.3710 | 100.7623 | 0.00 |
| 11/03/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 405 | 0 | 405 | 0 | 0.00 |
| 11/03/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 446 | 0 | 446 | 0 | 0.00 |
| 11/03/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 368 | 0 | 368 | 0 | 0.00 |
| 11/03/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 1296 | 1 | 1296 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/03/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 1153 | 1 | 1153 | 1 | 0.00 |
| 11/03/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 1223 | 1 | 1223 | 1 | 0.00 |
| 11/03/2011 | R206 On 03-November-11 | | | Bond Future | 7.56 | 102.1856 | 7.5600 | 102.1856 | 0.00 |
| 11/03/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 1117 | 1 | 1117 | 1 | 0.00 |
| 11/03/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 1059 | 1 | 1059 | 1 | 0.00 |
| 11/03/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 1176 | 1 | 1176 | 1 | 0.00 |
| 11/03/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 702 | 1 | 702 | 1 | 0.00 |
| 11/03/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 782 | 1 | 782 | 1 | 0.00 |
| 11/03/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 742 | 1 | 742 | 1 | 0.00 |
| 11/03/2011 | R206 On 02-February-12 | | | Bond Future | 7.78 | 99.9257 | 7.7810 | 99.9257 | 0.00 |
| 11/03/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 1258 | 1 | 1258 | 1 | 0.00 |
| 11/03/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 1207 | 1 | 1207 | 1 | 0.00 |
| 11/03/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 1311 | 1 | 1311 | 1 | 0.00 |
| 11/03/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 839 | 1 | 839 | 1 | 0.00 |
| 11/03/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 910 | 1 | 910 | 1 | 0.00 |
| 11/03/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 873 | 1 | 873 | 1 | 0.00 |
| 11/03/2011 | R207 On 05-May-11 | | | Bond Future | 8.85 | 92.6123 | 8.8490 | 92.6123 | 1,020.00 |
| 11/03/2011 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 567 | 1 | 567 | 1 | 0.00 |
| 11/03/2011 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 491 | 0 | 491 | 0 | 0.00 |
| 11/03/2011 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 651 | 1 | 651 | 1 | 0.00 |
| 11/03/2011 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 2346 | 2 | 2346 | 2 | 0.00 |
| 11/03/2011 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 2762 | 3 | 2762 | 3 | 0.00 |
| 11/03/2011 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 2550 | 3 | 2550 | 3 | 0.00 |
| 11/03/2011 | R207 On 04-August-11 | | | Bond Future | 8.98 | 90.3053 | 8.9790 | 90.3053 | 0.00 |
| 11/03/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 754 | 1 | 754 | 1 | 0.00 |
| 11/03/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 690 | 1 | 690 | 1 | 0.00 |
| 11/03/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 825 | 1 | 825 | 1 | 0.00 |
| 11/03/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 4621 | 5 | 4621 | 5 | 0.00 |
| 11/03/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 5062 | 5 | 5062 | 5 | 0.00 |
| 11/03/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 4838 | 5 | 4838 | 5 | 0.00 |
| 11/03/2011 | R207 On 03-November-11 | | | Bond Future | 9.11 | 91.5805 | 9.1080 | 91.5805 | 600.00 |
| 11/03/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 1942 | 2 | 1942 | 2 | 0.00 |
| 11/03/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 2052 | 2 | 2052 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/03/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 1835 | 2 | 1835 | 2 | 0.00 |
| 11/03/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 4029 | 4 | 4029 | 4 | 0.00 |
| 11/03/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 3702 | 4 | 3702 | 4 | 0.00 |
| 11/03/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 3864 | 4 | 3864 | 4 | 0.00 |
| 11/03/2011 | R207 On 02-February-12 | | | Bond Future | 9.24 | 89.2889 | 9.2420 | 89.2889 | 0.00 |
| 11/03/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 2645 | 3 | 2645 | 3 | 0.00 |
| 11/03/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 2764 | 3 | 2764 | 3 | 0.00 |
| 11/03/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 2529 | 2 | 2529 | 2 | 0.00 |
| 11/03/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 4047 | 4 | 4047 | 4 | 0.00 |
| 11/03/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 3759 | 4 | 3759 | 4 | 0.00 |
| 11/03/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 3901 | 4 | 3901 | 4 | 0.00 |
| 11/03/2011 | R208 On 05-May-11 | | | Bond Future | 8.91 | 86.6364 | 8.9070 | 86.6364 | 190.00 |
| 11/03/2011 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 519 | 1 | 519 | 1 | 0.00 |
| 11/03/2011 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 598 | 1 | 598 | 1 | 0.00 |
| 11/03/2011 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 447 | 0 | 447 | 0 | 0.00 |
| 11/03/2011 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 3191 | 3 | 3191 | 3 | 0.00 |
| 11/03/2011 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 2732 | 3 | 2732 | 3 | 0.00 |
| 11/03/2011 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 2958 | 3 | 2958 | 3 | 0.00 |
| 11/03/2011 | R208 On 04-August-11 | | | Bond Future | 9.02 | 87.8844 | 9.0230 | 87.8844 | 120.00 |
| 11/03/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 712 | 1 | 712 | 1 | 0.00 |
| 11/03/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 781 | 1 | 781 | 1 | 0.00 |
| 11/03/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 648 | 1 | 648 | 1 | 0.00 |
| 11/03/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 5548 | 6 | 5548 | 6 | 0.00 |
| 11/03/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 5066 | 5 | 5066 | 5 | 0.00 |
| 11/03/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 5304 | 5 | 5304 | 5 | 0.00 |
| 11/03/2011 | R208 On 03-November-11 | | | Bond Future | 9.14 | 85.7344 | 9.1430 | 85.7344 | 5,604.00 |
| 11/03/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 1984 | 2 | 1984 | 2 | 0.00 |
| 11/03/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 1874 | 2 | 1874 | 2 | 0.00 |
| 11/03/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 2098 | 2 | 2098 | 2 | 0.00 |
| 11/03/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 4049 | 4 | 4049 | 4 | 0.00 |
| 11/03/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 4404 | 4 | 4404 | 4 | 0.00 |
| 11/03/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 4224 | 4 | 4224 | 4 | 0.00 |
| 11/03/2011 | R208 On 02-February-12 | | | Bond Future | 9.27 | 86.9959 | 9.2650 | 86.9959 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/03/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 2837 | 3 | 2837 | 3 | 0.00 |
| 11/03/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 2713 | 3 | 2713 | 3 | 0.00 |
| 11/03/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 2964 | 3 | 2964 | 3 | 0.00 |
| 11/03/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 4150 | 4 | 4150 | 4 | 0.00 |
| 11/03/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 4458 | 5 | 4458 | 5 | 0.00 |
| 11/03/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 4302 | 4 | 4302 | 4 | 0.00 |
| 11/03/2011 | R209 On 05-May-11 | | | Bond Future | 9.12 | 72.6580 | 9.1190 | 72.6580 | 21,100.00 |
| 11/03/2011 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 345 | 0 | 345 | 0 | 0.00 |
| 11/03/2011 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 289 | 0 | 289 | 0 | 0.00 |
| 11/03/2011 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 409 | 0 | 409 | 0 | 0.00 |
| 11/03/2011 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 4900 | 5 | 4900 | 5 | 0.00 |
| 11/03/2011 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 5616 | 6 | 5616 | 6 | 0.00 |
| 11/03/2011 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 5252 | 5 | 5252 | 5 | 0.00 |
| 11/03/2011 | R209 On 04-August-11 | | | Bond Future | 9.20 | 73.7075 | 9.2000 | 73.7075 | 0.00 |
| 11/03/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 1098 | 1 | 1098 | 1 | 0.00 |
| 11/03/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 1200 | 1 | 1200 | 1 | 0.00 |
| 11/03/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 7148 | 7 | 7148 | 7 | 0.00 |
| 11/03/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 1003 | 1 | 1003 | 1 | 0.00 |
| 11/03/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 6926 | 7 | 6926 | 7 | 0.00 |
| 11/03/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 11/03/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 6289 | 6 | 6289 | 6 | 0.00 |
| 11/03/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 6602 | 7 | 6602 | 7 | 0.00 |
| 11/03/2011 | R209 On 03-November-11 | | | Bond Future | 9.28 | 71.6044 | 9.2810 | 71.6044 | 1,033.00 |
| 11/03/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 2223 | 2 | 2223 | 2 | 0.00 |
| 11/03/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 2361 | 2 | 2361 | 2 | 0.00 |
| 11/03/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 2093 | 2 | 2093 | 2 | 0.00 |
| 11/03/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 6546 | 7 | 6546 | 7 | 0.00 |
| 11/03/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 6016 | 6 | 6016 | 6 | 0.00 |
| 11/03/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 6276 | 6 | 6276 | 6 | 0.00 |
| 11/03/2011 | R209 On 02-February-12 | | | Bond Future | 9.36 | 72.6573 | 9.3610 | 72.6573 | 0.00 |
| 11/03/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3407 | 3 | 3407 | 3 | 0.00 |
| 11/03/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3565 | 4 | 3565 | 4 | 0.00 |
| 11/03/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3253 | 3 | 3253 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/03/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 6313 | 6 | 6313 | 6 | 0.00 |
| 11/03/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 5861 | 6 | 5861 | 6 | 0.00 |
| 11/03/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 6083 | 6 | 6083 | 6 | 0.00 |
| 11/03/2011 | R211 On 05-May-11 | | | Bond Future | 1.63 | 105.5494 | 1.6280 | 105.5494 | 539.00 |
| 11/03/2011 | R211 On 05-May-11 | 2.14 | Call | Bond Future | 2819 | 3 | 2819 | 3 | 0.00 |
| 11/03/2011 | R211 On 05-May-11 | 2.19 | Call | Bond Future | 3090 | 3 | 3090 | 3 | 0.00 |
| 11/03/2011 | R211 On 05-May-11 | 2.09 | Call | Bond Future | 2548 | 3 | 2548 | 3 | 0.00 |
| 11/03/2011 | R211 On 05-May-11 | 2.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/03/2011 | R211 On 05-May-11 | 2.19 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/03/2011 | R211 On 05-May-11 | 2.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/03/2011 | R212 On 05-May-11 | | | Bond Future | 2.37 | 104.3211 | 2.3710 | 104.3211 | 2,518.00 |
| 11/03/2011 | R212 On 05-May-11 | 2.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/03/2011 | R212 On 05-May-11 | 2.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/03/2011 | R212 On 05-May-11 | 2.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/03/2011 | R212 On 05-May-11 | 2.20 | Put | Bond Future | 1659 | 2 | 1659 | 2 | 0.00 |
| 11/03/2011 | R212 On 05-May-11 | 2.30 | Put | Bond Future | 685 | 1 | 685 | 1 | 0.00 |
| 11/03/2011 | R212 On 05-May-11 | 2.25 | Put | Bond Future | 1171 | 1 | 1171 | 1 | 0.00 |
| 11/03/2011 | R213 On 05-May-11 | | | Bond Future | 9.15 | 81.9211 | 9.1520 | 81.9211 | 0.00 |
| 11/03/2011 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/03/2011 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/03/2011 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/03/2011 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 10123 | 10 | 10123 | 10 | 0.00 |
| 11/03/2011 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 9210 | 9 | 9210 | 9 | 0.00 |
| 11/03/2011 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 9664 | 10 | 9664 | 10 | 0.00 |
| 11/03/2011 | R213 On 04-August-11 | | | Bond Future | 9.24 | 83.0997 | 9.2410 | 83.0997 | 0.00 |
| 11/03/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/03/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/03/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/03/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 9851 | 10 | 9851 | 10 | 0.00 |
| 11/03/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 10759 | 11 | 10759 | 11 | 0.00 |
| 11/03/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 10303 | 10 | 10303 | 10 | 0.00 |
| 11/03/2011 | R213 On 03-November-11 | | | Bond Future | 9.33 | 80.7398 | 9.3310 | 80.7398 | 0.00 |
| 11/03/2011 | R213 On 03-November-11 | 8.75 | 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 |
|------------|------------------------|--------|--------------|---------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/03/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/03/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/03/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 4922 | 5 | 4922 | 5 | 0.00 |
| 11/03/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 4112 | 4 | 4112 | 4 | 0.00 |
| 11/03/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 4516 | 4 | 4516 | 4 | 0.00 |
| 11/03/2011 | R213 On 02-February-12 | | | Bond Future | 9.42 | 81.9289 | 9.4240 | 81.9289 | 0.00 |
| 11/03/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/03/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/03/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/03/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 3594 | 3 | 3594 | 3 | 0.00 |
| 11/03/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 2815 | 3 | 2815 | 3 | 0.00 |
| 11/03/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 3203 | 3 | 3203 | 3 | 0.00 |
| 11/03/2011 | TRT1 On 05-May-11 | | | Index Future | 335.62 | 335.5030 | 335.6200 | 335.5030 | 100.00 |
| 11/03/2011 | TRT1 On 04-August-11 | | | Index Future | 340.23 | 340.1150 | 340.2340 | 340.1150 | 0.00 |
| 14/03/2011 | AL7T On 05-May-11 | | | Index Future | 367.89 | 366.6530 | 367.8940 | 366.6530 | 30.00 |
| 14/03/2011 | AL7T On 04-August-11 | | | Index Future | 373.14 | 371.8750 | 373.1360 | 371.8750 | 0.00 |
| 14/03/2011 | ALBI On 05-May-11 | | | Index Future | 339.48 | 338.5580 | 339.4760 | 338.5580 | 1,064.00 |
| 14/03/2011 | ALBI On 04-August-11 | | | Index Future | 344.31 | 343.3800 | 344.3140 | 343.3800 | 0.00 |
| 14/03/2011 | CAAB On 18-March-11 | | | Can-Do Future | 6.87 | 6.9181 | 6.8652 | 6.9181 | 524,280.00 |
| 14/03/2011 | CAAB On 18-March-11 | 6.85 | Call | Can-Do Future | 46 | 0 | 46 | 0 | 0.00 |
| 14/03/2011 | CAAB On 18-March-11 | 6.80 | Call | Can-Do Future | 79 | 0 | 79 | 0 | 0.00 |
| 14/03/2011 | CAAB On 18-March-11 | 6.90 | Call | Can-Do Future | 25 | 0 | 25 | 0 | 0.00 |
| 14/03/2011 | CAAB On 18-March-11 | 6.90 | Put | Can-Do Future | 60 | 0 | 60 | 0 | 0.00 |
| 14/03/2011 | CAAB On 18-March-11 | 6.80 | Put | Can-Do Future | 14 | 0 | 14 | 0 | 0.00 |
| 14/03/2011 | CAAB On 18-March-11 | 6.85 | Put | Can-Do Future | 31 | 0 | 31 | 0 | 0.00 |
| 14/03/2011 | CAAC On 18-March-11 | | | Can-Do Future | 9.59 | 9.5555 | 9.5879 | 9.5555 | 7,857.00 |
| 14/03/2011 | CAAC On 18-March-11 | 9.60 | Call | Can-Do Future | 44 | 0 | 44 | 0 | 0.00 |
| 14/03/2011 | CAAC On 18-March-11 | 9.65 | Call | Can-Do Future | 27 | 0 | 27 | 0 | 0.00 |
| 14/03/2011 | CAAC On 18-March-11 | 9.55 | Call | Can-Do Future | 72 | 0 | 72 | 0 | 0.00 |
| 14/03/2011 | CAAC On 18-March-11 | 9.55 | Put | Can-Do Future | 34 | 0 | 34 | 0 | 0.00 |
| 14/03/2011 | CAAC On 18-March-11 | 9.65 | Put | Can-Do Future | 89 | 0 | 89 | 0 | 0.00 |
| 14/03/2011 | CAAC On 18-March-11 | 9.60 | Put | Can-Do Future | 56 | 0 | 56 | 0 | 0.00 |
| 14/03/2011 | CRD1 On 05-May-11 | | | Index Future | 154.23 | 153.9040 | 154.2310 | 153.9040 | 2.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/03/2011 | CRD1 On 04-August-11 | | | Index Future | 156.35 | 156.0200 | 156.3520 | 156.0200 | 0.00 |
| 14/03/2011 | GOVI On 05-May-11 | | | GOVI | 340.77 | 339.8540 | 340.7680 | 339.8540 | 209.00 |
| 14/03/2011 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/03/2011 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/03/2011 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/03/2011 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 82420 | 9 | 82420 | 9 | 0.00 |
| 14/03/2011 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 82220 | 9 | 82220 | 9 | 0.00 |
| 14/03/2011 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 82320 | 9 | 82320 | 9 | 0.00 |
| 14/03/2011 | GOVI On 04-August-11 | | | GOVI | 345.62 | 344.6940 | 345.6240 | 344.6940 | 0.00 |
| 14/03/2011 | GOVI On 04-August-11 | 348.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/03/2011 | GOVI On 04-August-11 | 348.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/03/2011 | GOVI On 04-August-11 | 347.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/03/2011 | GOVI On 04-August-11 | 347.99 | Put | GOVI | 23660 | 3 | 23660 | 3 | 0.00 |
| 14/03/2011 | GOVI On 04-August-11 | 348.01 | Put | GOVI | 23860 | 3 | 23860 | 3 | 0.00 |
| 14/03/2011 | GOVI On 04-August-11 | 348.00 | Put | GOVI | 23760 | 3 | 23760 | 3 | 0.00 |
| 14/03/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 14/03/2011 | IGOV On 05-May-11 | | | Index Future | 150.53 | 150.5410 | 150.5260 | 150.5410 | 61.00 |
| 14/03/2011 | IGOV On 04-August-11 | | | Index Future | 152.67 | 152.6850 | 152.6710 | 152.6850 | 0.00 |
| 14/03/2011 | ILBI On 05-May-11 | | | Index Future | 407.21 | 407.2190 | 407.2070 | 407.2190 | 336.00 |
| 14/03/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 14/03/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 14/03/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 14/03/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 14/03/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 14/03/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 14/03/2011 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.58 | 94.4190 | 5.5770 | 94.4190 | 6,040.00 |
| 14/03/2011 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.62 | 94.3810 | 5.6160 | 94.3810 | 2,001.00 |
| 14/03/2011 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.64 | 94.3510 | 5.6420 | 94.3510 | 3,001.00 |
| 14/03/2011 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.66 | 94.3160 | 5.6620 | 94.3160 | 3,890.00 |
| 14/03/2011 | JBAF On 20-July-11 | | | Jibar Tradeable Future | 5.70 | 94.2500 | 5.7040 | 94.2500 | 2,000.00 |
| 14/03/2011 | JBAF On 17-August-11 | | | Jibar Tradeable Future | 5.77 | 94.1780 | 5.7660 | 94.1780 | 0.00 |
| 14/03/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.86 | 94.0560 | 5.8560 | 94.0560 | 14,390.00 |
| 14/03/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 6.45 | 93.4740 | 6.4460 | 93.4740 | 5,390.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/03/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.99 | 92.9460 | 6.9900 | 92.9460 | 1,090.00 |
| 14/03/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 7.50 | 92.4110 | 7.4970 | 92.4110 | 2,890.00 |
| 14/03/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 7.91 | 92.0140 | 7.9050 | 92.0140 | 44,710.00 |
| 14/03/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 8.30 | 91.6200 | 8.3000 | 91.6200 | 490.00 |
| 14/03/2011 | JN02 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 14/03/2011 | JN02 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/03/2011 | JN02 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/03/2011 | JN02 On 05-May-11 | 8.25 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/03/2011 | JN02 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 750000 | 1 | 0.00 |
| 14/03/2011 | JN02 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 14/03/2011 | JN02 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 14/03/2011 | JN05 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 14/03/2011 | JN05 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/03/2011 | JN05 On 05-May-11 | 8.25 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/03/2011 | JN05 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/03/2011 | JN05 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 14/03/2011 | JN05 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 750000 | 1 | 0.00 |
| 14/03/2011 | JN05 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 14/03/2011 | JN10 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 14/03/2011 | JN10 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/03/2011 | JN10 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/03/2011 | JN10 On 05-May-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/03/2011 | JN10 On 05-May-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/03/2011 | JN10 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 14/03/2011 | JN10 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 14/03/2011 | OTH1 On 05-May-11 | | | Index Future | 332.15 | 331.2090 | 332.1460 | 331.2090 | 3.00 |
| 14/03/2011 | OTH1 On 04-August-11 | | | Index Future | 336.88 | 335.9260 | 336.8790 | 335.9260 | 0.00 |
| 14/03/2011 | R157 On 05-May-11 | | | Bond Future | 7.90 | 122.0965 | 7.9020 | 122.0965 | 2,405.00 |
| 14/03/2011 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 546 | 0 | 546 | 0 | 0.00 |
| 14/03/2011 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 630 | 1 | 630 | 1 | 0.00 |
| 14/03/2011 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 471 | 0 | 471 | 0 | 0.00 |
| 14/03/2011 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 402 | 0 | 402 | 0 | 0.00 |
| 14/03/2011 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1434 | 2 | 1434 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/03/2011 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1297 | 1 | 1297 | 1 | 0.00 |
| 14/03/2011 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 1046 | 1 | 1046 | 1 | 0.00 |
| 14/03/2011 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 1167 | 1 | 1167 | 1 | 0.00 |
| 14/03/2011 | R157 On 04-August-11 | | | Bond Future | 8.07 | 123.8520 | 8.0660 | 123.8520 | 0.00 |
| 14/03/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 541 | 1 | 541 | 1 | 0.00 |
| 14/03/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 490 | 0 | 490 | 0 | 0.00 |
| 14/03/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 596 | 1 | 596 | 1 | 0.00 |
| 14/03/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 2592 | 3 | 2592 | 3 | 0.00 |
| 14/03/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 2877 | 3 | 2877 | 3 | 0.00 |
| 14/03/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 2732 | 3 | 2732 | 3 | 0.00 |
| 14/03/2011 | R157 On 03-November-11 | | | Bond Future | 8.25 | 118.7971 | 8.2500 | 118.7971 | 3,694.00 |
| 14/03/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 1805 | 2 | 1805 | 2 | 0.00 |
| 14/03/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 1901 | 2 | 1901 | 2 | 0.00 |
| 14/03/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 1713 | 2 | 1713 | 2 | 0.00 |
| 14/03/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 1893 | 2 | 1893 | 2 | 0.00 |
| 14/03/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 1722 | 2 | 1722 | 2 | 0.00 |
| 14/03/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 1805 | 2 | 1805 | 2 | 0.00 |
| 14/03/2011 | R157 On 02-February-12 | | | Bond Future | 8.45 | 120.5460 | 8.4530 | 120.5460 | 0.00 |
| 14/03/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 2237 | 2 | 2237 | 2 | 0.00 |
| 14/03/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 2329 | 2 | 2329 | 2 | 0.00 |
| 14/03/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 2148 | 2 | 2148 | 2 | 0.00 |
| 14/03/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 2158 | 2 | 2158 | 2 | 0.00 |
| 14/03/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 2005 | 2 | 2005 | 2 | 0.00 |
| 14/03/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 2080 | 2 | 2080 | 2 | 0.00 |
| 14/03/2011 | R186 On 05-May-11 | | | Bond Future | 9.02 | 116.0898 | 9.0150 | 116.0898 | 28,849.00 |
| 14/03/2011 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 1145 | 1 | 1145 | 1 | 0.00 |
| 14/03/2011 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 1304 | 1 | 1304 | 1 | 0.00 |
| 14/03/2011 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 1000 | 1 | 1000 | 1 | 0.00 |
| 14/03/2011 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 77 | 0 | 77 | 0 | 5,500.00 |
| 14/03/2011 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 3902 | 4 | 3902 | 4 | 0.00 |
| 14/03/2011 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 9833 | 10 | 9833 | 10 | 0.00 |
| 14/03/2011 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 3273 | 3 | 3273 | 3 | 0.00 |
| 14/03/2011 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 3579 | 4 | 3579 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/03/2011 | R186 On 04-August-11 | | | Bond Future | 9.12 | 112.4685 | 9.1180 | 112.4685 | 0.00 |
| 14/03/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 911 | 1 | 911 | 1 | 0.00 |
| 14/03/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 1004 | 1 | 1004 | 1 | 0.00 |
| 14/03/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 825 | 1 | 825 | 1 | 0.00 |
| 14/03/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 9411 | 10 | 9411 | 10 | 0.00 |
| 14/03/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 8609 | 9 | 8609 | 9 | 0.00 |
| 14/03/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 9005 | 9 | 9005 | 9 | 0.00 |
| 14/03/2011 | R186 On 03-November-11 | | | Bond Future | 9.22 | 114.0643 | 9.2220 | 114.0643 | 12,982.00 |
| 14/03/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 3729 | 4 | 3729 | 4 | 0.00 |
| 14/03/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 3537 | 3 | 3537 | 3 | 0.00 |
| 14/03/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 3927 | 4 | 3927 | 4 | 0.00 |
| 14/03/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 5434 | 6 | 5434 | 6 | 0.00 |
| 14/03/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 5935 | 6 | 5935 | 6 | 0.00 |
| 14/03/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 5680 | 6 | 5680 | 6 | 0.00 |
| 14/03/2011 | R186 On 02-February-12 | | | Bond Future | 9.33 | 110.4502 | 9.3260 | 110.4502 | 0.00 |
| 14/03/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 4019 | 4 | 4019 | 4 | 0.00 |
| 14/03/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 3835 | 4 | 3835 | 4 | 0.00 |
| 14/03/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 4208 | 4 | 4208 | 4 | 0.00 |
| 14/03/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 6592 | 7 | 6592 | 7 | 0.00 |
| 14/03/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 7101 | 7 | 7101 | 7 | 0.00 |
| 14/03/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 6842 | 7 | 6842 | 7 | 0.00 |
| 14/03/2011 | R201 On 05-May-11 | | | Bond Future | 7.48 | 107.2366 | 7.4800 | 107.2366 | 484.00 |
| 14/03/2011 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 1170 | 1 | 1170 | 1 | 0.00 |
| 14/03/2011 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 1061 | 1 | 1061 | 1 | 0.00 |
| 14/03/2011 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1285 | 1 | 1285 | 1 | 0.00 |
| 14/03/2011 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 269 | 0 | 269 | 0 | 0.00 |
| 14/03/2011 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 361 | 0 | 361 | 0 | 0.00 |
| 14/03/2011 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 312 | 0 | 312 | 0 | 0.00 |
| 14/03/2011 | R201 On 04-August-11 | | | Bond Future | 7.63 | 104.3728 | 7.6300 | 104.3728 | 0.00 |
| 14/03/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 548 | 1 | 548 | 1 | 0.00 |
| 14/03/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 498 | 0 | 498 | 0 | 0.00 |
| 14/03/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 601 | 1 | 601 | 1 | 0.00 |
| 14/03/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1590 | 2 | 1590 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/03/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1789 | 2 | 1789 | 2 | 0.00 |
| 14/03/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1688 | 2 | 1688 | 2 | 0.00 |
| 14/03/2011 | R201 On 03-November-11 | | | Bond Future | 7.80 | 105.8475 | 7.7980 | 105.8475 | 0.00 |
| 14/03/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 1585 | 2 | 1585 | 2 | 0.00 |
| 14/03/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 1668 | 2 | 1668 | 2 | 0.00 |
| 14/03/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 1504 | 1 | 1504 | 1 | 0.00 |
| 14/03/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 1085 | 1 | 1085 | 1 | 0.00 |
| 14/03/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 974 | 1 | 974 | 1 | 0.00 |
| 14/03/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 1028 | 1 | 1028 | 1 | 0.00 |
| 14/03/2011 | R201 On 02-February-12 | | | Bond Future | 7.98 | 102.9972 | 7.9800 | 102.9972 | 0.00 |
| 14/03/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 1939 | 2 | 1939 | 2 | 0.00 |
| 14/03/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 2016 | 2 | 2016 | 2 | 0.00 |
| 14/03/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 1863 | 2 | 1863 | 2 | 0.00 |
| 14/03/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 1303 | 1 | 1303 | 1 | 0.00 |
| 14/03/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 1203 | 1 | 1203 | 1 | 0.00 |
| 14/03/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1253 | 1 | 1253 | 1 | 0.00 |
| 14/03/2011 | R202 On 05-May-11 | | | Bond Future | 0.29 | 170.6174 | 0.2940 | 170.6174 | 10,489.00 |
| 14/03/2011 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 43691 | 44 | 43691 | 44 | 0.00 |
| 14/03/2011 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 44719 | 45 | 44719 | 45 | 0.00 |
| 14/03/2011 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 42652 | 43 | 42652 | 43 | 0.00 |
| 14/03/2011 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/03/2011 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/03/2011 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/03/2011 | R203 On 05-May-11 | | | Bond Future | 8.54 | 99.5759 | 8.5420 | 99.5759 | 516.00 |
| 14/03/2011 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 488 | 0 | 488 | 0 | 0.00 |
| 14/03/2011 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 566 | 1 | 566 | 1 | 0.00 |
| 14/03/2011 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 419 | 0 | 419 | 0 | 0.00 |
| 14/03/2011 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 2072 | 2 | 2072 | 2 | 0.00 |
| 14/03/2011 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1732 | 2 | 1732 | 2 | 0.00 |
| 14/03/2011 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1897 | 2 | 1897 | 2 | 0.00 |
| 14/03/2011 | R203 On 04-August-11 | | | Bond Future | 8.69 | 101.0069 | 8.6880 | 101.0069 | 0.00 |
| 14/03/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 585 | 1 | 585 | 1 | 0.00 |
| 14/03/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 644 | 1 | 644 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/03/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 527 | 0 | 527 | 0 | 0.00 |
| 14/03/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 3996 | 4 | 3996 | 4 | 0.00 |
| 14/03/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 3634 | 4 | 3634 | 4 | 0.00 |
| 14/03/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 3814 | 4 | 3814 | 4 | 0.00 |
| 14/03/2011 | R203 On 03-November-11 | | | Bond Future | 8.84 | 98.2763 | 8.8440 | 98.2763 | 1,416.00 |
| 14/03/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 1581 | 1 | 1581 | 1 | 0.00 |
| 14/03/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 1490 | 1 | 1490 | 1 | 0.00 |
| 14/03/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 1675 | 2 | 1675 | 2 | 0.00 |
| 14/03/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 2985 | 3 | 2985 | 3 | 0.00 |
| 14/03/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 3251 | 3 | 3251 | 3 | 0.00 |
| 14/03/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 3116 | 3 | 3116 | 3 | 0.00 |
| 14/03/2011 | R203 On 02-February-12 | | | Bond Future | 9.01 | 99.7229 | 9.0100 | 99.7229 | 0.00 |
| 14/03/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 2183 | 2 | 2183 | 2 | 0.00 |
| 14/03/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 2086 | 2 | 2086 | 2 | 0.00 |
| 14/03/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 2283 | 2 | 2283 | 2 | 0.00 |
| 14/03/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 3178 | 3 | 3178 | 3 | 0.00 |
| 14/03/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 3411 | 4 | 3411 | 4 | 0.00 |
| 14/03/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 3292 | 3 | 3292 | 3 | 0.00 |
| 14/03/2011 | R204 On 05-May-11 | | | Bond Future | 8.74 | 98.7421 | 8.7370 | 98.7421 | 100.00 |
| 14/03/2011 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 656 | 1 | 656 | 1 | 0.00 |
| 14/03/2011 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 568 | 1 | 568 | 1 | 0.00 |
| 14/03/2011 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 752 | 1 | 752 | 1 | 0.00 |
| 14/03/2011 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1757 | 2 | 1757 | 2 | 0.00 |
| 14/03/2011 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 2116 | 2 | 2116 | 2 | 0.00 |
| 14/03/2011 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 1932 | 2 | 1932 | 2 | 0.00 |
| 14/03/2011 | R204 On 04-August-11 | | | Bond Future | 8.88 | 96.1346 | 8.8750 | 96.1346 | 0.00 |
| 14/03/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 491 | 0 | 491 | 0 | 0.00 |
| 14/03/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 443 | 0 | 443 | 0 | 0.00 |
| 14/03/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 543 | 1 | 543 | 1 | 0.00 |
| 14/03/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 4928 | 5 | 4928 | 5 | 0.00 |
| 14/03/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 5377 | 6 | 5377 | 6 | 0.00 |
| 14/03/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 5150 | 5 | 5150 | 5 | 0.00 |
| 14/03/2011 | R204 On 03-November-11 | | | Bond Future | 9.02 | 97.4917 | 9.0170 | 97.4917 | 1,876.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/03/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 2019 | 2 | 2019 | 2 | 0.00 |
| 14/03/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 2131 | 2 | 2131 | 2 | 0.00 |
| 14/03/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 1911 | 2 | 1911 | 2 | 0.00 |
| 14/03/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 3512 | 4 | 3512 | 4 | 0.00 |
| 14/03/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 3224 | 3 | 3224 | 3 | 0.00 |
| 14/03/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 3366 | 4 | 3366 | 4 | 0.00 |
| 14/03/2011 | R204 On 02-February-12 | | | Bond Future | 9.17 | 94.8950 | 9.1650 | 94.8950 | 0.00 |
| 14/03/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 2674 | 3 | 2674 | 3 | 0.00 |
| 14/03/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 2792 | 3 | 2792 | 3 | 0.00 |
| 14/03/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 2559 | 2 | 2559 | 2 | 0.00 |
| 14/03/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 3605 | 4 | 3605 | 4 | 0.00 |
| 14/03/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 3350 | 4 | 3350 | 4 | 0.00 |
| 14/03/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 3475 | 4 | 3475 | 4 | 0.00 |
| 14/03/2011 | R206 On 05-May-11 | | | Bond Future | 7.15 | 103.0849 | 7.1460 | 103.0849 | 0.00 |
| 14/03/2011 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1020 | 1 | 1020 | 1 | 0.00 |
| 14/03/2011 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1113 | 1 | 1113 | 1 | 0.00 |
| 14/03/2011 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 928 | 1 | 928 | 1 | 0.00 |
| 14/03/2011 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 197 | 0 | 197 | 0 | 0.00 |
| 14/03/2011 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 142 | 0 | 142 | 0 | 0.00 |
| 14/03/2011 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 169 | 0 | 169 | 0 | 0.00 |
| 14/03/2011 | R206 On 04-August-11 | | | Bond Future | 7.31 | 100.8039 | 7.3090 | 100.8039 | 0.00 |
| 14/03/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 445 | 0 | 445 | 0 | 0.00 |
| 14/03/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 489 | 0 | 489 | 0 | 0.00 |
| 14/03/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 405 | 0 | 405 | 0 | 0.00 |
| 14/03/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 1197 | 1 | 1197 | 1 | 0.00 |
| 14/03/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 1060 | 1 | 1060 | 1 | 0.00 |
| 14/03/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 1127 | 1 | 1127 | 1 | 0.00 |
| 14/03/2011 | R206 On 03-November-11 | | | Bond Future | 7.49 | 102.2291 | 7.4910 | 102.2291 | 0.00 |
| 14/03/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 1190 | 1 | 1190 | 1 | 0.00 |
| 14/03/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 1131 | 1 | 1131 | 1 | 0.00 |
| 14/03/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 1252 | 1 | 1252 | 1 | 0.00 |
| 14/03/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 641 | 1 | 641 | 1 | 0.00 |
| 14/03/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 717 | 1 | 717 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/03/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 678 | 1 | 678 | 1 | 0.00 |
| 14/03/2011 | R206 On 02-February-12 | | | Bond Future | 7.70 | 99.9697 | 7.7030 | 99.9697 | 0.00 |
| 14/03/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 1332 | 1 | 1332 | 1 | 0.00 |
| 14/03/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 1279 | 1 | 1279 | 1 | 0.00 |
| 14/03/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 1386 | 1 | 1386 | 1 | 0.00 |
| 14/03/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 776 | 1 | 776 | 1 | 0.00 |
| 14/03/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 844 | 1 | 844 | 1 | 0.00 |
| 14/03/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 810 | 1 | 810 | 1 | 0.00 |
| 14/03/2011 | R207 On 05-May-11 | | | Bond Future | 8.81 | 92.7355 | 8.8070 | 92.7355 | 1,020.00 |
| 14/03/2011 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 604 | 1 | 604 | 1 | 0.00 |
| 14/03/2011 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 523 | 0 | 523 | 0 | 0.00 |
| 14/03/2011 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 694 | 1 | 694 | 1 | 0.00 |
| 14/03/2011 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 2154 | 2 | 2154 | 2 | 0.00 |
| 14/03/2011 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 2559 | 3 | 2559 | 3 | 0.00 |
| 14/03/2011 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 2351 | 3 | 2351 | 3 | 0.00 |
| 14/03/2011 | R207 On 04-August-11 | | | Bond Future | 8.94 | 90.4305 | 8.9350 | 90.4305 | 0.00 |
| 14/03/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 796 | 1 | 796 | 1 | 0.00 |
| 14/03/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 728 | 1 | 728 | 1 | 0.00 |
| 14/03/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 870 | 1 | 870 | 1 | 0.00 |
| 14/03/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 4426 | 5 | 4426 | 5 | 0.00 |
| 14/03/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 4860 | 5 | 4860 | 5 | 0.00 |
| 14/03/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 4640 | 5 | 4640 | 5 | 0.00 |
| 14/03/2011 | R207 On 03-November-11 | | | Bond Future | 9.06 | 91.7075 | 9.0620 | 91.7075 | 600.00 |
| 14/03/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 2025 | 2 | 2025 | 2 | 0.00 |
| 14/03/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 2139 | 2 | 2139 | 2 | 0.00 |
| 14/03/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 1915 | 2 | 1915 | 2 | 0.00 |
| 14/03/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 3865 | 4 | 3865 | 4 | 0.00 |
| 14/03/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 3545 | 4 | 3545 | 4 | 0.00 |
| 14/03/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 3703 | 4 | 3703 | 4 | 0.00 |
| 14/03/2011 | R207 On 02-February-12 | | | Bond Future | 9.19 | 89.4174 | 9.1940 | 89.4174 | 0.00 |
| 14/03/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 2744 | 3 | 2744 | 3 | 0.00 |
| 14/03/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 2867 | 3 | 2867 | 3 | 0.00 |
| 14/03/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 2625 | 3 | 2625 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/03/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 3896 | 4 | 3896 | 4 | 0.00 |
| 14/03/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 3614 | 4 | 3614 | 4 | 0.00 |
| 14/03/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 3752 | 4 | 3752 | 4 | 0.00 |
| 14/03/2011 | R208 On 05-May-11 | | | Bond Future | 8.86 | 86.7364 | 8.8550 | 86.7364 | 190.00 |
| 14/03/2011 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 568 | 1 | 568 | 1 | 0.00 |
| 14/03/2011 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 654 | 1 | 654 | 1 | 0.00 |
| 14/03/2011 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 490 | 0 | 490 | 0 | 0.00 |
| 14/03/2011 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 2928 | 3 | 2928 | 3 | 0.00 |
| 14/03/2011 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 2482 | 3 | 2482 | 3 | 0.00 |
| 14/03/2011 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 2700 | 3 | 2700 | 3 | 0.00 |
| 14/03/2011 | R208 On 04-August-11 | | | Bond Future | 8.97 | 87.9877 | 8.9690 | 87.9877 | 120.00 |
| 14/03/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 766 | 1 | 766 | 1 | 0.00 |
| 14/03/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 839 | 1 | 839 | 1 | 0.00 |
| 14/03/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 698 | 1 | 698 | 1 | 0.00 |
| 14/03/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 5287 | 6 | 5287 | 6 | 0.00 |
| 14/03/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 4814 | 5 | 4814 | 5 | 0.00 |
| 14/03/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 5047 | 5 | 5047 | 5 | 0.00 |
| 14/03/2011 | R208 On 03-November-11 | | | Bond Future | 9.09 | 85.8352 | 9.0870 | 85.8352 | 5,604.00 |
| 14/03/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 2094 | 2 | 2094 | 2 | 0.00 |
| 14/03/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 1979 | 2 | 1979 | 2 | 0.00 |
| 14/03/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 2212 | 2 | 2212 | 2 | 0.00 |
| 14/03/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 3848 | 4 | 3848 | 4 | 0.00 |
| 14/03/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 4194 | 4 | 4194 | 4 | 0.00 |
| 14/03/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 4019 | 4 | 4019 | 4 | 0.00 |
| 14/03/2011 | R208 On 02-February-12 | | | Bond Future | 9.21 | 87.0942 | 9.2060 | 87.0942 | 0.00 |
| 14/03/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 2970 | 3 | 2970 | 3 | 0.00 |
| 14/03/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 3101 | 3 | 3101 | 3 | 0.00 |
| 14/03/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 2842 | 3 | 2842 | 3 | 0.00 |
| 14/03/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 4263 | 4 | 4263 | 4 | 0.00 |
| 14/03/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 3963 | 4 | 3963 | 4 | 0.00 |
| 14/03/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 4111 | 4 | 4111 | 4 | 0.00 |
| 14/03/2011 | R209 On 05-May-11 | | | Bond Future | 9.09 | 72.6280 | 9.0930 | 72.6280 | 21,100.00 |
| 14/03/2011 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 345 | 0 | 345 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/03/2011 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 289 | 0 | 289 | 0 | 0.00 |
| 14/03/2011 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 411 | 0 | 411 | 0 | 0.00 |
| 14/03/2011 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 4706 | 5 | 4706 | 5 | 0.00 |
| 14/03/2011 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 5420 | 6 | 5420 | 6 | 0.00 |
| 14/03/2011 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 5056 | 5 | 5056 | 5 | 0.00 |
| 14/03/2011 | R209 On 04-August-11 | | | Bond Future | 9.17 | 73.6704 | 9.1720 | 73.6704 | 0.00 |
| 14/03/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 1126 | 1 | 1126 | 1 | 0.00 |
| 14/03/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 1231 | 1 | 1231 | 1 | 0.00 |
| 14/03/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 7292 | 7 | 7292 | 7 | 0.00 |
| 14/03/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 1029 | 1 | 1029 | 1 | 0.00 |
| 14/03/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 6744 | 7 | 6744 | 7 | 0.00 |
| 14/03/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 897 | 1 | 897 | 1 | 0.00 |
| 14/03/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 6112 | 6 | 6112 | 6 | 0.00 |
| 14/03/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 6422 | 7 | 6422 | 7 | 0.00 |
| 14/03/2011 | R209 On 03-November-11 | | | Bond Future | 9.25 | 71.5679 | 9.2520 | 71.5679 | 1,033.00 |
| 14/03/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 2279 | 2 | 2279 | 2 | 0.00 |
| 14/03/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 2419 | 2 | 2419 | 2 | 0.00 |
| 14/03/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 2145 | 2 | 2145 | 2 | 0.00 |
| 14/03/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 6386 | 7 | 6386 | 7 | 0.00 |
| 14/03/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 5862 | 6 | 5862 | 6 | 0.00 |
| 14/03/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 6120 | 6 | 6120 | 6 | 0.00 |
| 14/03/2011 | R209 On 02-February-12 | | | Bond Future | 9.33 | 72.6214 | 9.3320 | 72.6214 | 0.00 |
| 14/03/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3479 | 3 | 3479 | 3 | 0.00 |
| 14/03/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3639 | 4 | 3639 | 4 | 0.00 |
| 14/03/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3323 | 3 | 3323 | 3 | 0.00 |
| 14/03/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 6174 | 6 | 6174 | 6 | 0.00 |
| 14/03/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 5726 | 6 | 5726 | 6 | 0.00 |
| 14/03/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 5946 | 6 | 5946 | 6 | 0.00 |
| 14/03/2011 | R211 On 05-May-11 | | | Bond Future | 1.61 | 105.4318 | 1.6090 | 105.4318 | 539.00 |
| 14/03/2011 | R211 On 05-May-11 | 2.14 | Call | Bond Future | 2926 | 3 | 2926 | 3 | 0.00 |
| 14/03/2011 | R211 On 05-May-11 | 2.19 | Call | Bond Future | 3196 | 3 | 3196 | 3 | 0.00 |
| 14/03/2011 | R211 On 05-May-11 | 2.09 | Call | Bond Future | 2654 | 3 | 2654 | 3 | 0.00 |
| 14/03/2011 | R211 On 05-May-11 | 2.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/03/2011 | R211 On 05-May-11 | 2.19 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/03/2011 | R211 On 05-May-11 | 2.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/03/2011 | R212 On 05-May-11 | | | Bond Future | 2.40 | 104.3211 | 2.4020 | 104.3211 | 2,518.00 |
| 14/03/2011 | R212 On 05-May-11 | 2.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/03/2011 | R212 On 05-May-11 | 2.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/03/2011 | R212 On 05-May-11 | 2.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/03/2011 | R212 On 05-May-11 | 2.20 | Put | Bond Future | 1956 | 2 | 1956 | 2 | 0.00 |
| 14/03/2011 | R212 On 05-May-11 | 2.30 | Put | Bond Future | 983 | 1 | 983 | 1 | 0.00 |
| 14/03/2011 | R212 On 05-May-11 | 2.25 | Put | Bond Future | 1468 | 1 | 1468 | 1 | 0.00 |
| 14/03/2011 | R213 On 05-May-11 | | | Bond Future | 9.14 | 81.8133 | 9.1410 | 81.8133 | 0.00 |
| 14/03/2011 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/03/2011 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/03/2011 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/03/2011 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 10038 | 10 | 10038 | 10 | 0.00 |
| 14/03/2011 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 9125 | 9 | 9125 | 9 | 0.00 |
| 14/03/2011 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 9580 | 10 | 9580 | 10 | 0.00 |
| 14/03/2011 | R213 On 04-August-11 | | | Bond Future | 9.23 | 82.9860 | 9.2290 | 82.9860 | 0.00 |
| 14/03/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/03/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/03/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/03/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 9760 | 10 | 9760 | 10 | 0.00 |
| 14/03/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 10668 | 11 | 10668 | 11 | 0.00 |
| 14/03/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 10212 | 10 | 10212 | 10 | 0.00 |
| 14/03/2011 | R213 On 03-November-11 | | | Bond Future | 9.32 | 80.6279 | 9.3190 | 80.6279 | 0.00 |
| 14/03/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/03/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/03/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/03/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 4833 | 5 | 4833 | 5 | 0.00 |
| 14/03/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 4023 | 4 | 4023 | 4 | 0.00 |
| 14/03/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 4426 | 5 | 4426 | 5 | 0.00 |
| 14/03/2011 | R213 On 02-February-12 | | | Bond Future | 9.41 | 81.8115 | 9.4120 | 81.8115 | 0.00 |
| 14/03/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/03/2011 | R213 On 02-February-12 | 9.05 | 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 |
|------------|------------------------|--------|--------------|---------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/03/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/03/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 3506 | 4 | 3506 | 4 | 0.00 |
| 14/03/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 2727 | 3 | 2727 | 3 | 0.00 |
| 14/03/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 3115 | 3 | 3115 | 3 | 0.00 |
| 14/03/2011 | TRT1 On 05-May-11 | | | Index Future | 336.54 | 335.6200 | 336.5410 | 335.6200 | 100.00 |
| 14/03/2011 | TRT1 On 04-August-11 | | | Index Future | 341.17 | 340.2340 | 341.1690 | 340.2340 | 0.00 |
| 15/03/2011 | AL7T On 05-May-11 | | | Index Future | 369.14 | 367.8940 | 369.1360 | 367.8940 | 30.00 |
| 15/03/2011 | AL7T On 04-August-11 | | | Index Future | 374.40 | 373.1360 | 374.3970 | 373.1360 | 0.00 |
| 15/03/2011 | ALBI On 05-May-11 | | | Index Future | 340.57 | 339.4760 | 340.5660 | 339.4760 | 1,064.00 |
| 15/03/2011 | ALBI On 04-August-11 | | | Index Future | 345.42 | 344.3140 | 345.4200 | 344.3140 | 0.00 |
| 15/03/2011 | CAAB On 18-March-11 | | | Can-Do Future | 6.97 | 6.8652 | 6.9679 | 6.8652 | 524,280.00 |
| 15/03/2011 | CAAB On 18-March-11 | 6.85 | Call | Can-Do Future | 122 | 0 | 122 | 0 | 0.00 |
| 15/03/2011 | CAAB On 18-March-11 | 6.80 | Call | Can-Do Future | 169 | 0 | 169 | 0 | 0.00 |
| 15/03/2011 | CAAB On 18-March-11 | 6.90 | Call | Can-Do Future | 79 | 0 | 79 | 0 | 0.00 |
| 15/03/2011 | CAAB On 18-March-11 | 6.90 | Put | Can-Do Future | 11 | 0 | 11 | 0 | 0.00 |
| 15/03/2011 | CAAB On 18-March-11 | 6.80 | Put | Can-Do Future | 1 | 0 | 1 | 0 | 0.00 |
| 15/03/2011 | CAAB On 18-March-11 | 6.85 | Put | Can-Do Future | 4 | 0 | 4 | 0 | 0.00 |
| 15/03/2011 | CAAC On 18-March-11 | | | Can-Do Future | 9.85 | 9.5879 | 9.8516 | 9.5879 | 7,857.00 |
| 15/03/2011 | CAAC On 18-March-11 | 9.60 | Call | Can-Do Future | 254 | 0 | 254 | 0 | 0.00 |
| 15/03/2011 | CAAC On 18-March-11 | 9.65 | Call | Can-Do Future | 206 | 0 | 206 | 0 | 0.00 |
| 15/03/2011 | CAAC On 18-March-11 | 9.55 | Call | Can-Do Future | 303 | 0 | 303 | 0 | 0.00 |
| 15/03/2011 | CAAC On 18-March-11 | 9.55 | Put | Can-Do Future | 1 | 0 | 1 | 0 | 0.00 |
| 15/03/2011 | CAAC On 18-March-11 | 9.65 | Put | Can-Do Future | 4 | 0 | 4 | 0 | 0.00 |
| 15/03/2011 | CAAC On 18-March-11 | 9.60 | Put | Can-Do Future | 2 | 0 | 2 | 0 | 0.00 |
| 15/03/2011 | CRD1 On 05-May-11 | | | Index Future | 154.56 | 154.2310 | 154.5590 | 154.2310 | 2.00 |
| 15/03/2011 | CRD1 On 04-August-11 | | | Index Future | 156.68 | 156.3520 | 156.6840 | 156.3520 | 0.00 |
| 15/03/2011 | GOVI On 05-May-11 | | | GOVI | 341.81 | 340.7680 | 341.8130 | 340.7680 | 209.00 |
| 15/03/2011 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2011 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2011 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2011 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 71770 | 8 | 71770 | 8 | 0.00 |
| 15/03/2011 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 71970 | 8 | 71970 | 8 | 0.00 |
| 15/03/2011 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 71870 | 8 | 71870 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2011 | GOVI On 04-August-11 | | | GOVI | 346.69 | 345.6240 | 346.6850 | 345.6240 | 0.00 |
| 15/03/2011 | GOVI On 04-August-11 | 348.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2011 | GOVI On 04-August-11 | 348.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2011 | GOVI On 04-August-11 | 347.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2011 | GOVI On 04-August-11 | 347.99 | Put | GOVI | 13050 | 2 | 13050 | 2 | 0.00 |
| 15/03/2011 | GOVI On 04-August-11 | 348.01 | Put | GOVI | 13250 | 2 | 13250 | 2 | 0.00 |
| 15/03/2011 | GOVI On 04-August-11 | 348.00 | Put | GOVI | 13150 | 2 | 13150 | 2 | 0.00 |
| 15/03/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 15/03/2011 | IGOV On 05-May-11 | | | Index Future | 150.52 | 150.5260 | 150.5200 | 150.5260 | 61.00 |
| 15/03/2011 | IGOV On 04-August-11 | | | Index Future | 152.67 | 152.6710 | 152.6650 | 152.6710 | 0.00 |
| 15/03/2011 | ILBI On 05-May-11 | | | Index Future | 407.06 | 407.2070 | 407.0630 | 407.2070 | 336.00 |
| 15/03/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 15/03/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 15/03/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 15/03/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 15/03/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 15/03/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 15/03/2011 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.58 | 94.4230 | 5.5750 | 94.4230 | 6,040.00 |
| 15/03/2011 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.60 | 94.3840 | 5.5950 | 94.3840 | 2,001.00 |
| 15/03/2011 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.64 | 94.3580 | 5.6410 | 94.3580 | 3,001.00 |
| 15/03/2011 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.65 | 94.3380 | 5.6500 | 94.3380 | 3,890.00 |
| 15/03/2011 | JBAF On 20-July-11 | | | Jibar Tradeable Future | 5.69 | 94.2960 | 5.6920 | 94.2960 | 2,000.00 |
| 15/03/2011 | JBAF On 17-August-11 | | | Jibar Tradeable Future | 5.75 | 94.2340 | 5.7540 | 94.2340 | 0.00 |
| 15/03/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.83 | 94.1440 | 5.8260 | 94.1440 | 14,390.00 |
| 15/03/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 6.39 | 93.5540 | 6.3880 | 93.5540 | 5,390.00 |
| 15/03/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.92 | 93.0100 | 6.9200 | 93.0100 | 1,090.00 |
| 15/03/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 7.44 | 92.5030 | 7.4380 | 92.5030 | 2,890.00 |
| 15/03/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 7.85 | 92.0950 | 7.8460 | 92.0950 | 44,710.00 |
| 15/03/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 8.25 | 91.7000 | 8.2500 | 91.7000 | 513.00 |
| 15/03/2011 | JN02 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 15/03/2011 | JN02 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2011 | JN02 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2011 | JN02 On 05-May-11 | 8.25 | Call | JNOTE | 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 |
|------------|----------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2011 | JN02 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 750000 | 1 | 0.00 |
| 15/03/2011 | JN02 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 15/03/2011 | JN02 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 15/03/2011 | JN05 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 15/03/2011 | JN05 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2011 | JN05 On 05-May-11 | 8.25 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2011 | JN05 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2011 | JN05 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 15/03/2011 | JN05 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 750000 | 1 | 0.00 |
| 15/03/2011 | JN05 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 15/03/2011 | JN10 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 15/03/2011 | JN10 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2011 | JN10 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2011 | JN10 On 05-May-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2011 | JN10 On 05-May-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2011 | JN10 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 15/03/2011 | JN10 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 15/03/2011 | OTH1 On 05-May-11 | | | Index Future | 333.47 | 332.1460 | 333.4690 | 332.1460 | 3.00 |
| 15/03/2011 | OTH1 On 04-August-11 | | | Index Future | 338.22 | 336.8790 | 338.2220 | 336.8790 | 0.00 |
| 15/03/2011 | R157 On 05-May-11 | | | Bond Future | 7.86 | 122.2918 | 7.8590 | 122.2918 | 2,405.00 |
| 15/03/2011 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 609 | 1 | 609 | 1 | 0.00 |
| 15/03/2011 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 699 | 1 | 699 | 1 | 0.00 |
| 15/03/2011 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 527 | 0 | 527 | 0 | 0.00 |
| 15/03/2011 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 452 | 0 | 452 | 0 | 0.00 |
| 15/03/2011 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1309 | 1 | 1309 | 1 | 0.00 |
| 15/03/2011 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1178 | 1 | 1178 | 1 | 0.00 |
| 15/03/2011 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 940 | 1 | 940 | 1 | 0.00 |
| 15/03/2011 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 1055 | 1 | 1055 | 1 | 0.00 |
| 15/03/2011 | R157 On 04-August-11 | | | Bond Future | 8.02 | 124.0546 | 8.0190 | 124.0546 | 0.00 |
| 15/03/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 586 | 1 | 586 | 1 | 0.00 |
| 15/03/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 645 | 1 | 645 | 1 | 0.00 |
| 15/03/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 532 | 0 | 532 | 0 | 0.00 |
| 15/03/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 2739 | 3 | 2739 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 2461 | 3 | 2461 | 3 | 0.00 |
| 15/03/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 2597 | 3 | 2597 | 3 | 0.00 |
| 15/03/2011 | R157 On 03-November-11 | | | Bond Future | 8.20 | 119.0013 | 8.1990 | 119.0013 | 3,694.00 |
| 15/03/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 1896 | 2 | 1896 | 2 | 0.00 |
| 15/03/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 1994 | 2 | 1994 | 2 | 0.00 |
| 15/03/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 1801 | 2 | 1801 | 2 | 0.00 |
| 15/03/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 1797 | 2 | 1797 | 2 | 0.00 |
| 15/03/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 1632 | 2 | 1632 | 2 | 0.00 |
| 15/03/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 1713 | 2 | 1713 | 2 | 0.00 |
| 15/03/2011 | R157 On 02-February-12 | | | Bond Future | 8.40 | 120.7497 | 8.3980 | 120.7497 | 0.00 |
| 15/03/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 2331 | 2 | 2331 | 2 | 0.00 |
| 15/03/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 2425 | 2 | 2425 | 2 | 0.00 |
| 15/03/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 2239 | 2 | 2239 | 2 | 0.00 |
| 15/03/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 2065 | 2 | 2065 | 2 | 0.00 |
| 15/03/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 1917 | 2 | 1917 | 2 | 0.00 |
| 15/03/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 1990 | 2 | 1990 | 2 | 0.00 |
| 15/03/2011 | R186 On 05-May-11 | | | Bond Future | 8.95 | 116.3335 | 8.9530 | 116.3335 | 28,849.00 |
| 15/03/2011 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 1324 | 1 | 1324 | 1 | 0.00 |
| 15/03/2011 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 1501 | 1 | 1501 | 1 | 0.00 |
| 15/03/2011 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 1162 | 1 | 1162 | 1 | 0.00 |
| 15/03/2011 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 95 | 0 | 95 | 0 | 5,500.00 |
| 15/03/2011 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 3501 | 4 | 3501 | 4 | 0.00 |
| 15/03/2011 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 9288 | 10 | 9288 | 10 | 0.00 |
| 15/03/2011 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 2907 | 3 | 2907 | 3 | 0.00 |
| 15/03/2011 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 3195 | 4 | 3195 | 4 | 0.00 |
| 15/03/2011 | R186 On 04-August-11 | | | Bond Future | 9.05 | 112.7160 | 9.0540 | 112.7160 | 0.00 |
| 15/03/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 1019 | 1 | 1019 | 1 | 0.00 |
| 15/03/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 924 | 1 | 924 | 1 | 0.00 |
| 15/03/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 1120 | 1 | 1120 | 1 | 0.00 |
| 15/03/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 8156 | 9 | 8156 | 9 | 0.00 |
| 15/03/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 8941 | 9 | 8941 | 9 | 0.00 |
| 15/03/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 8544 | 9 | 8544 | 9 | 0.00 |
| 15/03/2011 | R186 On 03-November-11 | | | Bond Future | 9.16 | 114.3068 | 9.1550 | 114.3068 | 12,982.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 3990 | 4 | 3990 | 4 | 0.00 |
| 15/03/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 3789 | 4 | 3789 | 4 | 0.00 |
| 15/03/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 4196 | 4 | 4196 | 4 | 0.00 |
| 15/03/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 5120 | 5 | 5120 | 5 | 0.00 |
| 15/03/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 5603 | 6 | 5603 | 6 | 0.00 |
| 15/03/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 5358 | 6 | 5358 | 6 | 0.00 |
| 15/03/2011 | R186 On 02-February-12 | | | Bond Future | 9.26 | 110.6963 | 9.2570 | 110.6963 | 0.00 |
| 15/03/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 4275 | 4 | 4275 | 4 | 0.00 |
| 15/03/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 4084 | 4 | 4084 | 4 | 0.00 |
| 15/03/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 4471 | 4 | 4471 | 4 | 0.00 |
| 15/03/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 6266 | 7 | 6266 | 7 | 0.00 |
| 15/03/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 6761 | 7 | 6761 | 7 | 0.00 |
| 15/03/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 6510 | 7 | 6510 | 7 | 0.00 |
| 15/03/2011 | R201 On 05-May-11 | | | Bond Future | 7.44 | 107.3101 | 7.4420 | 107.3101 | 484.00 |
| 15/03/2011 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 1252 | 1 | 1252 | 1 | 0.00 |
| 15/03/2011 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 1138 | 1 | 1138 | 1 | 0.00 |
| 15/03/2011 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1370 | 1 | 1370 | 1 | 0.00 |
| 15/03/2011 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 232 | 0 | 232 | 0 | 0.00 |
| 15/03/2011 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 317 | 0 | 317 | 0 | 0.00 |
| 15/03/2011 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 272 | 0 | 272 | 0 | 0.00 |
| 15/03/2011 | R201 On 04-August-11 | | | Bond Future | 7.59 | 104.4473 | 7.5890 | 104.4473 | 0.00 |
| 15/03/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 586 | 1 | 586 | 1 | 0.00 |
| 15/03/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 642 | 1 | 642 | 1 | 0.00 |
| 15/03/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 534 | 0 | 534 | 0 | 0.00 |
| 15/03/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1703 | 2 | 1703 | 2 | 0.00 |
| 15/03/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1509 | 2 | 1509 | 2 | 0.00 |
| 15/03/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1603 | 2 | 1603 | 2 | 0.00 |
| 15/03/2011 | R201 On 03-November-11 | | | Bond Future | 7.75 | 105.9222 | 7.7520 | 105.9222 | 0.00 |
| 15/03/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 1574 | 2 | 1574 | 2 | 0.00 |
| 15/03/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 1656 | 2 | 1656 | 2 | 0.00 |
| 15/03/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 1741 | 2 | 1741 | 2 | 0.00 |
| 15/03/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 919 | 1 | 919 | 1 | 0.00 |
| 15/03/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 972 | 1 | 972 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 1027 | 1 | 1027 | 1 | 0.00 |
| 15/03/2011 | R201 On 02-February-12 | | | Bond Future | 7.93 | 103.0712 | 7.9310 | 103.0712 | 0.00 |
| 15/03/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 2009 | 2 | 2009 | 2 | 0.00 |
| 15/03/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 2088 | 2 | 2088 | 2 | 0.00 |
| 15/03/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 1932 | 2 | 1932 | 2 | 0.00 |
| 15/03/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 1247 | 1 | 1247 | 1 | 0.00 |
| 15/03/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 1150 | 1 | 1150 | 1 | 0.00 |
| 15/03/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1198 | 1 | 1198 | 1 | 0.00 |
| 15/03/2011 | R202 On 05-May-11 | | | Bond Future | 0.29 | 170.3500 | 0.2940 | 170.3500 | 10,489.00 |
| 15/03/2011 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 43691 | 44 | 43691 | 44 | 0.00 |
| 15/03/2011 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 44719 | 45 | 44719 | 45 | 0.00 |
| 15/03/2011 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 42652 | 43 | 42652 | 43 | 0.00 |
| 15/03/2011 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2011 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2011 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2011 | R203 On 05-May-11 | | | Bond Future | 8.49 | 99.8290 | 8.4890 | 99.8290 | 516.00 |
| 15/03/2011 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 560 | 0 | 560 | 0 | 0.00 |
| 15/03/2011 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 645 | 1 | 645 | 1 | 0.00 |
| 15/03/2011 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 482 | 0 | 482 | 0 | 0.00 |
| 15/03/2011 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 1881 | 2 | 1881 | 2 | 0.00 |
| 15/03/2011 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1557 | 2 | 1557 | 2 | 0.00 |
| 15/03/2011 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1715 | 2 | 1715 | 2 | 0.00 |
| 15/03/2011 | R203 On 04-August-11 | | | Bond Future | 8.63 | 101.2641 | 8.6320 | 101.2641 | 0.00 |
| 15/03/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 643 | 1 | 643 | 1 | 0.00 |
| 15/03/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 582 | 1 | 582 | 1 | 0.00 |
| 15/03/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 707 | 1 | 707 | 1 | 0.00 |
| 15/03/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 3439 | 4 | 3439 | 4 | 0.00 |
| 15/03/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 3793 | 4 | 3793 | 4 | 0.00 |
| 15/03/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 3614 | 4 | 3614 | 4 | 0.00 |
| 15/03/2011 | R203 On 03-November-11 | | | Bond Future | 8.79 | 98.5366 | 8.7850 | 98.5366 | 1,416.00 |
| 15/03/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 1684 | 2 | 1684 | 2 | 0.00 |
| 15/03/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 1589 | 1 | 1589 | 1 | 0.00 |
| 15/03/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 1782 | 2 | 1782 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 2831 | 3 | 2831 | 3 | 0.00 |
| 15/03/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 3089 | 3 | 3089 | 3 | 0.00 |
| 15/03/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 2958 | 3 | 2958 | 3 | 0.00 |
| 15/03/2011 | R203 On 02-February-12 | | | Bond Future | 8.95 | 99.9852 | 8.9480 | 99.9852 | 0.00 |
| 15/03/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 2299 | 2 | 2299 | 2 | 0.00 |
| 15/03/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 2198 | 2 | 2198 | 2 | 0.00 |
| 15/03/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 2402 | 2 | 2402 | 2 | 0.00 |
| 15/03/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 3034 | 3 | 3034 | 3 | 0.00 |
| 15/03/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 3259 | 3 | 3259 | 3 | 0.00 |
| 15/03/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 3145 | 3 | 3145 | 3 | 0.00 |
| 15/03/2011 | R204 On 05-May-11 | | | Bond Future | 8.68 | 99.0245 | 8.6840 | 99.0245 | 100.00 |
| 15/03/2011 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 746 | 1 | 746 | 1 | 0.00 |
| 15/03/2011 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 650 | 1 | 650 | 1 | 0.00 |
| 15/03/2011 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 852 | 1 | 852 | 1 | 0.00 |
| 15/03/2011 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1573 | 2 | 1573 | 2 | 0.00 |
| 15/03/2011 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 1914 | 2 | 1914 | 2 | 0.00 |
| 15/03/2011 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 1738 | 2 | 1738 | 2 | 0.00 |
| 15/03/2011 | R204 On 04-August-11 | | | Bond Future | 8.82 | 96.4183 | 8.8190 | 96.4183 | 0.00 |
| 15/03/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 542 | 0 | 542 | 0 | 0.00 |
| 15/03/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 598 | 1 | 598 | 1 | 0.00 |
| 15/03/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 490 | 0 | 490 | 0 | 0.00 |
| 15/03/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 5134 | 5 | 5134 | 5 | 0.00 |
| 15/03/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 4693 | 5 | 4693 | 5 | 0.00 |
| 15/03/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 4911 | 5 | 4911 | 5 | 0.00 |
| 15/03/2011 | R204 On 03-November-11 | | | Bond Future | 8.96 | 97.7860 | 8.9590 | 97.7860 | 1,876.00 |
| 15/03/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 2142 | 2 | 2142 | 2 | 0.00 |
| 15/03/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 2258 | 2 | 2258 | 2 | 0.00 |
| 15/03/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 2029 | 2 | 2029 | 2 | 0.00 |
| 15/03/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 3340 | 4 | 3340 | 4 | 0.00 |
| 15/03/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 3060 | 3 | 3060 | 3 | 0.00 |
| 15/03/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 3198 | 3 | 3198 | 3 | 0.00 |
| 15/03/2011 | R204 On 02-February-12 | | | Bond Future | 9.10 | 95.1891 | 9.1040 | 95.1891 | 0.00 |
| 15/03/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 2812 | 3 | 2812 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 2933 | 3 | 2933 | 3 | 0.00 |
| 15/03/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 2693 | 3 | 2693 | 3 | 0.00 |
| 15/03/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 3444 | 4 | 3444 | 4 | 0.00 |
| 15/03/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 3195 | 3 | 3195 | 3 | 0.00 |
| 15/03/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 3318 | 3 | 3318 | 3 | 0.00 |
| 15/03/2011 | R206 On 05-May-11 | | | Bond Future | 7.10 | 103.2177 | 7.1020 | 103.2177 | 0.00 |
| 15/03/2011 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1099 | 1 | 1099 | 1 | 0.00 |
| 15/03/2011 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1196 | 1 | 1196 | 1 | 0.00 |
| 15/03/2011 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 1004 | 1 | 1004 | 1 | 0.00 |
| 15/03/2011 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 166 | 0 | 166 | 0 | 0.00 |
| 15/03/2011 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 119 | 0 | 119 | 0 | 0.00 |
| 15/03/2011 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 141 | 0 | 141 | 0 | 0.00 |
| 15/03/2011 | R206 On 04-August-11 | | | Bond Future | 7.26 | 100.9400 | 7.2600 | 100.9400 | 0.00 |
| 15/03/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 482 | 0 | 482 | 0 | 0.00 |
| 15/03/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 440 | 0 | 440 | 0 | 0.00 |
| 15/03/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 529 | 0 | 529 | 0 | 0.00 |
| 15/03/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 992 | 1 | 992 | 1 | 0.00 |
| 15/03/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 1125 | 1 | 1125 | 1 | 0.00 |
| 15/03/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 1056 | 1 | 1056 | 1 | 0.00 |
| 15/03/2011 | R206 On 03-November-11 | | | Bond Future | 7.44 | 102.3659 | 7.4350 | 102.3659 | 0.00 |
| 15/03/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 1256 | 1 | 1256 | 1 | 0.00 |
| 15/03/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 1194 | 1 | 1194 | 1 | 0.00 |
| 15/03/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 1319 | 1 | 1319 | 1 | 0.00 |
| 15/03/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 597 | 1 | 597 | 1 | 0.00 |
| 15/03/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 669 | 1 | 669 | 1 | 0.00 |
| 15/03/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 633 | 1 | 633 | 1 | 0.00 |
| 15/03/2011 | R206 On 02-February-12 | | | Bond Future | 7.64 | 100.1072 | 7.6410 | 100.1072 | 0.00 |
| 15/03/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 1396 | 1 | 1396 | 1 | 0.00 |
| 15/03/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 1341 | 1 | 1341 | 1 | 0.00 |
| 15/03/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 1451 | 1 | 1451 | 1 | 0.00 |
| 15/03/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 732 | 1 | 732 | 1 | 0.00 |
| 15/03/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 797 | 1 | 797 | 1 | 0.00 |
| 15/03/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 764 | 1 | 764 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2011 | R207 On 05-May-11 | | | Bond Future | 8.74 | 92.9712 | 8.7440 | 92.9712 | 1,020.00 |
| 15/03/2011 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 706 | 1 | 706 | 1 | 0.00 |
| 15/03/2011 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 615 | 1 | 615 | 1 | 0.00 |
| 15/03/2011 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 807 | 1 | 807 | 1 | 0.00 |
| 15/03/2011 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 1912 | 2 | 1912 | 2 | 0.00 |
| 15/03/2011 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 2296 | 3 | 2296 | 3 | 0.00 |
| 15/03/2011 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 2098 | 2 | 2098 | 2 | 0.00 |
| 15/03/2011 | R207 On 04-August-11 | | | Bond Future | 8.87 | 90.6705 | 8.8690 | 90.6705 | 0.00 |
| 15/03/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 885 | 1 | 885 | 1 | 0.00 |
| 15/03/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 965 | 1 | 965 | 1 | 0.00 |
| 15/03/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 811 | 1 | 811 | 1 | 0.00 |
| 15/03/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 4582 | 5 | 4582 | 5 | 0.00 |
| 15/03/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 4160 | 4 | 4160 | 4 | 0.00 |
| 15/03/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 4367 | 5 | 4367 | 5 | 0.00 |
| 15/03/2011 | R207 On 03-November-11 | | | Bond Future | 8.99 | 91.9515 | 8.9930 | 91.9515 | 600.00 |
| 15/03/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 2177 | 2 | 2177 | 2 | 0.00 |
| 15/03/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 2297 | 2 | 2297 | 2 | 0.00 |
| 15/03/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 2061 | 2 | 2061 | 2 | 0.00 |
| 15/03/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 3644 | 4 | 3644 | 4 | 0.00 |
| 15/03/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 3336 | 4 | 3336 | 4 | 0.00 |
| 15/03/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 3487 | 4 | 3487 | 4 | 0.00 |
| 15/03/2011 | R207 On 02-February-12 | | | Bond Future | 9.12 | 89.6647 | 9.1230 | 89.6647 | 0.00 |
| 15/03/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 2915 | 3 | 2915 | 3 | 0.00 |
| 15/03/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 3042 | 3 | 3042 | 3 | 0.00 |
| 15/03/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 2791 | 3 | 2791 | 3 | 0.00 |
| 15/03/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 3694 | 4 | 3694 | 4 | 0.00 |
| 15/03/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 3422 | 4 | 3422 | 4 | 0.00 |
| 15/03/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 3556 | 4 | 3556 | 4 | 0.00 |
| 15/03/2011 | R208 On 05-May-11 | | | Bond Future | 8.80 | 87.0431 | 8.8020 | 87.0431 | 190.00 |
| 15/03/2011 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 648 | 1 | 648 | 1 | 0.00 |
| 15/03/2011 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 743 | 1 | 743 | 1 | 0.00 |
| 15/03/2011 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 561 | 0 | 561 | 0 | 0.00 |
| 15/03/2011 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 2685 | 3 | 2685 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2011 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 2257 | 2 | 2257 | 2 | 0.00 |
| 15/03/2011 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 2466 | 3 | 2466 | 3 | 0.00 |
| 15/03/2011 | R208 On 04-August-11 | | | Bond Future | 8.92 | 88.2986 | 8.9150 | 88.2986 | 120.00 |
| 15/03/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 837 | 1 | 837 | 1 | 0.00 |
| 15/03/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 915 | 1 | 915 | 1 | 0.00 |
| 15/03/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 764 | 1 | 764 | 1 | 0.00 |
| 15/03/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 5040 | 5 | 5040 | 5 | 0.00 |
| 15/03/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 4577 | 5 | 4577 | 5 | 0.00 |
| 15/03/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 4806 | 5 | 4806 | 5 | 0.00 |
| 15/03/2011 | R208 On 03-November-11 | | | Bond Future | 9.03 | 86.1498 | 9.0300 | 86.1498 | 5,604.00 |
| 15/03/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 2223 | 2 | 2223 | 2 | 0.00 |
| 15/03/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 2104 | 2 | 2104 | 2 | 0.00 |
| 15/03/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 2347 | 2 | 2347 | 2 | 0.00 |
| 15/03/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 3661 | 4 | 3661 | 4 | 0.00 |
| 15/03/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 3998 | 4 | 3998 | 4 | 0.00 |
| 15/03/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 3826 | 4 | 3826 | 4 | 0.00 |
| 15/03/2011 | R208 On 02-February-12 | | | Bond Future | 9.15 | 87.4175 | 9.1470 | 87.4175 | 0.00 |
| 15/03/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 3119 | 3 | 3119 | 3 | 0.00 |
| 15/03/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 2987 | 3 | 2987 | 3 | 0.00 |
| 15/03/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 3254 | 3 | 3254 | 3 | 0.00 |
| 15/03/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 3792 | 4 | 3792 | 4 | 0.00 |
| 15/03/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 4083 | 4 | 4083 | 4 | 0.00 |
| 15/03/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 3935 | 4 | 3935 | 4 | 0.00 |
| 15/03/2011 | R209 On 05-May-11 | | | Bond Future | 9.04 | 72.8238 | 9.0360 | 72.8238 | 21,100.00 |
| 15/03/2011 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 407 | 0 | 407 | 0 | 0.00 |
| 15/03/2011 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 342 | 0 | 342 | 0 | 0.00 |
| 15/03/2011 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 482 | 0 | 482 | 0 | 0.00 |
| 15/03/2011 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 4345 | 5 | 4345 | 5 | 0.00 |
| 15/03/2011 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 5041 | 5 | 5041 | 5 | 0.00 |
| 15/03/2011 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 4686 | 5 | 4686 | 5 | 0.00 |
| 15/03/2011 | R209 On 04-August-11 | | | Bond Future | 9.11 | 73.8782 | 9.1140 | 73.8782 | 0.00 |
| 15/03/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 1235 | 1 | 1235 | 1 | 0.00 |
| 15/03/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 1348 | 1 | 1348 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 7638 | 7 | 7638 | 7 | 0.00 |
| 15/03/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 1131 | 1 | 1131 | 1 | 0.00 |
| 15/03/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 6413 | 7 | 6413 | 7 | 0.00 |
| 15/03/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 809 | 1 | 809 | 1 | 0.00 |
| 15/03/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 5795 | 6 | 5795 | 6 | 0.00 |
| 15/03/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 6098 | 6 | 6098 | 6 | 0.00 |
| 15/03/2011 | R209 On 03-November-11 | | | Bond Future | 9.19 | 71.7800 | 9.1920 | 71.7800 | 1,033.00 |
| 15/03/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 2439 | 2 | 2439 | 2 | 0.00 |
| 15/03/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 2586 | 2 | 2586 | 2 | 0.00 |
| 15/03/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 2299 | 2 | 2299 | 2 | 0.00 |
| 15/03/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 6098 | 6 | 6098 | 6 | 0.00 |
| 15/03/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 5587 | 6 | 5587 | 6 | 0.00 |
| 15/03/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 5837 | 6 | 5837 | 6 | 0.00 |
| 15/03/2011 | R209 On 02-February-12 | | | Bond Future | 9.27 | 72.8304 | 9.2700 | 72.8304 | 0.00 |
| 15/03/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3677 | 3 | 3677 | 3 | 0.00 |
| 15/03/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3842 | 4 | 3842 | 4 | 0.00 |
| 15/03/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3514 | 3 | 3514 | 3 | 0.00 |
| 15/03/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 5914 | 6 | 5914 | 6 | 0.00 |
| 15/03/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 5478 | 6 | 5478 | 6 | 0.00 |
| 15/03/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 5694 | 6 | 5694 | 6 | 0.00 |
| 15/03/2011 | R211 On 05-May-11 | | | Bond Future | 1.61 | 105.5382 | 1.6090 | 105.5382 | 539.00 |
| 15/03/2011 | R211 On 05-May-11 | 2.14 | Call | Bond Future | 2926 | 3 | 2926 | 3 | 0.00 |
| 15/03/2011 | R211 On 05-May-11 | 2.19 | Call | Bond Future | 3196 | 3 | 3196 | 3 | 0.00 |
| 15/03/2011 | R211 On 05-May-11 | 2.09 | Call | Bond Future | 2654 | 3 | 2654 | 3 | 0.00 |
| 15/03/2011 | R211 On 05-May-11 | 2.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2011 | R211 On 05-May-11 | 2.19 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2011 | R211 On 05-May-11 | 2.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2011 | R212 On 05-May-11 | | | Bond Future | 2.40 | 104.0235 | 2.4020 | 104.0235 | 2,518.00 |
| 15/03/2011 | R212 On 05-May-11 | 2.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2011 | R212 On 05-May-11 | 2.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2011 | R212 On 05-May-11 | 2.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2011 | R212 On 05-May-11 | 2.20 | Put | Bond Future | 1956 | 2 | 1956 | 2 | 0.00 |
| 15/03/2011 | R212 On 05-May-11 | 2.30 | Put | Bond Future | 983 | 1 | 983 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2011 | R212 On 05-May-11 | 2.25 | Put | Bond Future | 1468 | 1 | 1468 | 1 | 0.00 |
| 15/03/2011 | R213 On 05-May-11 | | | Bond Future | 9.08 | 81.8980 | 9.0840 | 81.8980 | 0.00 |
| 15/03/2011 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2011 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2011 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2011 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 9597 | 10 | 9597 | 10 | 0.00 |
| 15/03/2011 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 8684 | 9 | 8684 | 9 | 0.00 |
| 15/03/2011 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 9138 | 10 | 9138 | 10 | 0.00 |
| 15/03/2011 | R213 On 04-August-11 | | | Bond Future | 9.17 | 83.0769 | 9.1700 | 83.0769 | 0.00 |
| 15/03/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 9310 | 10 | 9310 | 10 | 0.00 |
| 15/03/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 10219 | 11 | 10219 | 11 | 0.00 |
| 15/03/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 9763 | 10 | 9763 | 10 | 0.00 |
| 15/03/2011 | R213 On 03-November-11 | | | Bond Future | 9.26 | 80.7174 | 9.2590 | 80.7174 | 0.00 |
| 15/03/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 4383 | 5 | 4383 | 5 | 0.00 |
| 15/03/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 3573 | 4 | 3573 | 4 | 0.00 |
| 15/03/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 3976 | 4 | 3976 | 4 | 0.00 |
| 15/03/2011 | R213 On 02-February-12 | | | Bond Future | 9.35 | 81.8995 | 9.3500 | 81.8995 | 0.00 |
| 15/03/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 3049 | 4 | 3049 | 4 | 0.00 |
| 15/03/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 2270 | 3 | 2270 | 3 | 0.00 |
| 15/03/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 2658 | 3 | 2658 | 3 | 0.00 |
| 15/03/2011 | TRT1 On 05-May-11 | | | Index Future | 337.59 | 336.5410 | 337.5930 | 336.5410 | 100.00 |
| 15/03/2011 | TRT1 On 04-August-11 | | | Index Future | 342.24 | 341.1690 | 342.2360 | 341.1690 | 0.00 |
| 16/03/2011 | AL7T On 05-May-11 | | | Index Future | 368.29 | 369.1360 | 368.2910 | 369.1360 | 30.00 |
| 16/03/2011 | AL7T On 04-August-11 | | | Index Future | 373.54 | 374.3970 | 373.5410 | 374.3970 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-----------------------|--------|--------------|---------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/03/2011 | ALBI On 05-May-11 | | | Index Future | 339.79 | 340.5660 | 339.7940 | 340.5660 | 1,064.00 |
| 16/03/2011 | ALBI On 04-August-11 | | | Index Future | 344.64 | 345.4200 | 344.6380 | 345.4200 | 0.00 |
| 16/03/2011 | CAAB On 18-March-11 | | | Can-Do Future | 6.98 | 6.9679 | 6.9756 | 6.9679 | 524,280.00 |
| 16/03/2011 | CAAB On 18-March-11 | 6.85 | Call | Can-Do Future | 127 | 0 | 127 | 0 | 0.00 |
| 16/03/2011 | CAAB On 18-March-11 | 6.90 | Call | Can-Do Future | 81 | 0 | 81 | 0 | 0.00 |
| 16/03/2011 | CAAB On 18-March-11 | 6.80 | Call | Can-Do Future | 176 | 0 | 176 | 0 | 0.00 |
| 16/03/2011 | CAAB On 18-March-11 | 6.80 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2011 | CAAB On 18-March-11 | 6.90 | Put | Can-Do Future | 5 | 0 | 5 | 0 | 0.00 |
| 16/03/2011 | CAAB On 18-March-11 | 6.85 | Put | Can-Do Future | 1 | 0 | 1 | 0 | 0.00 |
| 16/03/2011 | CAAC On 18-March-11 | | | Can-Do Future | 9.85 | 9.8516 | 9.8452 | 9.8516 | 7,857.00 |
| 16/03/2011 | CAAC On 18-March-11 | 9.60 | Call | Can-Do Future | 246 | 0 | 246 | 0 | 0.00 |
| 16/03/2011 | CAAC On 18-March-11 | 9.55 | Call | Can-Do Future | 295 | 0 | 295 | 0 | 0.00 |
| 16/03/2011 | CAAC On 18-March-11 | 9.65 | Call | Can-Do Future | 197 | 0 | 197 | 0 | 0.00 |
| 16/03/2011 | CAAC On 18-March-11 | 9.65 | Put | Can-Do Future | 2 | 0 | 2 | 0 | 0.00 |
| 16/03/2011 | CAAC On 18-March-11 | 9.55 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2011 | CAAC On 18-March-11 | 9.60 | Put | Can-Do Future | 1 | 0 | 1 | 0 | 0.00 |
| 16/03/2011 | CRD1 On 05-May-11 | | | Index Future | 154.31 | 154.5590 | 154.3110 | 154.5590 | 2.00 |
| 16/03/2011 | CRD1 On 04-August-11 | | | Index Future | 156.43 | 156.6840 | 156.4340 | 156.6840 | 0.00 |
| 16/03/2011 | GOVI On 05-May-11 | | | GOVI | 341.04 | 341.8130 | 341.0380 | 341.8130 | 209.00 |
| 16/03/2011 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2011 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2011 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2011 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 79720 | 7 | 79720 | 7 | 0.00 |
| 16/03/2011 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 79520 | 7 | 79520 | 7 | 0.00 |
| 16/03/2011 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 79620 | 7 | 79620 | 7 | 0.00 |
| 16/03/2011 | GOVI On 04-August-11 | | | GOVI | 345.90 | 346.6850 | 345.8990 | 346.6850 | 0.00 |
| 16/03/2011 | GOVI On 04-August-11 | 348.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2011 | GOVI On 04-August-11 | 347.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2011 | GOVI On 04-August-11 | 348.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2011 | GOVI On 04-August-11 | 348.01 | Put | GOVI | 21110 | 1 | 21110 | 1 | 0.00 |
| 16/03/2011 | GOVI On 04-August-11 | 347.99 | Put | GOVI | 20910 | 1 | 20910 | 1 | 0.00 |
| 16/03/2011 | GOVI On 04-August-11 | 348.00 | Put | GOVI | 21010 | 1 | 21010 | 1 | 0.00 |
| 16/03/2011 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/03/2011 | IGOV On 05-May-11 | | | Index Future | 150.51 | 150.5200 | 150.5090 | 150.5200 | 61.00 |
| 16/03/2011 | IGOV On 04-August-11 | | | Index Future | 152.65 | 152.6650 | 152.6540 | 152.6650 | 0.00 |
| 16/03/2011 | ILBI On 05-May-11 | | | Index Future | 407.14 | 407.0630 | 407.1370 | 407.0630 | 336.00 |
| 16/03/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 16/03/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 16/03/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 16/03/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 16/03/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 16/03/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 16/03/2011 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.58 | 94.4250 | 5.5750 | 94.4250 | 0.00 |
| 16/03/2011 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.59 | 94.4050 | 5.5910 | 94.4050 | 2,001.00 |
| 16/03/2011 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.63 | 94.3590 | 5.6310 | 94.3590 | 3,001.00 |
| 16/03/2011 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.65 | 94.3500 | 5.6490 | 94.3500 | 3,890.00 |
| 16/03/2011 | JBAF On 20-July-11 | | | Jibar Tradeable Future | 5.69 | 94.3080 | 5.6880 | 94.3080 | 2,000.00 |
| 16/03/2011 | JBAF On 17-August-11 | | | Jibar Tradeable Future | 5.75 | 94.2460 | 5.7530 | 94.2460 | 0.00 |
| 16/03/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.83 | 94.1740 | 5.8320 | 94.1740 | 14,390.00 |
| 16/03/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 6.40 | 93.6120 | 6.3960 | 93.6120 | 5,390.00 |
| 16/03/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.95 | 93.0800 | 6.9540 | 93.0800 | 1,090.00 |
| 16/03/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 7.46 | 92.5620 | 7.4630 | 92.5620 | 2,890.00 |
| 16/03/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 7.87 | 92.1540 | 7.8660 | 92.1540 | 44,710.00 |
| 16/03/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 8.26 | 91.7500 | 8.2600 | 91.7500 | 513.00 |
| 16/03/2011 | JN02 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 16/03/2011 | JN02 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2011 | JN02 On 05-May-11 | 8.25 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2011 | JN02 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2011 | JN02 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 16/03/2011 | JN02 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 750000 | 1 | 0.00 |
| 16/03/2011 | JN02 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 16/03/2011 | JN05 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 16/03/2011 | JN05 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2011 | JN05 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2011 | JN05 On 05-May-11 | 8.25 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2011 | JN05 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 750000 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/03/2011 | JN05 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 16/03/2011 | JN05 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 16/03/2011 | JN10 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 16/03/2011 | JN10 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2011 | JN10 On 05-May-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2011 | JN10 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2011 | JN10 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 16/03/2011 | JN10 On 05-May-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2011 | JN10 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 16/03/2011 | OTH1 On 05-May-11 | | | Index Future | 332.72 | 333.4690 | 332.7170 | 333.4690 | 3.00 |
| 16/03/2011 | OTH1 On 04-August-11 | | | Index Future | 337.46 | 338.2220 | 337.4600 | 338.2220 | 0.00 |
| 16/03/2011 | R157 On 05-May-11 | | | Bond Future | 7.91 | 122.4671 | 7.9050 | 122.4671 | 2,405.00 |
| 16/03/2011 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 526 | 1 | 526 | 1 | 0.00 |
| 16/03/2011 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 609 | 1 | 609 | 1 | 0.00 |
| 16/03/2011 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 385 | 0 | 385 | 0 | 0.00 |
| 16/03/2011 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 452 | 1 | 452 | 1 | 0.00 |
| 16/03/2011 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1290 | 1 | 1290 | 1 | 0.00 |
| 16/03/2011 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1429 | 1 | 1429 | 1 | 0.00 |
| 16/03/2011 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 1038 | 1 | 1038 | 1 | 0.00 |
| 16/03/2011 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 1159 | 1 | 1159 | 1 | 0.00 |
| 16/03/2011 | R157 On 04-August-11 | | | Bond Future | 8.07 | 124.2346 | 8.0690 | 124.2346 | 0.00 |
| 16/03/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 530 | 1 | 530 | 1 | 0.00 |
| 16/03/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 479 | 1 | 479 | 1 | 0.00 |
| 16/03/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 585 | 1 | 585 | 1 | 0.00 |
| 16/03/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 2592 | 2 | 2592 | 2 | 0.00 |
| 16/03/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 2878 | 3 | 2878 | 3 | 0.00 |
| 16/03/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 2733 | 3 | 2733 | 3 | 0.00 |
| 16/03/2011 | R157 On 03-November-11 | | | Bond Future | 8.25 | 119.1844 | 8.2530 | 119.1844 | 3,694.00 |
| 16/03/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 1792 | 2 | 1792 | 2 | 0.00 |
| 16/03/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 1700 | 2 | 1700 | 2 | 0.00 |
| 16/03/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 1887 | 2 | 1887 | 2 | 0.00 |
| 16/03/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 1719 | 2 | 1719 | 2 | 0.00 |
| 16/03/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 1890 | 2 | 1890 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/03/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 1803 | 2 | 1803 | 2 | 0.00 |
| 16/03/2011 | R157 On 02-February-12 | | | Bond Future | 8.46 | 120.9338 | 8.4570 | 120.9338 | 0.00 |
| 16/03/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 2223 | 2 | 2223 | 2 | 0.00 |
| 16/03/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 2134 | 2 | 2134 | 2 | 0.00 |
| 16/03/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 2315 | 2 | 2315 | 2 | 0.00 |
| 16/03/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 2005 | 2 | 2005 | 2 | 0.00 |
| 16/03/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 2157 | 2 | 2157 | 2 | 0.00 |
| 16/03/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 2079 | 2 | 2079 | 2 | 0.00 |
| 16/03/2011 | R186 On 05-May-11 | | | Bond Future | 8.97 | 116.8961 | 8.9740 | 116.8961 | 28,849.00 |
| 16/03/2011 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 1235 | 1 | 1235 | 1 | 0.00 |
| 16/03/2011 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 1405 | 2 | 1405 | 2 | 0.00 |
| 16/03/2011 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 82 | 0 | 82 | 0 | 5,500.00 |
| 16/03/2011 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 1080 | 1 | 1080 | 1 | 0.00 |
| 16/03/2011 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 3610 | 4 | 3610 | 4 | 0.00 |
| 16/03/2011 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 9466 | 9 | 9466 | 9 | 0.00 |
| 16/03/2011 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 3002 | 3 | 3002 | 3 | 0.00 |
| 16/03/2011 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 3297 | 3 | 3297 | 3 | 0.00 |
| 16/03/2011 | R186 On 04-August-11 | | | Bond Future | 9.08 | 113.2850 | 9.0760 | 113.2850 | 0.00 |
| 16/03/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 969 | 1 | 969 | 1 | 0.00 |
| 16/03/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 1067 | 1 | 1067 | 1 | 0.00 |
| 16/03/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 878 | 1 | 878 | 1 | 0.00 |
| 16/03/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 9091 | 9 | 9091 | 9 | 0.00 |
| 16/03/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 8299 | 8 | 8299 | 8 | 0.00 |
| 16/03/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 8690 | 9 | 8690 | 9 | 0.00 |
| 16/03/2011 | R186 On 03-November-11 | | | Bond Future | 9.18 | 114.8904 | 9.1780 | 114.8904 | 12,982.00 |
| 16/03/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 3885 | 4 | 3885 | 4 | 0.00 |
| 16/03/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 4089 | 4 | 4089 | 4 | 0.00 |
| 16/03/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 3688 | 4 | 3688 | 4 | 0.00 |
| 16/03/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 5703 | 6 | 5703 | 6 | 0.00 |
| 16/03/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 5214 | 5 | 5214 | 5 | 0.00 |
| 16/03/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 5453 | 5 | 5453 | 5 | 0.00 |
| 16/03/2011 | R186 On 02-February-12 | | | Bond Future | 9.28 | 111.2851 | 9.2800 | 111.2851 | 0.00 |
| 16/03/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 4178 | 4 | 4178 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/03/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 4371 | 4 | 4371 | 4 | 0.00 |
| 16/03/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 3989 | 4 | 3989 | 4 | 0.00 |
| 16/03/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 6863 | 7 | 6863 | 7 | 0.00 |
| 16/03/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 6362 | 6 | 6362 | 6 | 0.00 |
| 16/03/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 6609 | 7 | 6609 | 7 | 0.00 |
| 16/03/2011 | R201 On 05-May-11 | | | Bond Future | 7.51 | 107.4316 | 7.5050 | 107.4316 | 484.00 |
| 16/03/2011 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 1103 | 1 | 1103 | 1 | 0.00 |
| 16/03/2011 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1216 | 1 | 1216 | 1 | 0.00 |
| 16/03/2011 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 996 | 1 | 996 | 1 | 0.00 |
| 16/03/2011 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 376 | 0 | 376 | 0 | 0.00 |
| 16/03/2011 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 280 | 0 | 280 | 0 | 0.00 |
| 16/03/2011 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 325 | 0 | 325 | 0 | 0.00 |
| 16/03/2011 | R201 On 04-August-11 | | | Bond Future | 7.66 | 104.5695 | 7.6570 | 104.5695 | 0.00 |
| 16/03/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 515 | 1 | 515 | 1 | 0.00 |
| 16/03/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 467 | 1 | 467 | 1 | 0.00 |
| 16/03/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 566 | 1 | 566 | 1 | 0.00 |
| 16/03/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1635 | 2 | 1635 | 2 | 0.00 |
| 16/03/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1838 | 2 | 1838 | 2 | 0.00 |
| 16/03/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1735 | 2 | 1735 | 2 | 0.00 |
| 16/03/2011 | R201 On 03-November-11 | | | Bond Future | 7.83 | 106.0496 | 7.8270 | 106.0496 | 0.00 |
| 16/03/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 1534 | 2 | 1534 | 2 | 0.00 |
| 16/03/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 1455 | 2 | 1455 | 2 | 0.00 |
| 16/03/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 1615 | 2 | 1615 | 2 | 0.00 |
| 16/03/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 1001 | 1 | 1001 | 1 | 0.00 |
| 16/03/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 1116 | 1 | 1116 | 1 | 0.00 |
| 16/03/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 1057 | 1 | 1057 | 1 | 0.00 |
| 16/03/2011 | R201 On 02-February-12 | | | Bond Future | 8.01 | 103.1964 | 8.0120 | 103.1964 | 0.00 |
| 16/03/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 1887 | 2 | 1887 | 2 | 0.00 |
| 16/03/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 1813 | 2 | 1813 | 2 | 0.00 |
| 16/03/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 1963 | 2 | 1963 | 2 | 0.00 |
| 16/03/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 1232 | 1 | 1232 | 1 | 0.00 |
| 16/03/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 1335 | 1 | 1335 | 1 | 0.00 |
| 16/03/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1282 | 1 | 1282 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/03/2011 | R202 On 05-May-11 | | | Bond Future | 0.29 | 170.3500 | 0.2860 | 170.3500 | 10,489.00 |
| 16/03/2011 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 43928 | 44 | 43928 | 44 | 0.00 |
| 16/03/2011 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 44956 | 45 | 44956 | 45 | 0.00 |
| 16/03/2011 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 42890 | 43 | 42890 | 43 | 0.00 |
| 16/03/2011 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2011 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2011 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2011 | R203 On 05-May-11 | | | Bond Future | 8.53 | 100.0828 | 8.5310 | 100.0828 | 516.00 |
| 16/03/2011 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 487 | 1 | 487 | 1 | 0.00 |
| 16/03/2011 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 416 | 0 | 416 | 0 | 0.00 |
| 16/03/2011 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 565 | 1 | 565 | 1 | 0.00 |
| 16/03/2011 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1678 | 2 | 1678 | 2 | 0.00 |
| 16/03/2011 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 2016 | 2 | 2016 | 2 | 0.00 |
| 16/03/2011 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1843 | 2 | 1843 | 2 | 0.00 |
| 16/03/2011 | R203 On 04-August-11 | | | Bond Future | 8.68 | 101.5221 | 8.6750 | 101.5221 | 0.00 |
| 16/03/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 590 | 1 | 590 | 1 | 0.00 |
| 16/03/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 650 | 1 | 650 | 1 | 0.00 |
| 16/03/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 532 | 1 | 532 | 1 | 0.00 |
| 16/03/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 3941 | 4 | 3941 | 4 | 0.00 |
| 16/03/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 3580 | 3 | 3580 | 3 | 0.00 |
| 16/03/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 3759 | 4 | 3759 | 4 | 0.00 |
| 16/03/2011 | R203 On 03-November-11 | | | Bond Future | 8.83 | 98.7978 | 8.8300 | 98.7978 | 1,416.00 |
| 16/03/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 1596 | 2 | 1596 | 2 | 0.00 |
| 16/03/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 1692 | 2 | 1692 | 2 | 0.00 |
| 16/03/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 1505 | 2 | 1505 | 2 | 0.00 |
| 16/03/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 3204 | 3 | 3204 | 3 | 0.00 |
| 16/03/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 2940 | 3 | 2940 | 3 | 0.00 |
| 16/03/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 3069 | 3 | 3069 | 3 | 0.00 |
| 16/03/2011 | R203 On 02-February-12 | | | Bond Future | 9.00 | 100.2483 | 8.9960 | 100.2483 | 0.00 |
| 16/03/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 2202 | 2 | 2202 | 2 | 0.00 |
| 16/03/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 2302 | 2 | 2302 | 2 | 0.00 |
| 16/03/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 2103 | 2 | 2103 | 2 | 0.00 |
| 16/03/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 3368 | 3 | 3368 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/03/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 3138 | 3 | 3138 | 3 | 0.00 |
| 16/03/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 3252 | 3 | 3252 | 3 | 0.00 |
| 16/03/2011 | R204 On 05-May-11 | | | Bond Future | 8.71 | 99.3080 | 8.7100 | 99.3080 | 100.00 |
| 16/03/2011 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 685 | 1 | 685 | 1 | 0.00 |
| 16/03/2011 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 785 | 1 | 785 | 1 | 0.00 |
| 16/03/2011 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 593 | 1 | 593 | 1 | 0.00 |
| 16/03/2011 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 1996 | 2 | 1996 | 2 | 0.00 |
| 16/03/2011 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1646 | 2 | 1646 | 2 | 0.00 |
| 16/03/2011 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 1817 | 2 | 1817 | 2 | 0.00 |
| 16/03/2011 | R204 On 04-August-11 | | | Bond Future | 8.85 | 96.7081 | 8.8460 | 96.7081 | 0.00 |
| 16/03/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 510 | 1 | 510 | 1 | 0.00 |
| 16/03/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 460 | 0 | 460 | 0 | 0.00 |
| 16/03/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 563 | 1 | 563 | 1 | 0.00 |
| 16/03/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 4798 | 5 | 4798 | 5 | 0.00 |
| 16/03/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 5244 | 5 | 5244 | 5 | 0.00 |
| 16/03/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 5019 | 5 | 5019 | 5 | 0.00 |
| 16/03/2011 | R204 On 03-November-11 | | | Bond Future | 8.99 | 98.0765 | 8.9870 | 98.0765 | 1,876.00 |
| 16/03/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 2074 | 2 | 2074 | 2 | 0.00 |
| 16/03/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 1963 | 2 | 1963 | 2 | 0.00 |
| 16/03/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 2188 | 2 | 2188 | 2 | 0.00 |
| 16/03/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 3131 | 3 | 3131 | 3 | 0.00 |
| 16/03/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 3414 | 3 | 3414 | 3 | 0.00 |
| 16/03/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 3270 | 3 | 3270 | 3 | 0.00 |
| 16/03/2011 | R204 On 02-February-12 | | | Bond Future | 9.13 | 95.4844 | 9.1330 | 95.4844 | 0.00 |
| 16/03/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 2739 | 3 | 2739 | 3 | 0.00 |
| 16/03/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 2622 | 3 | 2622 | 3 | 0.00 |
| 16/03/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 2858 | 3 | 2858 | 3 | 0.00 |
| 16/03/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 3261 | 3 | 3261 | 3 | 0.00 |
| 16/03/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 3513 | 3 | 3513 | 3 | 0.00 |
| 16/03/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 3386 | 3 | 3386 | 3 | 0.00 |
| 16/03/2011 | R206 On 05-May-11 | | | Bond Future | 7.16 | 103.3241 | 7.1610 | 103.3241 | 0.00 |
| 16/03/2011 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 985 | 1 | 985 | 1 | 0.00 |
| 16/03/2011 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 894 | 1 | 894 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/03/2011 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1078 | 1 | 1078 | 1 | 0.00 |
| 16/03/2011 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 144 | 0 | 144 | 0 | 0.00 |
| 16/03/2011 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 199 | 0 | 199 | 0 | 0.00 |
| 16/03/2011 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 170 | 0 | 170 | 0 | 0.00 |
| 16/03/2011 | R206 On 04-August-11 | | | Bond Future | 7.33 | 101.0477 | 7.3250 | 101.0477 | 0.00 |
| 16/03/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 428 | 0 | 428 | 0 | 0.00 |
| 16/03/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 471 | 1 | 471 | 1 | 0.00 |
| 16/03/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 389 | 0 | 389 | 0 | 0.00 |
| 16/03/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 1217 | 1 | 1217 | 1 | 0.00 |
| 16/03/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 1077 | 1 | 1077 | 1 | 0.00 |
| 16/03/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 1145 | 1 | 1145 | 1 | 0.00 |
| 16/03/2011 | R206 On 03-November-11 | | | Bond Future | 7.51 | 102.4770 | 7.5080 | 102.4770 | 0.00 |
| 16/03/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 1167 | 1 | 1167 | 1 | 0.00 |
| 16/03/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 1227 | 1 | 1227 | 1 | 0.00 |
| 16/03/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 1108 | 1 | 1108 | 1 | 0.00 |
| 16/03/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 728 | 1 | 728 | 1 | 0.00 |
| 16/03/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 650 | 1 | 650 | 1 | 0.00 |
| 16/03/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 689 | 1 | 689 | 1 | 0.00 |
| 16/03/2011 | R206 On 02-February-12 | | | Bond Future | 7.72 | 100.2167 | 7.7240 | 100.2167 | 0.00 |
| 16/03/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 1308 | 1 | 1308 | 1 | 0.00 |
| 16/03/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 1361 | 1 | 1361 | 1 | 0.00 |
| 16/03/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 16/03/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 857 | 1 | 857 | 1 | 0.00 |
| 16/03/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 788 | 1 | 788 | 1 | 0.00 |
| 16/03/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 823 | 1 | 823 | 1 | 0.00 |
| 16/03/2011 | R207 On 05-May-11 | | | Bond Future | 8.78 | 93.3263 | 8.7750 | 93.3263 | 1,020.00 |
| 16/03/2011 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 638 | 1 | 638 | 1 | 0.00 |
| 16/03/2011 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 732 | 1 | 732 | 1 | 0.00 |
| 16/03/2011 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 552 | 1 | 552 | 1 | 0.00 |
| 16/03/2011 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 2408 | 2 | 2408 | 2 | 0.00 |
| 16/03/2011 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 2012 | 2 | 2012 | 2 | 0.00 |
| 16/03/2011 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 2205 | 2 | 2205 | 2 | 0.00 |
| 16/03/2011 | R207 On 04-August-11 | | | Bond Future | 8.90 | 91.0320 | 8.9020 | 91.0320 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/03/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 830 | 1 | 830 | 1 | 0.00 |
| 16/03/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 759 | 1 | 759 | 1 | 0.00 |
| 16/03/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 906 | 1 | 906 | 1 | 0.00 |
| 16/03/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 4282 | 4 | 4282 | 4 | 0.00 |
| 16/03/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 4711 | 5 | 4711 | 5 | 0.00 |
| 16/03/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 4493 | 4 | 4493 | 4 | 0.00 |
| 16/03/2011 | R207 On 03-November-11 | | | Bond Future | 9.03 | 92.3192 | 9.0270 | 92.3192 | 600.00 |
| 16/03/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 2093 | 2 | 2093 | 2 | 0.00 |
| 16/03/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 1979 | 2 | 1979 | 2 | 0.00 |
| 16/03/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 2210 | 2 | 2210 | 2 | 0.00 |
| 16/03/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 3430 | 3 | 3430 | 3 | 0.00 |
| 16/03/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 3743 | 4 | 3743 | 4 | 0.00 |
| 16/03/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 3584 | 3 | 3584 | 3 | 0.00 |
| 16/03/2011 | R207 On 02-February-12 | | | Bond Future | 9.16 | 90.0322 | 9.1580 | 90.0322 | 0.00 |
| 16/03/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 2822 | 3 | 2822 | 3 | 0.00 |
| 16/03/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 2701 | 3 | 2701 | 3 | 0.00 |
| 16/03/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 2948 | 3 | 2948 | 3 | 0.00 |
| 16/03/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 3509 | 3 | 3509 | 3 | 0.00 |
| 16/03/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 3786 | 4 | 3786 | 4 | 0.00 |
| 16/03/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 3644 | 4 | 3644 | 4 | 0.00 |
| 16/03/2011 | R208 On 05-May-11 | | | Bond Future | 8.83 | 87.3572 | 8.8330 | 87.3572 | 190.00 |
| 16/03/2011 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 582 | 1 | 582 | 1 | 0.00 |
| 16/03/2011 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 501 | 1 | 501 | 1 | 0.00 |
| 16/03/2011 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 671 | 1 | 671 | 1 | 0.00 |
| 16/03/2011 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 2368 | 2 | 2368 | 2 | 0.00 |
| 16/03/2011 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 2808 | 3 | 2808 | 3 | 0.00 |
| 16/03/2011 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 2584 | 2 | 2584 | 2 | 0.00 |
| 16/03/2011 | R208 On 04-August-11 | | | Bond Future | 8.95 | 88.6109 | 8.9460 | 88.6109 | 120.00 |
| 16/03/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 786 | 1 | 786 | 1 | 0.00 |
| 16/03/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 861 | 1 | 861 | 1 | 0.00 |
| 16/03/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 716 | 1 | 716 | 1 | 0.00 |
| 16/03/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 5172 | 5 | 5172 | 5 | 0.00 |
| 16/03/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 4703 | 5 | 4703 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/03/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 4934 | 5 | 4934 | 5 | 0.00 |
| 16/03/2011 | R208 On 03-November-11 | | | Bond Future | 9.06 | 86.4715 | 9.0630 | 86.4715 | 5,604.00 |
| 16/03/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 2138 | 2 | 2138 | 2 | 0.00 |
| 16/03/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 2259 | 2 | 2259 | 2 | 0.00 |
| 16/03/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 2021 | 2 | 2021 | 2 | 0.00 |
| 16/03/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 4101 | 4 | 4101 | 4 | 0.00 |
| 16/03/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 3760 | 4 | 3760 | 4 | 0.00 |
| 16/03/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 3928 | 4 | 3928 | 4 | 0.00 |
| 16/03/2011 | R208 On 02-February-12 | | | Bond Future | 9.18 | 87.7424 | 9.1820 | 87.7424 | 0.00 |
| 16/03/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 3021 | 3 | 3021 | 3 | 0.00 |
| 16/03/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 3154 | 3 | 3154 | 3 | 0.00 |
| 16/03/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 2892 | 3 | 2892 | 3 | 0.00 |
| 16/03/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 4181 | 4 | 4181 | 4 | 0.00 |
| 16/03/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 3885 | 4 | 3885 | 4 | 0.00 |
| 16/03/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 4030 | 4 | 4030 | 4 | 0.00 |
| 16/03/2011 | R209 On 05-May-11 | | | Bond Future | 9.06 | 73.2561 | 9.0580 | 73.2561 | 21,100.00 |
| 16/03/2011 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 367 | 0 | 367 | 0 | 0.00 |
| 16/03/2011 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 437 | 0 | 437 | 0 | 0.00 |
| 16/03/2011 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 307 | 0 | 307 | 0 | 0.00 |
| 16/03/2011 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 5173 | 5 | 5173 | 5 | 0.00 |
| 16/03/2011 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 4467 | 4 | 4467 | 4 | 0.00 |
| 16/03/2011 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 4813 | 5 | 4813 | 5 | 0.00 |
| 16/03/2011 | R209 On 04-August-11 | | | Bond Future | 9.14 | 74.3118 | 9.1360 | 74.3118 | 0.00 |
| 16/03/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 1181 | 1 | 1181 | 1 | 0.00 |
| 16/03/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 1290 | 1 | 1290 | 1 | 0.00 |
| 16/03/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 1080 | 1 | 1080 | 1 | 0.00 |
| 16/03/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 7495 | 8 | 7495 | 8 | 0.00 |
| 16/03/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 831 | 1 | 831 | 1 | 0.00 |
| 16/03/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 6527 | 6 | 6527 | 6 | 0.00 |
| 16/03/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 5902 | 6 | 5902 | 6 | 0.00 |
| 16/03/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 6209 | 6 | 6209 | 6 | 0.00 |
| 16/03/2011 | R209 On 03-November-11 | | | Bond Future | 9.22 | 72.2222 | 9.2150 | 72.2222 | 1,033.00 |
| 16/03/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 2366 | 2 | 2366 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/03/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 2229 | 2 | 2229 | 2 | 0.00 |
| 16/03/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 2510 | 3 | 2510 | 3 | 0.00 |
| 16/03/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 5681 | 6 | 5681 | 6 | 0.00 |
| 16/03/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 6198 | 6 | 6198 | 6 | 0.00 |
| 16/03/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 5934 | 6 | 5934 | 6 | 0.00 |
| 16/03/2011 | R209 On 02-February-12 | | | Bond Future | 9.29 | 73.2808 | 9.2940 | 73.2808 | 0.00 |
| 16/03/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3589 | 4 | 3589 | 4 | 0.00 |
| 16/03/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3429 | 4 | 3429 | 4 | 0.00 |
| 16/03/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3753 | 4 | 3753 | 4 | 0.00 |
| 16/03/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 5564 | 5 | 5564 | 5 | 0.00 |
| 16/03/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 6004 | 6 | 6004 | 6 | 0.00 |
| 16/03/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 5781 | 6 | 5781 | 6 | 0.00 |
| 16/03/2011 | R211 On 05-May-11 | | | Bond Future | 1.61 | 105.5382 | 1.6130 | 105.5382 | 539.00 |
| 16/03/2011 | R211 On 05-May-11 | 2.14 | Call | Bond Future | 2903 | 3 | 2903 | 3 | 0.00 |
| 16/03/2011 | R211 On 05-May-11 | 2.09 | Call | Bond Future | 2632 | 3 | 2632 | 3 | 0.00 |
| 16/03/2011 | R211 On 05-May-11 | 2.19 | Call | Bond Future | 3174 | 3 | 3174 | 3 | 0.00 |
| 16/03/2011 | R211 On 05-May-11 | 2.19 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2011 | R211 On 05-May-11 | 2.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2011 | R211 On 05-May-11 | 2.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2011 | R212 On 05-May-11 | | | Bond Future | 2.40 | 104.0235 | 2.4040 | 104.0235 | 2,518.00 |
| 16/03/2011 | R212 On 05-May-11 | 2.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2011 | R212 On 05-May-11 | 2.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2011 | R212 On 05-May-11 | 2.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2011 | R212 On 05-May-11 | 2.20 | Put | Bond Future | 1976 | 2 | 1976 | 2 | 0.00 |
| 16/03/2011 | R212 On 05-May-11 | 2.30 | Put | Bond Future | 1002 | 1 | 1002 | 1 | 0.00 |
| 16/03/2011 | R212 On 05-May-11 | 2.25 | Put | Bond Future | 1487 | 1 | 1487 | 1 | 0.00 |
| 16/03/2011 | R213 On 05-May-11 | | | Bond Future | 9.11 | 82.3392 | 9.1060 | 82.3392 | 0.00 |
| 16/03/2011 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2011 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2011 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2011 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 8854 | 9 | 8854 | 9 | 0.00 |
| 16/03/2011 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 9767 | 10 | 9767 | 10 | 0.00 |
| 16/03/2011 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 9309 | 9 | 9309 | 9 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|---------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/03/2011 | R213 On 04-August-11 | | | Bond Future | 9.19 | 83.5264 | 9.1930 | 83.5264 | 0.00 |
| 16/03/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 10395 | 10 | 10395 | 10 | 0.00 |
| 16/03/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 9486 | 9 | 9486 | 9 | 0.00 |
| 16/03/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 9939 | 10 | 9939 | 10 | 0.00 |
| 16/03/2011 | R213 On 03-November-11 | | | Bond Future | 9.28 | 81.1672 | 9.2820 | 81.1672 | 0.00 |
| 16/03/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 4556 | 4 | 4556 | 4 | 0.00 |
| 16/03/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 3746 | 4 | 3746 | 4 | 0.00 |
| 16/03/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 4149 | 4 | 4149 | 4 | 0.00 |
| 16/03/2011 | R213 On 02-February-12 | | | Bond Future | 9.37 | 82.3567 | 9.3740 | 82.3567 | 0.00 |
| 16/03/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 3226 | 3 | 3226 | 3 | 0.00 |
| 16/03/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 2448 | 2 | 2448 | 2 | 0.00 |
| 16/03/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 2835 | 3 | 2835 | 3 | 0.00 |
| 16/03/2011 | TRT1 On 05-May-11 | | | Index Future | 336.80 | 337.5930 | 336.7980 | 337.5930 | 100.00 |
| 16/03/2011 | TRT1 On 04-August-11 | | | Index Future | 341.43 | 342.2360 | 341.4320 | 342.2360 | 0.00 |
| 17/03/2011 | AL7T On 05-May-11 | | | Index Future | 366.93 | 368.2910 | 366.9280 | 368.2910 | 30.00 |
| 17/03/2011 | AL7T On 04-August-11 | | | Index Future | 372.16 | 373.5410 | 372.1600 | 373.5410 | 0.00 |
| 17/03/2011 | ALBI On 05-May-11 | | | Index Future | 338.68 | 339.7940 | 338.6750 | 339.7940 | 1,061.00 |
| 17/03/2011 | ALBI On 04-August-11 | | | Index Future | 343.50 | 344.6380 | 343.5040 | 344.6380 | 0.00 |
| 17/03/2011 | CAAB On 18-March-11 | | | Can-Do Future | 7.08 | 6.9756 | 7.0756 | 6.9756 | 524,280.00 |
| 17/03/2011 | CAAB On 18-March-11 | 6.85 | Call | Can-Do Future | 226 | 0 | 226 | 0 | 0.00 |
| 17/03/2011 | CAAB On 18-March-11 | 6.90 | Call | Can-Do Future | 176 | 0 | 176 | 0 | 0.00 |
| 17/03/2011 | CAAB On 18-March-11 | 6.80 | Call | Can-Do Future | 276 | 0 | 276 | 0 | 0.00 |
| 17/03/2011 | CAAB On 18-March-11 | 6.80 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2011 | CAAB On 18-March-11 | 6.90 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/03/2011 | CAAB On 18-March-11 | 6.85 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2011 | CAAC On 18-March-11 | | | Can-Do Future | 10.03 | 9.8452 | 10.0266 | 9.8452 | 7,857.00 |
| 17/03/2011 | CAAC On 18-March-11 | 9.60 | Call | Can-Do Future | 427 | 0 | 427 | 0 | 0.00 |
| 17/03/2011 | CAAC On 18-March-11 | 9.55 | Call | Can-Do Future | 477 | 0 | 477 | 0 | 0.00 |
| 17/03/2011 | CAAC On 18-March-11 | 9.65 | Call | Can-Do Future | 377 | 0 | 377 | 0 | 0.00 |
| 17/03/2011 | CAAC On 18-March-11 | 9.65 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2011 | CAAC On 18-March-11 | 9.55 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2011 | CAAC On 18-March-11 | 9.60 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2011 | CRD1 On 05-May-11 | | | Index Future | 154.03 | 154.3110 | 154.0330 | 154.3110 | 2.00 |
| 17/03/2011 | CRD1 On 04-August-11 | | | Index Future | 156.15 | 156.4340 | 156.1530 | 156.4340 | 0.00 |
| 17/03/2011 | GOVI On 05-May-11 | | | GOVI | 339.95 | 341.0380 | 339.9490 | 341.0380 | 209.00 |
| 17/03/2011 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2011 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2011 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2011 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 90610 | 8 | 90610 | 8 | 0.00 |
| 17/03/2011 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 90410 | 8 | 90410 | 8 | 0.00 |
| 17/03/2011 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 90510 | 8 | 90510 | 8 | 0.00 |
| 17/03/2011 | GOVI On 04-August-11 | | | GOVI | 344.80 | 345.8990 | 344.7960 | 345.8990 | 0.00 |
| 17/03/2011 | GOVI On 04-August-11 | 348.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2011 | GOVI On 04-August-11 | 347.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2011 | GOVI On 04-August-11 | 348.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2011 | GOVI On 04-August-11 | 348.01 | Put | GOVI | 32140 | 2 | 32140 | 2 | 0.00 |
| 17/03/2011 | GOVI On 04-August-11 | 347.99 | Put | GOVI | 31940 | 2 | 31940 | 2 | 0.00 |
| 17/03/2011 | GOVI On 04-August-11 | 348.00 | Put | GOVI | 32040 | 2 | 32040 | 2 | 0.00 |
| 17/03/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 17/03/2011 | IGOV On 05-May-11 | | | Index Future | 150.36 | 150.5090 | 150.3610 | 150.5090 | 61.00 |
| 17/03/2011 | IGOV On 04-August-11 | | | Index Future | 152.51 | 152.6540 | 152.5050 | 152.6540 | 0.00 |
| 17/03/2011 | ILBI On 05-May-11 | | | Index Future | 406.77 | 407.1370 | 406.7710 | 407.1370 | 336.00 |
| 17/03/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 17/03/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 17/03/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 17/03/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 17/03/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/03/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 17/03/2011 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.61 | 94.4090 | 5.6120 | 94.4090 | 2,001.00 |
| 17/03/2011 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.64 | 94.3690 | 5.6410 | 94.3690 | 3,001.00 |
| 17/03/2011 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.67 | 94.3510 | 5.6690 | 94.3510 | 3,890.00 |
| 17/03/2011 | JBAF On 20-July-11 | | | Jibar Tradeable Future | 5.72 | 94.3120 | 5.7170 | 94.3120 | 2,000.00 |
| 17/03/2011 | JBAF On 17-August-11 | | | Jibar Tradeable Future | 5.80 | 94.2470 | 5.8010 | 94.2470 | 0.00 |
| 17/03/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.87 | 94.1680 | 5.8660 | 94.1680 | 14,390.00 |
| 17/03/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 6.46 | 93.6040 | 6.4560 | 93.6040 | 5,390.00 |
| 17/03/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 7.01 | 93.0460 | 7.0120 | 93.0460 | 1,090.00 |
| 17/03/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 7.54 | 92.5370 | 7.5390 | 92.5370 | 2,890.00 |
| 17/03/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 7.95 | 92.1340 | 7.9520 | 92.1340 | 44,710.00 |
| 17/03/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 8.33 | 91.7400 | 8.3320 | 91.7400 | 513.00 |
| 17/03/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 8.71 | 6.2660 | 8.7100 | 6.2660 | 0.00 |
| 17/03/2011 | JN02 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 17/03/2011 | JN02 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2011 | JN02 On 05-May-11 | 8.25 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2011 | JN02 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2011 | JN02 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 17/03/2011 | JN02 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 750000 | 1 | 0.00 |
| 17/03/2011 | JN02 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 17/03/2011 | JN05 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 17/03/2011 | JN05 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2011 | JN05 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2011 | JN05 On 05-May-11 | 8.25 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2011 | JN05 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 750000 | 1 | 0.00 |
| 17/03/2011 | JN05 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 17/03/2011 | JN05 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 17/03/2011 | JN10 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 17/03/2011 | JN10 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2011 | JN10 On 05-May-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2011 | JN10 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2011 | JN10 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 17/03/2011 | JN10 On 05-May-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/03/2011 | JN10 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 17/03/2011 | OTH1 On 05-May-11 | | | Index Future | 331.44 | 332.7170 | 331.4410 | 332.7170 | 3.00 |
| 17/03/2011 | OTH1 On 04-August-11 | | | Index Future | 336.17 | 337.4600 | 336.1670 | 337.4600 | 0.00 |
| 17/03/2011 | R157 On 05-May-11 | | | Bond Future | 7.97 | 122.2796 | 7.9710 | 122.2796 | 2,405.00 |
| 17/03/2011 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 424 | 1 | 424 | 1 | 0.00 |
| 17/03/2011 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 496 | 1 | 496 | 1 | 0.00 |
| 17/03/2011 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 303 | 0 | 303 | 0 | 0.00 |
| 17/03/2011 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 360 | 0 | 360 | 0 | 0.00 |
| 17/03/2011 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1467 | 1 | 1467 | 1 | 0.00 |
| 17/03/2011 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1615 | 1 | 1615 | 1 | 0.00 |
| 17/03/2011 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 1193 | 1 | 1193 | 1 | 0.00 |
| 17/03/2011 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 1326 | 1 | 1326 | 1 | 0.00 |
| 17/03/2011 | R157 On 04-August-11 | | | Bond Future | 8.14 | 124.0431 | 8.1400 | 124.0431 | 0.00 |
| 17/03/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 458 | 1 | 458 | 1 | 0.00 |
| 17/03/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 413 | 0 | 413 | 0 | 0.00 |
| 17/03/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 508 | 1 | 508 | 1 | 0.00 |
| 17/03/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 2786 | 3 | 2786 | 3 | 0.00 |
| 17/03/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 3083 | 3 | 3083 | 3 | 0.00 |
| 17/03/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 2932 | 3 | 2932 | 3 | 0.00 |
| 17/03/2011 | R157 On 03-November-11 | | | Bond Future | 8.33 | 118.9905 | 8.3300 | 118.9905 | 3,694.00 |
| 17/03/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 1652 | 2 | 1652 | 2 | 0.00 |
| 17/03/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 1564 | 2 | 1564 | 2 | 0.00 |
| 17/03/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 1743 | 2 | 1743 | 2 | 0.00 |
| 17/03/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 1850 | 2 | 1850 | 2 | 0.00 |
| 17/03/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 2030 | 2 | 2030 | 2 | 0.00 |
| 17/03/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 1938 | 2 | 1938 | 2 | 0.00 |
| 17/03/2011 | R157 On 02-February-12 | | | Bond Future | 8.54 | 120.7364 | 8.5410 | 120.7364 | 0.00 |
| 17/03/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 2077 | 2 | 2077 | 2 | 0.00 |
| 17/03/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 1992 | 2 | 1992 | 2 | 0.00 |
| 17/03/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 2165 | 2 | 2165 | 2 | 0.00 |
| 17/03/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 2135 | 2 | 2135 | 2 | 0.00 |
| 17/03/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 2296 | 2 | 2296 | 2 | 0.00 |
| 17/03/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 2214 | 2 | 2214 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/03/2011 | R186 On 05-May-11 | | | Bond Future | 9.03 | 116.7050 | 9.0290 | 116.7050 | 28,849.00 |
| 17/03/2011 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 1047 | 1 | 1047 | 1 | 0.00 |
| 17/03/2011 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 1200 | 1 | 1200 | 1 | 0.00 |
| 17/03/2011 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 61 | 0 | 61 | 0 | 5,500.00 |
| 17/03/2011 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 909 | 1 | 909 | 1 | 0.00 |
| 17/03/2011 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 3937 | 4 | 3937 | 4 | 0.00 |
| 17/03/2011 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 9943 | 9 | 9943 | 9 | 0.00 |
| 17/03/2011 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 3295 | 3 | 3295 | 3 | 0.00 |
| 17/03/2011 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 3607 | 3 | 3607 | 3 | 0.00 |
| 17/03/2011 | R186 On 04-August-11 | | | Bond Future | 9.13 | 113.0889 | 9.1330 | 113.0889 | 0.00 |
| 17/03/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 861 | 1 | 861 | 1 | 0.00 |
| 17/03/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 951 | 1 | 951 | 1 | 0.00 |
| 17/03/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 777 | 1 | 777 | 1 | 0.00 |
| 17/03/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 9496 | 9 | 9496 | 9 | 0.00 |
| 17/03/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 8688 | 8 | 8688 | 8 | 0.00 |
| 17/03/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 9088 | 9 | 9088 | 9 | 0.00 |
| 17/03/2011 | R186 On 03-November-11 | | | Bond Future | 9.24 | 114.6896 | 9.2370 | 114.6896 | 12,982.00 |
| 17/03/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 3641 | 4 | 3641 | 4 | 0.00 |
| 17/03/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 3836 | 4 | 3836 | 4 | 0.00 |
| 17/03/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 3452 | 4 | 3452 | 4 | 0.00 |
| 17/03/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 5980 | 6 | 5980 | 6 | 0.00 |
| 17/03/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 5473 | 5 | 5473 | 5 | 0.00 |
| 17/03/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 5722 | 5 | 5722 | 5 | 0.00 |
| 17/03/2011 | R186 On 02-February-12 | | | Bond Future | 9.34 | 111.0883 | 9.3410 | 111.0883 | 0.00 |
| 17/03/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 3940 | 4 | 3940 | 4 | 0.00 |
| 17/03/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 4126 | 4 | 4126 | 4 | 0.00 |
| 17/03/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 3758 | 4 | 3758 | 4 | 0.00 |
| 17/03/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 7151 | 7 | 7151 | 7 | 0.00 |
| 17/03/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 6637 | 6 | 6637 | 6 | 0.00 |
| 17/03/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 6891 | 7 | 6891 | 7 | 0.00 |
| 17/03/2011 | R201 On 05-May-11 | | | Bond Future | 7.53 | 107.2302 | 7.5300 | 107.2302 | 484.00 |
| 17/03/2011 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 1043 | 1 | 1043 | 1 | 0.00 |
| 17/03/2011 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1153 | 1 | 1153 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/03/2011 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 939 | 1 | 939 | 1 | 0.00 |
| 17/03/2011 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 399 | 0 | 399 | 0 | 0.00 |
| 17/03/2011 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 296 | 0 | 296 | 0 | 0.00 |
| 17/03/2011 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 344 | 0 | 344 | 0 | 0.00 |
| 17/03/2011 | R201 On 04-August-11 | | | Bond Future | 7.68 | 104.3669 | 7.6840 | 104.3669 | 0.00 |
| 17/03/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 487 | 1 | 487 | 1 | 0.00 |
| 17/03/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 441 | 0 | 441 | 0 | 0.00 |
| 17/03/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 536 | 1 | 536 | 1 | 0.00 |
| 17/03/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1685 | 2 | 1685 | 2 | 0.00 |
| 17/03/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1892 | 2 | 1892 | 2 | 0.00 |
| 17/03/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1787 | 2 | 1787 | 2 | 0.00 |
| 17/03/2011 | R201 On 03-November-11 | | | Bond Future | 7.86 | 105.8420 | 7.8560 | 105.8420 | 0.00 |
| 17/03/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 1486 | 2 | 1486 | 2 | 0.00 |
| 17/03/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 1408 | 1 | 1408 | 1 | 0.00 |
| 17/03/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 1566 | 2 | 1566 | 2 | 0.00 |
| 17/03/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 1032 | 1 | 1032 | 1 | 0.00 |
| 17/03/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 1149 | 1 | 1149 | 1 | 0.00 |
| 17/03/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 1089 | 1 | 1089 | 1 | 0.00 |
| 17/03/2011 | R201 On 02-February-12 | | | Bond Future | 8.05 | 102.9896 | 8.0450 | 102.9896 | 0.00 |
| 17/03/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 1837 | 2 | 1837 | 2 | 0.00 |
| 17/03/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 1764 | 2 | 1764 | 2 | 0.00 |
| 17/03/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 1912 | 2 | 1912 | 2 | 0.00 |
| 17/03/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 1265 | 1 | 1265 | 1 | 0.00 |
| 17/03/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 1370 | 1 | 1370 | 1 | 0.00 |
| 17/03/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1317 | 1 | 1317 | 1 | 0.00 |
| 17/03/2011 | R202 On 05-May-11 | | | Bond Future | 0.30 | 170.5876 | 0.2950 | 170.5876 | 10,489.00 |
| 17/03/2011 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 43661 | 44 | 43661 | 44 | 0.00 |
| 17/03/2011 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 44689 | 45 | 44689 | 45 | 0.00 |
| 17/03/2011 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 42622 | 43 | 42622 | 43 | 0.00 |
| 17/03/2011 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2011 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2011 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2011 | R203 On 05-May-11 | | | Bond Future | 8.60 | 99.8816 | 8.5960 | 99.8816 | 516.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/03/2011 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 391 | 0 | 391 | 0 | 0.00 |
| 17/03/2011 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 331 | 0 | 331 | 0 | 0.00 |
| 17/03/2011 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 458 | 1 | 458 | 1 | 0.00 |
| 17/03/2011 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1882 | 2 | 1882 | 2 | 0.00 |
| 17/03/2011 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 2241 | 2 | 2241 | 2 | 0.00 |
| 17/03/2011 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 2058 | 2 | 2058 | 2 | 0.00 |
| 17/03/2011 | R203 On 04-August-11 | | | Bond Future | 8.74 | 101.3239 | 8.7440 | 101.3239 | 0.00 |
| 17/03/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 513 | 1 | 513 | 1 | 0.00 |
| 17/03/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 568 | 1 | 568 | 1 | 0.00 |
| 17/03/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 461 | 1 | 461 | 1 | 0.00 |
| 17/03/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 4187 | 4 | 4187 | 4 | 0.00 |
| 17/03/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 3815 | 4 | 3815 | 4 | 0.00 |
| 17/03/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 3999 | 4 | 3999 | 4 | 0.00 |
| 17/03/2011 | R203 On 03-November-11 | | | Bond Future | 8.90 | 98.5985 | 8.9030 | 98.5985 | 1,416.00 |
| 17/03/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 1464 | 2 | 1464 | 2 | 0.00 |
| 17/03/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 1554 | 2 | 1554 | 2 | 0.00 |
| 17/03/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 1377 | 2 | 1377 | 2 | 0.00 |
| 17/03/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 3398 | 3 | 3398 | 3 | 0.00 |
| 17/03/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 3125 | 3 | 3125 | 3 | 0.00 |
| 17/03/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 3260 | 3 | 3260 | 3 | 0.00 |
| 17/03/2011 | R203 On 02-February-12 | | | Bond Future | 9.07 | 100.0445 | 9.0730 | 100.0445 | 0.00 |
| 17/03/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 2054 | 2 | 2054 | 2 | 0.00 |
| 17/03/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 2150 | 2 | 2150 | 2 | 0.00 |
| 17/03/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 1960 | 2 | 1960 | 2 | 0.00 |
| 17/03/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 3551 | 3 | 3551 | 3 | 0.00 |
| 17/03/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 3311 | 3 | 3311 | 3 | 0.00 |
| 17/03/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 3430 | 3 | 3430 | 3 | 0.00 |
| 17/03/2011 | R204 On 05-May-11 | | | Bond Future | 8.77 | 99.1688 | 8.7650 | 99.1688 | 100.00 |
| 17/03/2011 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 576 | 1 | 576 | 1 | 0.00 |
| 17/03/2011 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 666 | 1 | 666 | 1 | 0.00 |
| 17/03/2011 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 495 | 1 | 495 | 1 | 0.00 |
| 17/03/2011 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 2192 | 2 | 2192 | 2 | 0.00 |
| 17/03/2011 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1820 | 2 | 1820 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/03/2011 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 2001 | 2 | 2001 | 2 | 0.00 |
| 17/03/2011 | R204 On 04-August-11 | | | Bond Future | 8.90 | 96.5682 | 8.9040 | 96.5682 | 0.00 |
| 17/03/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 450 | 1 | 450 | 1 | 0.00 |
| 17/03/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 405 | 0 | 405 | 0 | 0.00 |
| 17/03/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 499 | 1 | 499 | 1 | 0.00 |
| 17/03/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 5034 | 5 | 5034 | 5 | 0.00 |
| 17/03/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 5489 | 5 | 5489 | 5 | 0.00 |
| 17/03/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 5259 | 5 | 5259 | 5 | 0.00 |
| 17/03/2011 | R204 On 03-November-11 | | | Bond Future | 9.05 | 97.9362 | 9.0480 | 97.9362 | 1,876.00 |
| 17/03/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 1937 | 2 | 1937 | 2 | 0.00 |
| 17/03/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 1831 | 2 | 1831 | 2 | 0.00 |
| 17/03/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 2046 | 2 | 2046 | 2 | 0.00 |
| 17/03/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 3293 | 3 | 3293 | 3 | 0.00 |
| 17/03/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 3587 | 3 | 3587 | 3 | 0.00 |
| 17/03/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 3438 | 3 | 3438 | 3 | 0.00 |
| 17/03/2011 | R204 On 02-February-12 | | | Bond Future | 9.20 | 95.3439 | 9.1970 | 95.3439 | 0.00 |
| 17/03/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 2587 | 3 | 2587 | 3 | 0.00 |
| 17/03/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 2475 | 3 | 2475 | 3 | 0.00 |
| 17/03/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 2703 | 3 | 2703 | 3 | 0.00 |
| 17/03/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 3415 | 3 | 3415 | 3 | 0.00 |
| 17/03/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 3675 | 4 | 3675 | 4 | 0.00 |
| 17/03/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 3543 | 3 | 3543 | 3 | 0.00 |
| 17/03/2011 | R206 On 05-May-11 | | | Bond Future | 7.20 | 103.1815 | 7.1960 | 103.1815 | 0.00 |
| 17/03/2011 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 918 | 1 | 918 | 1 | 0.00 |
| 17/03/2011 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 830 | 1 | 830 | 1 | 0.00 |
| 17/03/2011 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1009 | 1 | 1009 | 1 | 0.00 |
| 17/03/2011 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 159 | 0 | 159 | 0 | 0.00 |
| 17/03/2011 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 219 | 0 | 219 | 0 | 0.00 |
| 17/03/2011 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 188 | 0 | 188 | 0 | 0.00 |
| 17/03/2011 | R206 On 04-August-11 | | | Bond Future | 7.37 | 100.9048 | 7.3650 | 100.9048 | 0.00 |
| 17/03/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 395 | 0 | 395 | 0 | 0.00 |
| 17/03/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 437 | 0 | 437 | 0 | 0.00 |
| 17/03/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 358 | 0 | 358 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/03/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 1273 | 1 | 1273 | 1 | 0.00 |
| 17/03/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 1131 | 1 | 1131 | 1 | 0.00 |
| 17/03/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 1200 | 1 | 1200 | 1 | 0.00 |
| 17/03/2011 | R206 On 03-November-11 | | | Bond Future | 7.55 | 102.3322 | 7.5520 | 102.3322 | 0.00 |
| 17/03/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 1114 | 1 | 1114 | 1 | 0.00 |
| 17/03/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 1173 | 1 | 1173 | 1 | 0.00 |
| 17/03/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 1057 | 1 | 1057 | 1 | 0.00 |
| 17/03/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 764 | 1 | 764 | 1 | 0.00 |
| 17/03/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 683 | 1 | 683 | 1 | 0.00 |
| 17/03/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 723 | 1 | 723 | 1 | 0.00 |
| 17/03/2011 | R206 On 02-February-12 | | | Bond Future | 7.78 | 100.0702 | 7.7750 | 100.0702 | 0.00 |
| 17/03/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 17/03/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 1307 | 1 | 1307 | 1 | 0.00 |
| 17/03/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 1203 | 1 | 1203 | 1 | 0.00 |
| 17/03/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 895 | 1 | 895 | 1 | 0.00 |
| 17/03/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 824 | 1 | 824 | 1 | 0.00 |
| 17/03/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 860 | 1 | 860 | 1 | 0.00 |
| 17/03/2011 | R207 On 05-May-11 | | | Bond Future | 8.86 | 93.1513 | 8.8560 | 93.1513 | 1,020.00 |
| 17/03/2011 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 494 | 1 | 494 | 1 | 0.00 |
| 17/03/2011 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 574 | 1 | 574 | 1 | 0.00 |
| 17/03/2011 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 423 | 1 | 423 | 1 | 0.00 |
| 17/03/2011 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 2734 | 2 | 2734 | 2 | 0.00 |
| 17/03/2011 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 2309 | 2 | 2309 | 2 | 0.00 |
| 17/03/2011 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 2516 | 2 | 2516 | 2 | 0.00 |
| 17/03/2011 | R207 On 04-August-11 | | | Bond Future | 8.99 | 90.8510 | 8.9860 | 90.8510 | 0.00 |
| 17/03/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 710 | 1 | 710 | 1 | 0.00 |
| 17/03/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 647 | 1 | 647 | 1 | 0.00 |
| 17/03/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 779 | 1 | 779 | 1 | 0.00 |
| 17/03/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 4613 | 4 | 4613 | 4 | 0.00 |
| 17/03/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 5057 | 5 | 5057 | 5 | 0.00 |
| 17/03/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 4832 | 4 | 4832 | 4 | 0.00 |
| 17/03/2011 | R207 On 03-November-11 | | | Bond Future | 9.11 | 92.1378 | 9.1140 | 92.1378 | 600.00 |
| 17/03/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 1894 | 2 | 1894 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/03/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 1788 | 2 | 1788 | 2 | 0.00 |
| 17/03/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 2004 | 2 | 2004 | 2 | 0.00 |
| 17/03/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 3686 | 3 | 3686 | 3 | 0.00 |
| 17/03/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 4014 | 4 | 4014 | 4 | 0.00 |
| 17/03/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 3847 | 4 | 3847 | 4 | 0.00 |
| 17/03/2011 | R207 On 02-February-12 | | | Bond Future | 9.25 | 89.8508 | 9.2490 | 89.8508 | 0.00 |
| 17/03/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 2599 | 3 | 2599 | 3 | 0.00 |
| 17/03/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 2484 | 3 | 2484 | 3 | 0.00 |
| 17/03/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 2718 | 3 | 2718 | 3 | 0.00 |
| 17/03/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 3749 | 4 | 3749 | 4 | 0.00 |
| 17/03/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 4038 | 4 | 4038 | 4 | 0.00 |
| 17/03/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 3891 | 4 | 3891 | 4 | 0.00 |
| 17/03/2011 | R208 On 05-May-11 | | | Bond Future | 8.88 | 87.1733 | 8.8830 | 87.1733 | 190.00 |
| 17/03/2011 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 492 | 1 | 492 | 1 | 0.00 |
| 17/03/2011 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 420 | 1 | 420 | 1 | 0.00 |
| 17/03/2011 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 571 | 1 | 571 | 1 | 0.00 |
| 17/03/2011 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 2564 | 2 | 2564 | 2 | 0.00 |
| 17/03/2011 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 3023 | 3 | 3023 | 3 | 0.00 |
| 17/03/2011 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 2789 | 3 | 2789 | 3 | 0.00 |
| 17/03/2011 | R208 On 04-August-11 | | | Bond Future | 9.00 | 88.4314 | 8.9980 | 88.4314 | 120.00 |
| 17/03/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 709 | 1 | 709 | 1 | 0.00 |
| 17/03/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 779 | 1 | 779 | 1 | 0.00 |
| 17/03/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 645 | 1 | 645 | 1 | 0.00 |
| 17/03/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 5401 | 5 | 5401 | 5 | 0.00 |
| 17/03/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 4921 | 5 | 4921 | 5 | 0.00 |
| 17/03/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 5157 | 5 | 5157 | 5 | 0.00 |
| 17/03/2011 | R208 On 03-November-11 | | | Bond Future | 9.12 | 86.2851 | 9.1170 | 86.2851 | 5,604.00 |
| 17/03/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 2006 | 2 | 2006 | 2 | 0.00 |
| 17/03/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 2122 | 2 | 2122 | 2 | 0.00 |
| 17/03/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 1894 | 2 | 1894 | 2 | 0.00 |
| 17/03/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 4278 | 4 | 4278 | 4 | 0.00 |
| 17/03/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 3927 | 4 | 3927 | 4 | 0.00 |
| 17/03/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 4100 | 4 | 4100 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/03/2011 | R208 On 02-February-12 | | | Bond Future | 9.24 | 87.5495 | 9.2380 | 87.5495 | 0.00 |
| 17/03/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 2872 | 3 | 2872 | 3 | 0.00 |
| 17/03/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 3001 | 3 | 3001 | 3 | 0.00 |
| 17/03/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 2747 | 3 | 2747 | 3 | 0.00 |
| 17/03/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 4344 | 4 | 4344 | 4 | 0.00 |
| 17/03/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 4039 | 4 | 4039 | 4 | 0.00 |
| 17/03/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 4189 | 4 | 4189 | 4 | 0.00 |
| 17/03/2011 | R209 On 05-May-11 | | | Bond Future | 9.11 | 73.0887 | 9.1080 | 73.0887 | 21,100.00 |
| 17/03/2011 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 299 | 0 | 299 | 0 | 0.00 |
| 17/03/2011 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 359 | 0 | 359 | 0 | 0.00 |
| 17/03/2011 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 248 | 0 | 248 | 0 | 0.00 |
| 17/03/2011 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 5492 | 5 | 5492 | 5 | 0.00 |
| 17/03/2011 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 4767 | 4 | 4767 | 4 | 0.00 |
| 17/03/2011 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 5123 | 5 | 5123 | 5 | 0.00 |
| 17/03/2011 | R209 On 04-August-11 | | | Bond Future | 9.19 | 74.1469 | 9.1880 | 74.1469 | 0.00 |
| 17/03/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 1070 | 1 | 1070 | 1 | 0.00 |
| 17/03/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 1172 | 1 | 1172 | 1 | 0.00 |
| 17/03/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 976 | 1 | 976 | 1 | 0.00 |
| 17/03/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 7172 | 7 | 7172 | 7 | 0.00 |
| 17/03/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 896 | 1 | 896 | 1 | 0.00 |
| 17/03/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 6810 | 7 | 6810 | 7 | 0.00 |
| 17/03/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 6172 | 6 | 6172 | 6 | 0.00 |
| 17/03/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 6485 | 6 | 6485 | 6 | 0.00 |
| 17/03/2011 | R209 On 03-November-11 | | | Bond Future | 9.27 | 72.0522 | 9.2680 | 72.0522 | 1,033.00 |
| 17/03/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 2212 | 2 | 2212 | 2 | 0.00 |
| 17/03/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 2081 | 2 | 2081 | 2 | 0.00 |
| 17/03/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 2350 | 3 | 2350 | 3 | 0.00 |
| 17/03/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 5910 | 6 | 5910 | 6 | 0.00 |
| 17/03/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 6440 | 6 | 6440 | 6 | 0.00 |
| 17/03/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 6170 | 6 | 6170 | 6 | 0.00 |
| 17/03/2011 | R209 On 02-February-12 | | | Bond Future | 9.35 | 73.1059 | 9.3480 | 73.1059 | 0.00 |
| 17/03/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3407 | 4 | 3407 | 4 | 0.00 |
| 17/03/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3252 | 3 | 3252 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/03/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3565 | 4 | 3565 | 4 | 0.00 |
| 17/03/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 5767 | 6 | 5767 | 6 | 0.00 |
| 17/03/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 6218 | 6 | 6218 | 6 | 0.00 |
| 17/03/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 5990 | 6 | 5990 | 6 | 0.00 |
| 17/03/2011 | R211 On 05-May-11 | | | Bond Future | 1.61 | 105.5158 | 1.6140 | 105.5158 | 539.00 |
| 17/03/2011 | R211 On 05-May-11 | 2.14 | Call | Bond Future | 2898 | 3 | 2898 | 3 | 0.00 |
| 17/03/2011 | R211 On 05-May-11 | 2.19 | Call | Bond Future | 3168 | 3 | 3168 | 3 | 0.00 |
| 17/03/2011 | R211 On 05-May-11 | 2.09 | Call | Bond Future | 2626 | 3 | 2626 | 3 | 0.00 |
| 17/03/2011 | R211 On 05-May-11 | 2.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2011 | R211 On 05-May-11 | 2.19 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2011 | R211 On 05-May-11 | 2.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2011 | R212 On 05-May-11 | | | Bond Future | 2.41 | 104.0044 | 2.4140 | 104.0044 | 2,518.00 |
| 17/03/2011 | R212 On 05-May-11 | 2.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2011 | R212 On 05-May-11 | 2.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2011 | R212 On 05-May-11 | 2.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2011 | R212 On 05-May-11 | 2.20 | Put | Bond Future | 2071 | 2 | 2071 | 2 | 0.00 |
| 17/03/2011 | R212 On 05-May-11 | 2.30 | Put | Bond Future | 1098 | 1 | 1098 | 1 | 0.00 |
| 17/03/2011 | R212 On 05-May-11 | 2.25 | Put | Bond Future | 1583 | 1 | 1583 | 1 | 0.00 |
| 17/03/2011 | R213 On 05-May-11 | | | Bond Future | 9.16 | 82.1685 | 9.1610 | 82.1685 | 0.00 |
| 17/03/2011 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2011 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2011 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2011 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 9279 | 9 | 9279 | 9 | 0.00 |
| 17/03/2011 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 10192 | 10 | 10192 | 10 | 0.00 |
| 17/03/2011 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 9734 | 9 | 9734 | 9 | 0.00 |
| 17/03/2011 | R213 On 04-August-11 | | | Bond Future | 9.25 | 83.3507 | 9.2500 | 83.3507 | 0.00 |
| 17/03/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 10827 | 10 | 10827 | 10 | 0.00 |
| 17/03/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 9919 | 9 | 9919 | 9 | 0.00 |
| 17/03/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 10371 | 10 | 10371 | 10 | 0.00 |
| 17/03/2011 | R213 On 03-November-11 | | | Bond Future | 9.34 | 80.9943 | 9.3410 | 80.9943 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|---------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/03/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 4997 | 5 | 4997 | 5 | 0.00 |
| 17/03/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 4187 | 4 | 4187 | 4 | 0.00 |
| 17/03/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 4590 | 4 | 4590 | 4 | 0.00 |
| 17/03/2011 | R213 On 02-February-12 | | | Bond Future | 9.43 | 82.1793 | 9.4340 | 82.1793 | 0.00 |
| 17/03/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/03/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 3667 | 3 | 3667 | 3 | 0.00 |
| 17/03/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 2889 | 2 | 2889 | 2 | 0.00 |
| 17/03/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 3276 | 3 | 3276 | 3 | 0.00 |
| 17/03/2011 | TRT1 On 05-May-11 | | | Index Future | 335.78 | 336.7980 | 335.7750 | 336.7980 | 100.00 |
| 17/03/2011 | TRT1 On 04-August-11 | | | Index Future | 340.40 | 341.4320 | 340.3960 | 341.4320 | 0.00 |
| 18/03/2011 | AL7T On 05-May-11 | | | Index Future | 367.44 | 366.9280 | 367.4420 | 366.9280 | 30.00 |
| 18/03/2011 | AL7T On 04-August-11 | | | Index Future | 372.68 | 372.1600 | 372.6820 | 372.1600 | 0.00 |
| 18/03/2011 | ALBI On 05-May-11 | | | Index Future | 339.09 | 338.6750 | 339.0910 | 338.6750 | 1,061.00 |
| 18/03/2011 | ALBI On 04-August-11 | | | Index Future | 343.93 | 343.5040 | 343.9270 | 343.5040 | 0.00 |
| 18/03/2011 | CAAB On 18-March-11 | | | Can-Do Future | 7.04 | 7.0756 | 7.0392 | 7.0756 | 0.00 |
| 18/03/2011 | CAAB On 18-March-11 | 6.85 | Call | Can-Do Future | 189 | 0 | 189 | 0 | 0.00 |
| 18/03/2011 | CAAB On 18-March-11 | 6.80 | Call | Can-Do Future | 239 | 0 | 239 | 0 | 0.00 |
| 18/03/2011 | CAAB On 18-March-11 | 6.90 | Call | Can-Do Future | 139 | 0 | 139 | 0 | 0.00 |
| 18/03/2011 | CAAB On 18-March-11 | 6.90 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2011 | CAAB On 18-March-11 | 6.80 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2011 | CAAB On 18-March-11 | 6.85 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2011 | CAAC On 18-March-11 | | | Can-Do Future | 9.95 | 10.0266 | 9.9505 | 10.0266 | 0.00 |
| 18/03/2011 | CAAC On 18-March-11 | 9.60 | Call | Can-Do Future | 351 | 0 | 351 | 0 | 0.00 |
| 18/03/2011 | CAAC On 18-March-11 | 9.65 | Call | Can-Do Future | 301 | 0 | 301 | 0 | 0.00 |
| 18/03/2011 | CAAC On 18-March-11 | 9.55 | Call | Can-Do Future | 401 | 0 | 401 | 0 | 0.00 |
| 18/03/2011 | CAAC On 18-March-11 | 9.55 | Put | Can-Do Future | 1 | 0 | 1 | 0 | 0.00 |
| 18/03/2011 | CAAC On 18-March-11 | 9.65 | Put | Can-Do Future | 1 | 0 | 1 | 0 | 0.00 |
| 18/03/2011 | CAAC On 18-March-11 | 9.60 | Put | Can-Do Future | 1 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/03/2011 | CRD1 On 05-May-11 | | | Index Future | 154.15 | 154.0330 | 154.1520 | 154.0330 | 2.00 |
| 18/03/2011 | CRD1 On 04-August-11 | | | Index Future | 156.27 | 156.1530 | 156.2740 | 156.1530 | 0.00 |
| 18/03/2011 | GOVI On 05-May-11 | | | GOVI | 340.36 | 339.9490 | 340.3620 | 339.9490 | 209.00 |
| 18/03/2011 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2011 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2011 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2011 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 86280 | 9 | 86280 | 9 | 0.00 |
| 18/03/2011 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 86480 | 9 | 86480 | 9 | 0.00 |
| 18/03/2011 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 86380 | 9 | 86380 | 9 | 0.00 |
| 18/03/2011 | GOVI On 04-August-11 | | | GOVI | 345.22 | 344.7960 | 345.2160 | 344.7960 | 0.00 |
| 18/03/2011 | GOVI On 04-August-11 | 348.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2011 | GOVI On 04-August-11 | 348.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2011 | GOVI On 04-August-11 | 347.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2011 | GOVI On 04-August-11 | 347.99 | Put | GOVI | 27740 | 3 | 27740 | 3 | 0.00 |
| 18/03/2011 | GOVI On 04-August-11 | 348.01 | Put | GOVI | 27940 | 3 | 27940 | 3 | 0.00 |
| 18/03/2011 | GOVI On 04-August-11 | 348.00 | Put | GOVI | 27840 | 3 | 27840 | 3 | 0.00 |
| 18/03/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 18/03/2011 | IGOV On 05-May-11 | | | Index Future | 150.32 | 150.3610 | 150.3210 | 150.3610 | 61.00 |
| 18/03/2011 | IGOV On 04-August-11 | | | Index Future | 152.47 | 152.5050 | 152.4650 | 152.5050 | 0.00 |
| 18/03/2011 | ILBI On 05-May-11 | | | Index Future | 406.66 | 406.7710 | 406.6640 | 406.7710 | 336.00 |
| 18/03/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 18/03/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 18/03/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 18/03/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 18/03/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 18/03/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 18/03/2011 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.62 | 94.3880 | 5.6200 | 94.3880 | 2,001.00 |
| 18/03/2011 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.64 | 94.3590 | 5.6400 | 94.3590 | 3,001.00 |
| 18/03/2011 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.65 | 94.3310 | 5.6500 | 94.3310 | 3,890.00 |
| 18/03/2011 | JBAF On 20-July-11 | | | Jibar Tradeable Future | 5.71 | 94.2830 | 5.7100 | 94.2830 | 2,000.00 |
| 18/03/2011 | JBAF On 17-August-11 | | | Jibar Tradeable Future | 5.80 | 94.1990 | 5.8000 | 94.1990 | 0.00 |
| 18/03/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.87 | 94.1340 | 5.8700 | 94.1340 | 14,390.00 |
| 18/03/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 6.44 | 93.5440 | 6.4400 | 93.5440 | 5,390.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/03/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 7.01 | 92.9880 | 7.0100 | 92.9880 | 1,090.00 |
| 18/03/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 7.51 | 92.4610 | 7.5100 | 92.4610 | 2,890.00 |
| 18/03/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 7.92 | 92.0480 | 7.9200 | 92.0480 | 44,710.00 |
| 18/03/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 8.30 | 91.6680 | 8.3000 | 91.6680 | 513.00 |
| 18/03/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 8.58 | 91.2900 | 8.5800 | 91.2900 | 0.00 |
| 18/03/2011 | JN02 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 18/03/2011 | JN02 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2011 | JN02 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2011 | JN02 On 05-May-11 | 8.25 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2011 | JN02 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 750000 | 1 | 0.00 |
| 18/03/2011 | JN02 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 18/03/2011 | JN02 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 18/03/2011 | JN05 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 18/03/2011 | JN05 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2011 | JN05 On 05-May-11 | 8.25 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2011 | JN05 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2011 | JN05 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 18/03/2011 | JN05 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 750000 | 1 | 0.00 |
| 18/03/2011 | JN05 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 18/03/2011 | JN10 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 18/03/2011 | JN10 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2011 | JN10 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2011 | JN10 On 05-May-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2011 | JN10 On 05-May-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2011 | JN10 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 18/03/2011 | JN10 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 18/03/2011 | OTH1 On 05-May-11 | | | Index Future | 331.87 | 331.4410 | 331.8700 | 331.4410 | 3.00 |
| 18/03/2011 | OTH1 On 04-August-11 | | | Index Future | 336.60 | 336.1670 | 336.6030 | 336.1670 | 0.00 |
| 18/03/2011 | R157 On 05-May-11 | | | Bond Future | 7.95 | 122.0112 | 7.9490 | 122.0112 | 2,405.00 |
| 18/03/2011 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 447 | 0 | 447 | 0 | 0.00 |
| 18/03/2011 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 522 | 0 | 522 | 0 | 0.00 |
| 18/03/2011 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 379 | 0 | 379 | 0 | 0.00 |
| 18/03/2011 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 320 | 0 | 320 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/03/2011 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1543 | 2 | 1543 | 2 | 0.00 |
| 18/03/2011 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1396 | 1 | 1396 | 1 | 0.00 |
| 18/03/2011 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 1130 | 1 | 1130 | 1 | 0.00 |
| 18/03/2011 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 1259 | 1 | 1259 | 1 | 0.00 |
| 18/03/2011 | R157 On 04-August-11 | | | Bond Future | 8.12 | 123.7719 | 8.1160 | 123.7719 | 0.00 |
| 18/03/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 477 | 0 | 477 | 0 | 0.00 |
| 18/03/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 528 | 1 | 528 | 1 | 0.00 |
| 18/03/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 430 | 0 | 430 | 0 | 0.00 |
| 18/03/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 3008 | 3 | 3008 | 3 | 0.00 |
| 18/03/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 2715 | 3 | 2715 | 3 | 0.00 |
| 18/03/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 2859 | 3 | 2859 | 3 | 0.00 |
| 18/03/2011 | R157 On 03-November-11 | | | Bond Future | 8.30 | 118.7148 | 8.3040 | 118.7148 | 3,694.00 |
| 18/03/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 1693 | 2 | 1693 | 2 | 0.00 |
| 18/03/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 1786 | 2 | 1786 | 2 | 0.00 |
| 18/03/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 1604 | 2 | 1604 | 2 | 0.00 |
| 18/03/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 1977 | 2 | 1977 | 2 | 0.00 |
| 18/03/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 1800 | 2 | 1800 | 2 | 0.00 |
| 18/03/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 1886 | 2 | 1886 | 2 | 0.00 |
| 18/03/2011 | R157 On 02-February-12 | | | Bond Future | 8.51 | 120.4560 | 8.5130 | 120.4560 | 0.00 |
| 18/03/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 2121 | 2 | 2121 | 2 | 0.00 |
| 18/03/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 2210 | 2 | 2210 | 2 | 0.00 |
| 18/03/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 2034 | 2 | 2034 | 2 | 0.00 |
| 18/03/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 2244 | 2 | 2244 | 2 | 0.00 |
| 18/03/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 2087 | 2 | 2087 | 2 | 0.00 |
| 18/03/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 2164 | 2 | 2164 | 2 | 0.00 |
| 18/03/2011 | R186 On 05-May-11 | | | Bond Future | 9.01 | 116.2070 | 9.0130 | 116.2070 | 28,849.00 |
| 18/03/2011 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 1075 | 1 | 1075 | 1 | 0.00 |
| 18/03/2011 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 1232 | 1 | 1232 | 1 | 0.00 |
| 18/03/2011 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 933 | 1 | 933 | 1 | 0.00 |
| 18/03/2011 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 62 | 0 | 62 | 0 | 5,500.00 |
| 18/03/2011 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 3817 | 4 | 3817 | 4 | 0.00 |
| 18/03/2011 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 9800 | 10 | 9800 | 10 | 0.00 |
| 18/03/2011 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 3183 | 3 | 3183 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/03/2011 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 3491 | 4 | 3491 | 4 | 0.00 |
| 18/03/2011 | R186 On 04-August-11 | | | Bond Future | 9.12 | 112.5833 | 9.1160 | 112.5833 | 0.00 |
| 18/03/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 881 | 1 | 881 | 1 | 0.00 |
| 18/03/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 796 | 1 | 796 | 1 | 0.00 |
| 18/03/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 973 | 1 | 973 | 1 | 0.00 |
| 18/03/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 8560 | 9 | 8560 | 9 | 0.00 |
| 18/03/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 9364 | 9 | 9364 | 9 | 0.00 |
| 18/03/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 8957 | 9 | 8957 | 9 | 0.00 |
| 18/03/2011 | R186 On 03-November-11 | | | Bond Future | 9.22 | 114.1768 | 9.2190 | 114.1768 | 12,982.00 |
| 18/03/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 3702 | 4 | 3702 | 4 | 0.00 |
| 18/03/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 3510 | 3 | 3510 | 3 | 0.00 |
| 18/03/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 3899 | 4 | 3899 | 4 | 0.00 |
| 18/03/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 5380 | 5 | 5380 | 5 | 0.00 |
| 18/03/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 5882 | 6 | 5882 | 6 | 0.00 |
| 18/03/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 5627 | 6 | 5627 | 6 | 0.00 |
| 18/03/2011 | R186 On 02-February-12 | | | Bond Future | 9.32 | 110.5689 | 9.3230 | 110.5689 | 0.00 |
| 18/03/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 3998 | 4 | 3998 | 4 | 0.00 |
| 18/03/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 3815 | 4 | 3815 | 4 | 0.00 |
| 18/03/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 4187 | 4 | 4187 | 4 | 0.00 |
| 18/03/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 6545 | 7 | 6545 | 7 | 0.00 |
| 18/03/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 7055 | 7 | 7055 | 7 | 0.00 |
| 18/03/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 6796 | 7 | 6796 | 7 | 0.00 |
| 18/03/2011 | R201 On 05-May-11 | | | Bond Future | 7.51 | 107.1505 | 7.5070 | 107.1505 | 484.00 |
| 18/03/2011 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 1088 | 1 | 1088 | 1 | 0.00 |
| 18/03/2011 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 980 | 1 | 980 | 1 | 0.00 |
| 18/03/2011 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1200 | 1 | 1200 | 1 | 0.00 |
| 18/03/2011 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 270 | 0 | 270 | 0 | 0.00 |
| 18/03/2011 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 366 | 0 | 366 | 0 | 0.00 |
| 18/03/2011 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 316 | 0 | 316 | 0 | 0.00 |
| 18/03/2011 | R201 On 04-August-11 | | | Bond Future | 7.66 | 104.2866 | 7.6600 | 104.2866 | 0.00 |
| 18/03/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 506 | 0 | 506 | 0 | 0.00 |
| 18/03/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 557 | 1 | 557 | 1 | 0.00 |
| 18/03/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 459 | 0 | 459 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/03/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1839 | 2 | 1839 | 2 | 0.00 |
| 18/03/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1635 | 2 | 1635 | 2 | 0.00 |
| 18/03/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1735 | 2 | 1735 | 2 | 0.00 |
| 18/03/2011 | R201 On 03-November-11 | | | Bond Future | 7.83 | 105.7619 | 7.8290 | 105.7619 | 0.00 |
| 18/03/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 1525 | 1 | 1525 | 1 | 0.00 |
| 18/03/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 1606 | 2 | 1606 | 2 | 0.00 |
| 18/03/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 1446 | 1 | 1446 | 1 | 0.00 |
| 18/03/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 1112 | 1 | 1112 | 1 | 0.00 |
| 18/03/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 998 | 1 | 998 | 1 | 0.00 |
| 18/03/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 1054 | 1 | 1054 | 1 | 0.00 |
| 18/03/2011 | R201 On 02-February-12 | | | Bond Future | 8.02 | 102.9055 | 8.0160 | 102.9055 | 0.00 |
| 18/03/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 1877 | 2 | 1877 | 2 | 0.00 |
| 18/03/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 1952 | 2 | 1952 | 2 | 0.00 |
| 18/03/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 1802 | 2 | 1802 | 2 | 0.00 |
| 18/03/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 1334 | 1 | 1334 | 1 | 0.00 |
| 18/03/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 1231 | 1 | 1231 | 1 | 0.00 |
| 18/03/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1283 | 1 | 1283 | 1 | 0.00 |
| 18/03/2011 | R202 On 05-May-11 | | | Bond Future | 0.30 | 170.3203 | 0.2950 | 170.3203 | 10,489.00 |
| 18/03/2011 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 43661 | 44 | 43661 | 44 | 0.00 |
| 18/03/2011 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 44689 | 45 | 44689 | 45 | 0.00 |
| 18/03/2011 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 42622 | 43 | 42622 | 43 | 0.00 |
| 18/03/2011 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2011 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2011 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2011 | R203 On 05-May-11 | | | Bond Future | 8.56 | 99.5711 | 8.5640 | 99.5711 | 516.00 |
| 18/03/2011 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 423 | 0 | 423 | 0 | 0.00 |
| 18/03/2011 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 495 | 0 | 495 | 0 | 0.00 |
| 18/03/2011 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 359 | 0 | 359 | 0 | 0.00 |
| 18/03/2011 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 2117 | 2 | 2117 | 2 | 0.00 |
| 18/03/2011 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1766 | 2 | 1766 | 2 | 0.00 |
| 18/03/2011 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1937 | 2 | 1937 | 2 | 0.00 |
| 18/03/2011 | R203 On 04-August-11 | | | Bond Future | 8.71 | 101.0069 | 8.7100 | 101.0069 | 0.00 |
| 18/03/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 543 | 1 | 543 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/03/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 488 | 0 | 488 | 0 | 0.00 |
| 18/03/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 600 | 1 | 600 | 1 | 0.00 |
| 18/03/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 3691 | 4 | 3691 | 4 | 0.00 |
| 18/03/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 4058 | 4 | 4058 | 4 | 0.00 |
| 18/03/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 3873 | 4 | 3873 | 4 | 0.00 |
| 18/03/2011 | R203 On 03-November-11 | | | Bond Future | 8.87 | 98.2763 | 8.8670 | 98.2763 | 1,416.00 |
| 18/03/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 1521 | 1 | 1521 | 1 | 0.00 |
| 18/03/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 1432 | 1 | 1432 | 1 | 0.00 |
| 18/03/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 1614 | 2 | 1614 | 2 | 0.00 |
| 18/03/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 3026 | 3 | 3026 | 3 | 0.00 |
| 18/03/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 3295 | 3 | 3295 | 3 | 0.00 |
| 18/03/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 3158 | 3 | 3158 | 3 | 0.00 |
| 18/03/2011 | R203 On 02-February-12 | | | Bond Future | 9.04 | 99.7187 | 9.0350 | 99.7187 | 0.00 |
| 18/03/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 2120 | 2 | 2120 | 2 | 0.00 |
| 18/03/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 2024 | 2 | 2024 | 2 | 0.00 |
| 18/03/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 2218 | 2 | 2218 | 2 | 0.00 |
| 18/03/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 3219 | 3 | 3219 | 3 | 0.00 |
| 18/03/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 3454 | 4 | 3454 | 4 | 0.00 |
| 18/03/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 3335 | 3 | 3335 | 3 | 0.00 |
| 18/03/2011 | R204 On 05-May-11 | | | Bond Future | 8.74 | 98.8752 | 8.7430 | 98.8752 | 100.00 |
| 18/03/2011 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 603 | 1 | 603 | 1 | 0.00 |
| 18/03/2011 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 519 | 0 | 519 | 0 | 0.00 |
| 18/03/2011 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 696 | 1 | 696 | 1 | 0.00 |
| 18/03/2011 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1733 | 2 | 1733 | 2 | 0.00 |
| 18/03/2011 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 2099 | 2 | 2099 | 2 | 0.00 |
| 18/03/2011 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 1911 | 2 | 1911 | 2 | 0.00 |
| 18/03/2011 | R204 On 04-August-11 | | | Bond Future | 8.88 | 96.2686 | 8.8810 | 96.2686 | 0.00 |
| 18/03/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 467 | 0 | 467 | 0 | 0.00 |
| 18/03/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 517 | 0 | 517 | 0 | 0.00 |
| 18/03/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 420 | 0 | 420 | 0 | 0.00 |
| 18/03/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 5385 | 5 | 5385 | 5 | 0.00 |
| 18/03/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 4933 | 5 | 4933 | 5 | 0.00 |
| 18/03/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 5157 | 5 | 5157 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/03/2011 | R204 On 03-November-11 | | | Bond Future | 9.02 | 97.6312 | 9.0240 | 97.6312 | 1,876.00 |
| 18/03/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 1982 | 2 | 1982 | 2 | 0.00 |
| 18/03/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 2093 | 2 | 2093 | 2 | 0.00 |
| 18/03/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 1875 | 2 | 1875 | 2 | 0.00 |
| 18/03/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 3511 | 4 | 3511 | 4 | 0.00 |
| 18/03/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 3221 | 3 | 3221 | 3 | 0.00 |
| 18/03/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 3364 | 3 | 3364 | 3 | 0.00 |
| 18/03/2011 | R204 On 02-February-12 | | | Bond Future | 9.17 | 95.0347 | 9.1720 | 95.0347 | 0.00 |
| 18/03/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 2639 | 3 | 2639 | 3 | 0.00 |
| 18/03/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 2757 | 3 | 2757 | 3 | 0.00 |
| 18/03/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 2525 | 2 | 2525 | 2 | 0.00 |
| 18/03/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 3605 | 4 | 3605 | 4 | 0.00 |
| 18/03/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 3348 | 3 | 3348 | 3 | 0.00 |
| 18/03/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 3474 | 4 | 3474 | 4 | 0.00 |
| 18/03/2011 | R206 On 05-May-11 | | | Bond Future | 7.16 | 103.0969 | 7.1630 | 103.0969 | 0.00 |
| 18/03/2011 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 974 | 1 | 974 | 1 | 0.00 |
| 18/03/2011 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1067 | 1 | 1067 | 1 | 0.00 |
| 18/03/2011 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 883 | 1 | 883 | 1 | 0.00 |
| 18/03/2011 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 193 | 0 | 193 | 0 | 0.00 |
| 18/03/2011 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 137 | 0 | 137 | 0 | 0.00 |
| 18/03/2011 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 164 | 0 | 164 | 0 | 0.00 |
| 18/03/2011 | R206 On 04-August-11 | | | Bond Future | 7.33 | 100.8171 | 7.3280 | 100.8171 | 0.00 |
| 18/03/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 420 | 0 | 420 | 0 | 0.00 |
| 18/03/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 382 | 0 | 382 | 0 | 0.00 |
| 18/03/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 464 | 0 | 464 | 0 | 0.00 |
| 18/03/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 1077 | 1 | 1077 | 1 | 0.00 |
| 18/03/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 1216 | 1 | 1216 | 1 | 0.00 |
| 18/03/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 1143 | 1 | 1143 | 1 | 0.00 |
| 18/03/2011 | R206 On 03-November-11 | | | Bond Future | 7.51 | 102.2450 | 7.5110 | 102.2450 | 0.00 |
| 18/03/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 1159 | 1 | 1159 | 1 | 0.00 |
| 18/03/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 1100 | 1 | 1100 | 1 | 0.00 |
| 18/03/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 1220 | 1 | 1220 | 1 | 0.00 |
| 18/03/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 649 | 1 | 649 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/03/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 726 | 1 | 726 | 1 | 0.00 |
| 18/03/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 687 | 1 | 687 | 1 | 0.00 |
| 18/03/2011 | R206 On 02-February-12 | | | Bond Future | 7.73 | 99.9803 | 7.7270 | 99.9803 | 0.00 |
| 18/03/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 1301 | 1 | 1301 | 1 | 0.00 |
| 18/03/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 1249 | 1 | 1249 | 1 | 0.00 |
| 18/03/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 1355 | 1 | 1355 | 1 | 0.00 |
| 18/03/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 787 | 1 | 787 | 1 | 0.00 |
| 18/03/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 857 | 1 | 857 | 1 | 0.00 |
| 18/03/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 821 | 1 | 821 | 1 | 0.00 |
| 18/03/2011 | R207 On 05-May-11 | | | Bond Future | 8.83 | 92.6963 | 8.8290 | 92.6963 | 1,020.00 |
| 18/03/2011 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 525 | 0 | 525 | 0 | 0.00 |
| 18/03/2011 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 450 | 0 | 450 | 0 | 0.00 |
| 18/03/2011 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 609 | 1 | 609 | 1 | 0.00 |
| 18/03/2011 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 2192 | 2 | 2192 | 2 | 0.00 |
| 18/03/2011 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 2609 | 3 | 2609 | 3 | 0.00 |
| 18/03/2011 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 2396 | 3 | 2396 | 3 | 0.00 |
| 18/03/2011 | R207 On 04-August-11 | | | Bond Future | 8.96 | 90.3924 | 8.9580 | 90.3924 | 0.00 |
| 18/03/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 741 | 1 | 741 | 1 | 0.00 |
| 18/03/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 811 | 1 | 811 | 1 | 0.00 |
| 18/03/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 676 | 1 | 676 | 1 | 0.00 |
| 18/03/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 4934 | 5 | 4934 | 5 | 0.00 |
| 18/03/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 4493 | 5 | 4493 | 5 | 0.00 |
| 18/03/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 4710 | 5 | 4710 | 5 | 0.00 |
| 18/03/2011 | R207 On 03-November-11 | | | Bond Future | 9.09 | 91.6757 | 9.0850 | 91.6757 | 600.00 |
| 18/03/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 1951 | 2 | 1951 | 2 | 0.00 |
| 18/03/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 2063 | 2 | 2063 | 2 | 0.00 |
| 18/03/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 1843 | 2 | 1843 | 2 | 0.00 |
| 18/03/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 3915 | 4 | 3915 | 4 | 0.00 |
| 18/03/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 3591 | 4 | 3591 | 4 | 0.00 |
| 18/03/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 3751 | 4 | 3751 | 4 | 0.00 |
| 18/03/2011 | R207 On 02-February-12 | | | Bond Future | 9.22 | 89.3814 | 9.2190 | 89.3814 | 0.00 |
| 18/03/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 2665 | 3 | 2665 | 3 | 0.00 |
| 18/03/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 2786 | 3 | 2786 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/03/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 2547 | 2 | 2547 | 2 | 0.00 |
| 18/03/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 3947 | 4 | 3947 | 4 | 0.00 |
| 18/03/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 3662 | 4 | 3662 | 4 | 0.00 |
| 18/03/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 3802 | 4 | 3802 | 4 | 0.00 |
| 18/03/2011 | R208 On 05-May-11 | | | Bond Future | 8.86 | 86.8778 | 8.8620 | 86.8778 | 190.00 |
| 18/03/2011 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 512 | 0 | 512 | 0 | 0.00 |
| 18/03/2011 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 595 | 1 | 595 | 1 | 0.00 |
| 18/03/2011 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 438 | 0 | 438 | 0 | 0.00 |
| 18/03/2011 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 2917 | 3 | 2917 | 3 | 0.00 |
| 18/03/2011 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 2464 | 3 | 2464 | 3 | 0.00 |
| 18/03/2011 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 2685 | 3 | 2685 | 3 | 0.00 |
| 18/03/2011 | R208 On 04-August-11 | | | Bond Future | 8.98 | 88.1314 | 8.9760 | 88.1314 | 120.00 |
| 18/03/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 732 | 1 | 732 | 1 | 0.00 |
| 18/03/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 804 | 1 | 804 | 1 | 0.00 |
| 18/03/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 666 | 1 | 666 | 1 | 0.00 |
| 18/03/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 5295 | 5 | 5295 | 5 | 0.00 |
| 18/03/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 4819 | 5 | 4819 | 5 | 0.00 |
| 18/03/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 5053 | 5 | 5053 | 5 | 0.00 |
| 18/03/2011 | R208 On 03-November-11 | | | Bond Future | 9.09 | 85.9811 | 9.0940 | 85.9811 | 5,604.00 |
| 18/03/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 2053 | 2 | 2053 | 2 | 0.00 |
| 18/03/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 1939 | 2 | 1939 | 2 | 0.00 |
| 18/03/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 2171 | 2 | 2171 | 2 | 0.00 |
| 18/03/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 3846 | 4 | 3846 | 4 | 0.00 |
| 18/03/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 4194 | 4 | 4194 | 4 | 0.00 |
| 18/03/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 4017 | 4 | 4017 | 4 | 0.00 |
| 18/03/2011 | R208 On 02-February-12 | | | Bond Future | 9.21 | 87.2420 | 9.2130 | 87.2420 | 0.00 |
| 18/03/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 2931 | 3 | 2931 | 3 | 0.00 |
| 18/03/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 2803 | 3 | 2803 | 3 | 0.00 |
| 18/03/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 3061 | 3 | 3061 | 3 | 0.00 |
| 18/03/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 3962 | 4 | 3962 | 4 | 0.00 |
| 18/03/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 4263 | 4 | 4263 | 4 | 0.00 |
| 18/03/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 4111 | 4 | 4111 | 4 | 0.00 |
| 18/03/2011 | R209 On 05-May-11 | | | Bond Future | 9.09 | 72.7107 | 9.0920 | 72.7107 | 21,100.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/03/2011 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 307 | 0 | 307 | 0 | 0.00 |
| 18/03/2011 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 254 | 0 | 254 | 0 | 0.00 |
| 18/03/2011 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 368 | 0 | 368 | 0 | 0.00 |
| 18/03/2011 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 4656 | 5 | 4656 | 5 | 0.00 |
| 18/03/2011 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 5377 | 5 | 5377 | 5 | 0.00 |
| 18/03/2011 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 5011 | 5 | 5011 | 5 | 0.00 |
| 18/03/2011 | R209 On 04-August-11 | | | Bond Future | 9.17 | 73.7594 | 9.1710 | 73.7594 | 0.00 |
| 18/03/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 1094 | 1 | 1094 | 1 | 0.00 |
| 18/03/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 1198 | 1 | 1198 | 1 | 0.00 |
| 18/03/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 7267 | 7 | 7267 | 7 | 0.00 |
| 18/03/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 998 | 1 | 998 | 1 | 0.00 |
| 18/03/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 6706 | 7 | 6706 | 7 | 0.00 |
| 18/03/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 864 | 1 | 864 | 1 | 0.00 |
| 18/03/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 6071 | 6 | 6071 | 6 | 0.00 |
| 18/03/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 6383 | 6 | 6383 | 6 | 0.00 |
| 18/03/2011 | R209 On 03-November-11 | | | Bond Future | 9.25 | 71.6629 | 9.2510 | 71.6629 | 1,033.00 |
| 18/03/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 2250 | 2 | 2250 | 2 | 0.00 |
| 18/03/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 2390 | 2 | 2390 | 2 | 0.00 |
| 18/03/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 2118 | 2 | 2118 | 2 | 0.00 |
| 18/03/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 6352 | 6 | 6352 | 6 | 0.00 |
| 18/03/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 5826 | 6 | 5826 | 6 | 0.00 |
| 18/03/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 6083 | 6 | 6083 | 6 | 0.00 |
| 18/03/2011 | R209 On 02-February-12 | | | Bond Future | 9.33 | 72.7149 | 9.3310 | 72.7149 | 0.00 |
| 18/03/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3454 | 3 | 3454 | 3 | 0.00 |
| 18/03/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3615 | 4 | 3615 | 4 | 0.00 |
| 18/03/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3298 | 3 | 3298 | 3 | 0.00 |
| 18/03/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 6141 | 6 | 6141 | 6 | 0.00 |
| 18/03/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 5694 | 6 | 5694 | 6 | 0.00 |
| 18/03/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 5914 | 6 | 5914 | 6 | 0.00 |
| 18/03/2011 | R211 On 05-May-11 | | | Bond Future | 1.62 | 105.5102 | 1.6150 | 105.5102 | 539.00 |
| 18/03/2011 | R211 On 05-May-11 | 2.14 | Call | Bond Future | 2892 | 3 | 2892 | 3 | 0.00 |
| 18/03/2011 | R211 On 05-May-11 | 2.19 | Call | Bond Future | 3163 | 3 | 3163 | 3 | 0.00 |
| 18/03/2011 | R211 On 05-May-11 | 2.09 | Call | Bond Future | 2620 | 3 | 2620 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/03/2011 | R211 On 05-May-11 | 2.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2011 | R211 On 05-May-11 | 2.19 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2011 | R211 On 05-May-11 | 2.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2011 | R212 On 05-May-11 | | | Bond Future | 2.44 | 103.9086 | 2.4350 | 103.9086 | 2,518.00 |
| 18/03/2011 | R212 On 05-May-11 | 2.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2011 | R212 On 05-May-11 | 2.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2011 | R212 On 05-May-11 | 2.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2011 | R212 On 05-May-11 | 2.20 | Put | Bond Future | 2272 | 2 | 2272 | 2 | 0.00 |
| 18/03/2011 | R212 On 05-May-11 | 2.30 | Put | Bond Future | 1298 | 1 | 1298 | 1 | 0.00 |
| 18/03/2011 | R212 On 05-May-11 | 2.25 | Put | Bond Future | 1784 | 2 | 1784 | 2 | 0.00 |
| 18/03/2011 | R213 On 05-May-11 | | | Bond Future | 9.15 | 81.7441 | 9.1450 | 81.7441 | 0.00 |
| 18/03/2011 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2011 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2011 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2011 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 10069 | 10 | 10069 | 10 | 0.00 |
| 18/03/2011 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 9156 | 9 | 9156 | 9 | 0.00 |
| 18/03/2011 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 9610 | 10 | 9610 | 10 | 0.00 |
| 18/03/2011 | R213 On 04-August-11 | | | Bond Future | 9.23 | 82.9179 | 9.2330 | 82.9179 | 0.00 |
| 18/03/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 9790 | 10 | 9790 | 10 | 0.00 |
| 18/03/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 10699 | 11 | 10699 | 11 | 0.00 |
| 18/03/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 10243 | 10 | 10243 | 10 | 0.00 |
| 18/03/2011 | R213 On 03-November-11 | | | Bond Future | 9.32 | 80.5534 | 9.3240 | 80.5534 | 0.00 |
| 18/03/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 4870 | 5 | 4870 | 5 | 0.00 |
| 18/03/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 4060 | 4 | 4060 | 4 | 0.00 |
| 18/03/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 4464 | 5 | 4464 | 5 | 0.00 |
| 18/03/2011 | R213 On 02-February-12 | | | Bond Future | 9.42 | 81.7383 | 9.4160 | 81.7383 | 0.00 |
| 18/03/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/03/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 3535 | 4 | 3535 | 4 | 0.00 |
| 18/03/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 2757 | 3 | 2757 | 3 | 0.00 |
| 18/03/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 3145 | 3 | 3145 | 3 | 0.00 |
| 18/03/2011 | TRT1 On 05-May-11 | | | Index Future | 336.19 | 335.7750 | 336.1860 | 335.7750 | 100.00 |
| 18/03/2011 | TRT1 On 04-August-11 | | | Index Future | 340.81 | 340.3960 | 340.8130 | 340.3960 | 0.00 |
| 22/03/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2011 | AL7T On 05-May-11 | | | Index Future | 367.33 | 367.4420 | 367.3250 | 367.4420 | 30.00 |
| 22/03/2011 | AL7T On 04-August-11 | | | Index Future | 372.57 | 372.6820 | 372.5680 | 372.6820 | 0.00 |
| 22/03/2011 | ALBI On 05-May-11 | | | Index Future | 338.98 | 339.0910 | 338.9840 | 339.0910 | 1,059.00 |
| 22/03/2011 | ALBI On 04-August-11 | | | Index Future | 343.82 | 343.9270 | 343.8220 | 343.9270 | 0.00 |
| 22/03/2011 | C155 On 31-August-11 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2011 | C157 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/03/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2011 | C209 On 22-March-11 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2011 | CRD1 On 05-May-11 | | | Index Future | 154.53 | 154.1520 | 154.5320 | 154.1520 | 2.00 |
| 22/03/2011 | CRD1 On 04-August-11 | | | Index Future | 156.66 | 156.2740 | 156.6590 | 156.2740 | 0.00 |
| 22/03/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2011 | GOVI On 05-May-11 | | | GOVI | 341.45 | 340.3620 | 341.4540 | 340.3620 | 209.00 |
| 22/03/2011 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2011 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2011 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2011 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 75560 | 9 | 75560 | 9 | 0.00 |
| 22/03/2011 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 75360 | 9 | 75360 | 9 | 0.00 |
| 22/03/2011 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 75460 | 9 | 75460 | 9 | 0.00 |
| 22/03/2011 | GOVI On 04-August-11 | | | GOVI | 346.33 | 345.2160 | 346.3270 | 345.2160 | 0.00 |
| 22/03/2011 | GOVI On 04-August-11 | 348.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2011 | GOVI On 04-August-11 | 347.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2011 | GOVI On 04-August-11 | 348.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/03/2011 | GOVI On 04-August-11 | 348.01 | Put | GOVI | 16830 | 3 | 16830 | 3 | 0.00 |
| 22/03/2011 | GOVI On 04-August-11 | 347.99 | Put | GOVI | 16630 | 3 | 16630 | 3 | 0.00 |
| 22/03/2011 | GOVI On 04-August-11 | 348.00 | Put | GOVI | 16730 | 3 | 16730 | 3 | 0.00 |
| 22/03/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 22/03/2011 | IGOV On 05-May-11 | | | Index Future | 150.27 | 150.3210 | 150.2740 | 150.3210 | 61.00 |
| 22/03/2011 | IGOV On 04-August-11 | | | Index Future | 152.42 | 152.4650 | 152.4190 | 152.4650 | 0.00 |
| 22/03/2011 | ILBI On 05-May-11 | | | Index Future | 406.43 | 406.6640 | 406.4320 | 406.6640 | 336.00 |
| 22/03/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 22/03/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 22/03/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 22/03/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 22/03/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 22/03/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 22/03/2011 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.61 | 94.3800 | 5.6100 | 94.3800 | 2,001.00 |
| 22/03/2011 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.64 | 94.3600 | 5.6400 | 94.3600 | 3,001.00 |
| 22/03/2011 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.65 | 94.3500 | 5.6500 | 94.3500 | 3,890.00 |
| 22/03/2011 | JBAF On 20-July-11 | | | Jibar Tradeable Future | 5.71 | 94.2900 | 5.7100 | 94.2900 | 2,000.00 |
| 22/03/2011 | JBAF On 17-August-11 | | | Jibar Tradeable Future | 5.80 | 94.2000 | 5.8000 | 94.2000 | 0.00 |
| 22/03/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.89 | 94.1300 | 5.8900 | 94.1300 | 14,390.00 |
| 22/03/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 6.38 | 93.5600 | 6.3800 | 93.5600 | 5,390.00 |
| 22/03/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.92 | 92.9900 | 6.9200 | 92.9900 | 1,090.00 |
| 22/03/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 7.42 | 92.4900 | 7.4200 | 92.4900 | 2,890.00 |
| 22/03/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 7.82 | 92.0800 | 7.8200 | 92.0800 | 44,710.00 |
| 22/03/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 8.19 | 91.7000 | 8.1900 | 91.7000 | 513.00 |
| 22/03/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 8.52 | 91.4200 | 8.5200 | 91.4200 | 0.00 |
| 22/03/2011 | JN02 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 22/03/2011 | JN02 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2011 | JN02 On 05-May-11 | 8.25 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2011 | JN02 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2011 | JN02 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 22/03/2011 | JN02 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 750000 | 1 | 0.00 |
| 22/03/2011 | JN02 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 22/03/2011 | JN05 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/03/2011 | JN05 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2011 | JN05 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2011 | JN05 On 05-May-11 | 8.25 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2011 | JN05 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 750000 | 1 | 0.00 |
| 22/03/2011 | JN05 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 22/03/2011 | JN05 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 22/03/2011 | JN10 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 22/03/2011 | JN10 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2011 | JN10 On 05-May-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2011 | JN10 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2011 | JN10 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 22/03/2011 | JN10 On 05-May-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2011 | JN10 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 22/03/2011 | OTH1 On 05-May-11 | | | Index Future | 331.77 | 331.8700 | 331.7650 | 331.8700 | 3.00 |
| 22/03/2011 | OTH1 On 04-August-11 | | | Index Future | 336.50 | 336.6030 | 336.5010 | 336.6030 | 0.00 |
| 22/03/2011 | R157 On 05-May-11 | | | Bond Future | 7.90 | 122.1006 | 7.8950 | 122.1006 | 2,405.00 |
| 22/03/2011 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 495 | 0 | 495 | 0 | 0.00 |
| 22/03/2011 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 577 | 1 | 577 | 1 | 0.00 |
| 22/03/2011 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 354 | 0 | 354 | 0 | 0.00 |
| 22/03/2011 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 420 | 0 | 420 | 0 | 0.00 |
| 22/03/2011 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1218 | 1 | 1218 | 1 | 0.00 |
| 22/03/2011 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1357 | 2 | 1357 | 2 | 0.00 |
| 22/03/2011 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 965 | 1 | 965 | 1 | 0.00 |
| 22/03/2011 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 1088 | 1 | 1088 | 1 | 0.00 |
| 22/03/2011 | R157 On 04-August-11 | | | Bond Future | 8.06 | 123.8635 | 8.0580 | 123.8635 | 0.00 |
| 22/03/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 517 | 0 | 517 | 0 | 0.00 |
| 22/03/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 467 | 0 | 467 | 0 | 0.00 |
| 22/03/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 572 | 1 | 572 | 1 | 0.00 |
| 22/03/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 2537 | 3 | 2537 | 3 | 0.00 |
| 22/03/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 2824 | 3 | 2824 | 3 | 0.00 |
| 22/03/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 2678 | 3 | 2678 | 3 | 0.00 |
| 22/03/2011 | R157 On 03-November-11 | | | Bond Future | 8.24 | 118.8078 | 8.2410 | 118.8078 | 3,694.00 |
| 22/03/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 1791 | 2 | 1791 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/03/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 1698 | 2 | 1698 | 2 | 0.00 |
| 22/03/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 1887 | 2 | 1887 | 2 | 0.00 |
| 22/03/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 1676 | 2 | 1676 | 2 | 0.00 |
| 22/03/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 1845 | 2 | 1845 | 2 | 0.00 |
| 22/03/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 1759 | 2 | 1759 | 2 | 0.00 |
| 22/03/2011 | R157 On 02-February-12 | | | Bond Future | 8.45 | 120.5494 | 8.4450 | 120.5494 | 0.00 |
| 22/03/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 2224 | 2 | 2224 | 2 | 0.00 |
| 22/03/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 2135 | 2 | 2135 | 2 | 0.00 |
| 22/03/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 2316 | 2 | 2316 | 2 | 0.00 |
| 22/03/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 1966 | 2 | 1966 | 2 | 0.00 |
| 22/03/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 2118 | 2 | 2118 | 2 | 0.00 |
| 22/03/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 2040 | 2 | 2040 | 2 | 0.00 |
| 22/03/2011 | R186 On 05-May-11 | | | Bond Future | 8.98 | 116.3516 | 8.9760 | 116.3516 | 28,849.00 |
| 22/03/2011 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 1108 | 1 | 1108 | 1 | 0.00 |
| 22/03/2011 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 1274 | 1 | 1274 | 1 | 0.00 |
| 22/03/2011 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 57 | 0 | 57 | 0 | 5,500.00 |
| 22/03/2011 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 958 | 1 | 958 | 1 | 0.00 |
| 22/03/2011 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 3506 | 4 | 3506 | 4 | 0.00 |
| 22/03/2011 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 9459 | 10 | 9459 | 10 | 0.00 |
| 22/03/2011 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 2889 | 3 | 2889 | 3 | 0.00 |
| 22/03/2011 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 3189 | 3 | 3189 | 3 | 0.00 |
| 22/03/2011 | R186 On 04-August-11 | | | Bond Future | 9.08 | 112.7338 | 9.0780 | 112.7338 | 0.00 |
| 22/03/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 913 | 1 | 913 | 1 | 0.00 |
| 22/03/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 1008 | 1 | 1008 | 1 | 0.00 |
| 22/03/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 824 | 1 | 824 | 1 | 0.00 |
| 22/03/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 9055 | 9 | 9055 | 9 | 0.00 |
| 22/03/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 8258 | 9 | 8258 | 9 | 0.00 |
| 22/03/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 8652 | 9 | 8652 | 9 | 0.00 |
| 22/03/2011 | R186 On 03-November-11 | | | Bond Future | 9.18 | 114.3329 | 9.1800 | 114.3329 | 12,982.00 |
| 22/03/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 3818 | 4 | 3818 | 4 | 0.00 |
| 22/03/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 4020 | 4 | 4020 | 4 | 0.00 |
| 22/03/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 3621 | 4 | 3621 | 4 | 0.00 |
| 22/03/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 5653 | 6 | 5653 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/03/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 5162 | 5 | 5162 | 5 | 0.00 |
| 22/03/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 5404 | 6 | 5404 | 6 | 0.00 |
| 22/03/2011 | R186 On 02-February-12 | | | Bond Future | 9.28 | 110.7218 | 9.2830 | 110.7218 | 0.00 |
| 22/03/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 4118 | 4 | 4118 | 4 | 0.00 |
| 22/03/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 4311 | 4 | 4311 | 4 | 0.00 |
| 22/03/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 3929 | 4 | 3929 | 4 | 0.00 |
| 22/03/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 6828 | 7 | 6828 | 7 | 0.00 |
| 22/03/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 6328 | 7 | 6328 | 7 | 0.00 |
| 22/03/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 6575 | 7 | 6575 | 7 | 0.00 |
| 22/03/2011 | R201 On 05-May-11 | | | Bond Future | 7.44 | 107.2239 | 7.4380 | 107.2239 | 484.00 |
| 22/03/2011 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 1223 | 1 | 1223 | 1 | 0.00 |
| 22/03/2011 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1345 | 1 | 1345 | 1 | 0.00 |
| 22/03/2011 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 1107 | 1 | 1107 | 1 | 0.00 |
| 22/03/2011 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 273 | 0 | 273 | 0 | 0.00 |
| 22/03/2011 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 195 | 0 | 195 | 0 | 0.00 |
| 22/03/2011 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 231 | 0 | 231 | 0 | 0.00 |
| 22/03/2011 | R201 On 04-August-11 | | | Bond Future | 7.58 | 104.3579 | 7.5840 | 104.3579 | 0.00 |
| 22/03/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 568 | 1 | 568 | 1 | 0.00 |
| 22/03/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 516 | 0 | 516 | 0 | 0.00 |
| 22/03/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 623 | 1 | 623 | 1 | 0.00 |
| 22/03/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1475 | 2 | 1475 | 2 | 0.00 |
| 22/03/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1670 | 2 | 1670 | 2 | 0.00 |
| 22/03/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1570 | 2 | 1570 | 2 | 0.00 |
| 22/03/2011 | R201 On 03-November-11 | | | Bond Future | 7.75 | 105.8365 | 7.7460 | 105.8365 | 0.00 |
| 22/03/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 1647 | 2 | 1647 | 2 | 0.00 |
| 22/03/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 1564 | 1 | 1564 | 1 | 0.00 |
| 22/03/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 1732 | 2 | 1732 | 2 | 0.00 |
| 22/03/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 894 | 1 | 894 | 1 | 0.00 |
| 22/03/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 1001 | 1 | 1001 | 1 | 0.00 |
| 22/03/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 946 | 1 | 946 | 1 | 0.00 |
| 22/03/2011 | R201 On 02-February-12 | | | Bond Future | 7.93 | 102.9794 | 7.9260 | 102.9794 | 0.00 |
| 22/03/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 2000 | 2 | 2000 | 2 | 0.00 |
| 22/03/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 1923 | 2 | 1923 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/03/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 2079 | 2 | 2079 | 2 | 0.00 |
| 22/03/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 1128 | 1 | 1128 | 1 | 0.00 |
| 22/03/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 22/03/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1176 | 1 | 1176 | 1 | 0.00 |
| 22/03/2011 | R202 On 05-May-11 | | | Bond Future | 0.30 | 170.3203 | 0.2950 | 170.3203 | 10,489.00 |
| 22/03/2011 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 43661 | 44 | 43661 | 44 | 0.00 |
| 22/03/2011 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 44689 | 45 | 44689 | 45 | 0.00 |
| 22/03/2011 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 42622 | 43 | 42622 | 43 | 0.00 |
| 22/03/2011 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2011 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2011 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2011 | R203 On 05-May-11 | | | Bond Future | 8.51 | 99.7238 | 8.5110 | 99.7238 | 516.00 |
| 22/03/2011 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 460 | 0 | 460 | 0 | 0.00 |
| 22/03/2011 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 390 | 0 | 390 | 0 | 0.00 |
| 22/03/2011 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 539 | 0 | 539 | 0 | 0.00 |
| 22/03/2011 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1556 | 2 | 1556 | 2 | 0.00 |
| 22/03/2011 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 1894 | 2 | 1894 | 2 | 0.00 |
| 22/03/2011 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1720 | 2 | 1720 | 2 | 0.00 |
| 22/03/2011 | R203 On 04-August-11 | | | Bond Future | 8.65 | 101.1630 | 8.6540 | 101.1630 | 0.00 |
| 22/03/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 584 | 1 | 584 | 1 | 0.00 |
| 22/03/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 645 | 1 | 645 | 1 | 0.00 |
| 22/03/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 526 | 0 | 526 | 0 | 0.00 |
| 22/03/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 3838 | 4 | 3838 | 4 | 0.00 |
| 22/03/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 3478 | 4 | 3478 | 4 | 0.00 |
| 22/03/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 3657 | 4 | 3657 | 4 | 0.00 |
| 22/03/2011 | R203 On 03-November-11 | | | Bond Future | 8.81 | 98.4350 | 8.8080 | 98.4350 | 1,416.00 |
| 22/03/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 1608 | 2 | 1608 | 2 | 0.00 |
| 22/03/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 1704 | 2 | 1704 | 2 | 0.00 |
| 22/03/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 1515 | 1 | 1515 | 1 | 0.00 |
| 22/03/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 3117 | 3 | 3117 | 3 | 0.00 |
| 22/03/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 2855 | 3 | 2855 | 3 | 0.00 |
| 22/03/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 2984 | 3 | 2984 | 3 | 0.00 |
| 22/03/2011 | R203 On 02-February-12 | | | Bond Future | 8.97 | 99.8793 | 8.9730 | 99.8793 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/03/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 2221 | 2 | 2221 | 2 | 0.00 |
| 22/03/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 2323 | 2 | 2323 | 2 | 0.00 |
| 22/03/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 2122 | 2 | 2122 | 2 | 0.00 |
| 22/03/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 3290 | 3 | 3290 | 3 | 0.00 |
| 22/03/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 3061 | 3 | 3061 | 3 | 0.00 |
| 22/03/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 3174 | 3 | 3174 | 3 | 0.00 |
| 22/03/2011 | R204 On 05-May-11 | | | Bond Future | 8.69 | 98.9925 | 8.6900 | 98.9925 | 100.00 |
| 22/03/2011 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 656 | 1 | 656 | 1 | 0.00 |
| 22/03/2011 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 758 | 1 | 758 | 1 | 0.00 |
| 22/03/2011 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 564 | 1 | 564 | 1 | 0.00 |
| 22/03/2011 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 1860 | 2 | 1860 | 2 | 0.00 |
| 22/03/2011 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1512 | 2 | 1512 | 2 | 0.00 |
| 22/03/2011 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 1680 | 2 | 1680 | 2 | 0.00 |
| 22/03/2011 | R204 On 04-August-11 | | | Bond Future | 8.83 | 96.3873 | 8.8250 | 96.3873 | 0.00 |
| 22/03/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 502 | 0 | 502 | 0 | 0.00 |
| 22/03/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 452 | 0 | 452 | 0 | 0.00 |
| 22/03/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 556 | 1 | 556 | 1 | 0.00 |
| 22/03/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 4683 | 5 | 4683 | 5 | 0.00 |
| 22/03/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 5127 | 5 | 5127 | 5 | 0.00 |
| 22/03/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 4902 | 5 | 4902 | 5 | 0.00 |
| 22/03/2011 | R204 On 03-November-11 | | | Bond Future | 8.97 | 97.7511 | 8.9660 | 97.7511 | 1,876.00 |
| 22/03/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 2087 | 2 | 2087 | 2 | 0.00 |
| 22/03/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 1975 | 2 | 1975 | 2 | 0.00 |
| 22/03/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 2202 | 2 | 2202 | 2 | 0.00 |
| 22/03/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 3039 | 3 | 3039 | 3 | 0.00 |
| 22/03/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 3321 | 4 | 3321 | 4 | 0.00 |
| 22/03/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 3178 | 3 | 3178 | 3 | 0.00 |
| 22/03/2011 | R204 On 02-February-12 | | | Bond Future | 9.11 | 95.1553 | 9.1110 | 95.1553 | 0.00 |
| 22/03/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 2762 | 3 | 2762 | 3 | 0.00 |
| 22/03/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 2644 | 3 | 2644 | 3 | 0.00 |
| 22/03/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 2883 | 3 | 2883 | 3 | 0.00 |
| 22/03/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 3179 | 3 | 3179 | 3 | 0.00 |
| 22/03/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 3429 | 4 | 3429 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/03/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 3302 | 3 | 3302 | 3 | 0.00 |
| 22/03/2011 | R206 On 05-May-11 | | | Bond Future | 7.11 | 103.1766 | 7.1090 | 103.1766 | 0.00 |
| 22/03/2011 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1061 | 1 | 1061 | 1 | 0.00 |
| 22/03/2011 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 965 | 1 | 965 | 1 | 0.00 |
| 22/03/2011 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1160 | 1 | 1160 | 1 | 0.00 |
| 22/03/2011 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 100 | 0 | 100 | 0 | 0.00 |
| 22/03/2011 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 144 | 0 | 144 | 0 | 0.00 |
| 22/03/2011 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 120 | 0 | 120 | 0 | 0.00 |
| 22/03/2011 | R206 On 04-August-11 | | | Bond Future | 7.27 | 100.8983 | 7.2670 | 100.8983 | 0.00 |
| 22/03/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 459 | 0 | 459 | 0 | 0.00 |
| 22/03/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 505 | 0 | 505 | 0 | 0.00 |
| 22/03/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 418 | 0 | 418 | 0 | 0.00 |
| 22/03/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 1118 | 1 | 1118 | 1 | 0.00 |
| 22/03/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 984 | 1 | 984 | 1 | 0.00 |
| 22/03/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 1048 | 1 | 1048 | 1 | 0.00 |
| 22/03/2011 | R206 On 03-November-11 | | | Bond Future | 7.44 | 102.3262 | 7.4420 | 102.3262 | 0.00 |
| 22/03/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 1234 | 1 | 1234 | 1 | 0.00 |
| 22/03/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 1297 | 1 | 1297 | 1 | 0.00 |
| 22/03/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 1172 | 1 | 1172 | 1 | 0.00 |
| 22/03/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 661 | 1 | 661 | 1 | 0.00 |
| 22/03/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 589 | 1 | 589 | 1 | 0.00 |
| 22/03/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 625 | 1 | 625 | 1 | 0.00 |
| 22/03/2011 | R206 On 02-February-12 | | | Bond Future | 7.65 | 100.0649 | 7.6500 | 100.0649 | 0.00 |
| 22/03/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 1375 | 1 | 1375 | 1 | 0.00 |
| 22/03/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 1430 | 1 | 1430 | 1 | 0.00 |
| 22/03/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 1321 | 1 | 1321 | 1 | 0.00 |
| 22/03/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 793 | 1 | 793 | 1 | 0.00 |
| 22/03/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 726 | 1 | 726 | 1 | 0.00 |
| 22/03/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 759 | 1 | 759 | 1 | 0.00 |
| 22/03/2011 | R207 On 05-May-11 | | | Bond Future | 8.77 | 92.8476 | 8.7660 | 92.8476 | 1,020.00 |
| 22/03/2011 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 584 | 1 | 584 | 1 | 0.00 |
| 22/03/2011 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 678 | 1 | 678 | 1 | 0.00 |
| 22/03/2011 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 500 | 0 | 500 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/03/2011 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 2305 | 3 | 2305 | 3 | 0.00 |
| 22/03/2011 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 1907 | 2 | 1907 | 2 | 0.00 |
| 22/03/2011 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 2100 | 2 | 2100 | 2 | 0.00 |
| 22/03/2011 | R207 On 04-August-11 | | | Bond Future | 8.89 | 90.5449 | 8.8920 | 90.5449 | 0.00 |
| 22/03/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 807 | 1 | 807 | 1 | 0.00 |
| 22/03/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 737 | 1 | 737 | 1 | 0.00 |
| 22/03/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 883 | 1 | 883 | 1 | 0.00 |
| 22/03/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 4204 | 4 | 4204 | 4 | 0.00 |
| 22/03/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 4634 | 5 | 4634 | 5 | 0.00 |
| 22/03/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 4415 | 5 | 4415 | 5 | 0.00 |
| 22/03/2011 | R207 On 03-November-11 | | | Bond Future | 9.02 | 91.8294 | 9.0170 | 91.8294 | 600.00 |
| 22/03/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 2080 | 2 | 2080 | 2 | 0.00 |
| 22/03/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 1967 | 2 | 1967 | 2 | 0.00 |
| 22/03/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 2198 | 2 | 2198 | 2 | 0.00 |
| 22/03/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 3365 | 4 | 3365 | 4 | 0.00 |
| 22/03/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 3678 | 4 | 3678 | 4 | 0.00 |
| 22/03/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 3518 | 4 | 3518 | 4 | 0.00 |
| 22/03/2011 | R207 On 02-February-12 | | | Bond Future | 9.15 | 89.5358 | 9.1480 | 89.5358 | 0.00 |
| 22/03/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 2817 | 3 | 2817 | 3 | 0.00 |
| 22/03/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 2695 | 3 | 2695 | 3 | 0.00 |
| 22/03/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 2943 | 3 | 2943 | 3 | 0.00 |
| 22/03/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 3452 | 4 | 3452 | 4 | 0.00 |
| 22/03/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 3728 | 4 | 3728 | 4 | 0.00 |
| 22/03/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 3588 | 4 | 3588 | 4 | 0.00 |
| 22/03/2011 | R208 On 05-May-11 | | | Bond Future | 8.81 | 87.0017 | 8.8090 | 87.0017 | 190.00 |
| 22/03/2011 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 552 | 1 | 552 | 1 | 0.00 |
| 22/03/2011 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 471 | 0 | 471 | 0 | 0.00 |
| 22/03/2011 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 642 | 1 | 642 | 1 | 0.00 |
| 22/03/2011 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 2197 | 2 | 2197 | 2 | 0.00 |
| 22/03/2011 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 2636 | 3 | 2636 | 3 | 0.00 |
| 22/03/2011 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 2411 | 3 | 2411 | 3 | 0.00 |
| 22/03/2011 | R208 On 04-August-11 | | | Bond Future | 8.92 | 88.2582 | 8.9220 | 88.2582 | 120.00 |
| 22/03/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 782 | 1 | 782 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/03/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 858 | 1 | 858 | 1 | 0.00 |
| 22/03/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 712 | 1 | 712 | 1 | 0.00 |
| 22/03/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 5029 | 5 | 5029 | 5 | 0.00 |
| 22/03/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 4561 | 5 | 4561 | 5 | 0.00 |
| 22/03/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 4791 | 5 | 4791 | 5 | 0.00 |
| 22/03/2011 | R208 On 03-November-11 | | | Bond Future | 9.04 | 86.1104 | 9.0370 | 86.1104 | 5,604.00 |
| 22/03/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 2163 | 2 | 2163 | 2 | 0.00 |
| 22/03/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 2285 | 2 | 2285 | 2 | 0.00 |
| 22/03/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 2044 | 2 | 2044 | 2 | 0.00 |
| 22/03/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 3977 | 4 | 3977 | 4 | 0.00 |
| 22/03/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 3639 | 4 | 3639 | 4 | 0.00 |
| 22/03/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 3806 | 4 | 3806 | 4 | 0.00 |
| 22/03/2011 | R208 On 02-February-12 | | | Bond Future | 9.16 | 87.3791 | 9.1550 | 87.3791 | 0.00 |
| 22/03/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 3060 | 3 | 3060 | 3 | 0.00 |
| 22/03/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 3194 | 3 | 3194 | 3 | 0.00 |
| 22/03/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 2929 | 3 | 2929 | 3 | 0.00 |
| 22/03/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 4069 | 4 | 4069 | 4 | 0.00 |
| 22/03/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 3776 | 4 | 3776 | 4 | 0.00 |
| 22/03/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 3921 | 4 | 3921 | 4 | 0.00 |
| 22/03/2011 | R209 On 05-May-11 | | | Bond Future | 9.06 | 72.8313 | 9.0610 | 72.8313 | 21,100.00 |
| 22/03/2011 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 300 | 0 | 300 | 0 | 0.00 |
| 22/03/2011 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 363 | 0 | 363 | 0 | 0.00 |
| 22/03/2011 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 246 | 0 | 246 | 0 | 0.00 |
| 22/03/2011 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 5135 | 5 | 5135 | 5 | 0.00 |
| 22/03/2011 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 4416 | 5 | 4416 | 5 | 0.00 |
| 22/03/2011 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 4769 | 5 | 4769 | 5 | 0.00 |
| 22/03/2011 | R209 On 04-August-11 | | | Bond Future | 9.14 | 73.8857 | 9.1400 | 73.8857 | 0.00 |
| 22/03/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 1120 | 1 | 1120 | 1 | 0.00 |
| 22/03/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 1227 | 1 | 1227 | 1 | 0.00 |
| 22/03/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 1021 | 1 | 1021 | 1 | 0.00 |
| 22/03/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 7425 | 7 | 7425 | 7 | 0.00 |
| 22/03/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 791 | 1 | 791 | 1 | 0.00 |
| 22/03/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 6498 | 7 | 6498 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/03/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 5869 | 6 | 5869 | 6 | 0.00 |
| 22/03/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 6178 | 6 | 6178 | 6 | 0.00 |
| 22/03/2011 | R209 On 03-November-11 | | | Bond Future | 9.22 | 71.7874 | 9.2190 | 71.7874 | 1,033.00 |
| 22/03/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 2307 | 2 | 2307 | 2 | 0.00 |
| 22/03/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 2171 | 2 | 2171 | 2 | 0.00 |
| 22/03/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 2450 | 2 | 2450 | 2 | 0.00 |
| 22/03/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 5651 | 6 | 5651 | 6 | 0.00 |
| 22/03/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 6170 | 6 | 6170 | 6 | 0.00 |
| 22/03/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 5905 | 6 | 5905 | 6 | 0.00 |
| 22/03/2011 | R209 On 02-February-12 | | | Bond Future | 9.30 | 72.8377 | 9.2980 | 72.8377 | 0.00 |
| 22/03/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3534 | 3 | 3534 | 3 | 0.00 |
| 22/03/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3375 | 3 | 3375 | 3 | 0.00 |
| 22/03/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3697 | 4 | 3697 | 4 | 0.00 |
| 22/03/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 5537 | 6 | 5537 | 6 | 0.00 |
| 22/03/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 5979 | 6 | 5979 | 6 | 0.00 |
| 22/03/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 5755 | 6 | 5755 | 6 | 0.00 |
| 22/03/2011 | R211 On 05-May-11 | | | Bond Future | 1.62 | 105.5046 | 1.6150 | 105.5046 | 539.00 |
| 22/03/2011 | R211 On 05-May-11 | 2.14 | Call | Bond Future | 2892 | 3 | 2892 | 3 | 0.00 |
| 22/03/2011 | R211 On 05-May-11 | 2.19 | Call | Bond Future | 3163 | 3 | 3163 | 3 | 0.00 |
| 22/03/2011 | R211 On 05-May-11 | 2.09 | Call | Bond Future | 2620 | 3 | 2620 | 3 | 0.00 |
| 22/03/2011 | R211 On 05-May-11 | 2.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2011 | R211 On 05-May-11 | 2.19 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2011 | R211 On 05-May-11 | 2.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2011 | R212 On 05-May-11 | | | Bond Future | 2.44 | 103.7079 | 2.4350 | 103.7079 | 2,518.00 |
| 22/03/2011 | R212 On 05-May-11 | 2.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2011 | R212 On 05-May-11 | 2.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2011 | R212 On 05-May-11 | 2.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2011 | R212 On 05-May-11 | 2.20 | Put | Bond Future | 2272 | 2 | 2272 | 2 | 0.00 |
| 22/03/2011 | R212 On 05-May-11 | 2.30 | Put | Bond Future | 1298 | 1 | 1298 | 1 | 0.00 |
| 22/03/2011 | R212 On 05-May-11 | 2.25 | Put | Bond Future | 1784 | 2 | 1784 | 2 | 0.00 |
| 22/03/2011 | R213 On 05-May-11 | | | Bond Future | 9.11 | 81.8672 | 9.1090 | 81.8672 | 0.00 |
| 22/03/2011 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2011 | R213 On 05-May-11 | 7.95 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/03/2011 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2011 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 8878 | 9 | 8878 | 9 | 0.00 |
| 22/03/2011 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 9791 | 10 | 9791 | 10 | 0.00 |
| 22/03/2011 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 9332 | 10 | 9332 | 10 | 0.00 |
| 22/03/2011 | R213 On 04-August-11 | | | Bond Future | 9.20 | 83.0466 | 9.1950 | 83.0466 | 0.00 |
| 22/03/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 10410 | 11 | 10410 | 11 | 0.00 |
| 22/03/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 9501 | 10 | 9501 | 10 | 0.00 |
| 22/03/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 9954 | 10 | 9954 | 10 | 0.00 |
| 22/03/2011 | R213 On 03-November-11 | | | Bond Future | 9.29 | 80.6801 | 9.2850 | 80.6801 | 0.00 |
| 22/03/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 4578 | 5 | 4578 | 5 | 0.00 |
| 22/03/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 3768 | 4 | 3768 | 4 | 0.00 |
| 22/03/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 4172 | 4 | 4172 | 4 | 0.00 |
| 22/03/2011 | R213 On 02-February-12 | | | Bond Future | 9.38 | 81.8702 | 9.3770 | 81.8702 | 0.00 |
| 22/03/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 3248 | 4 | 3248 | 4 | 0.00 |
| 22/03/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 2470 | 3 | 2470 | 3 | 0.00 |
| 22/03/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 2858 | 3 | 2858 | 3 | 0.00 |
| 22/03/2011 | TRT1 On 05-May-11 | | | Index Future | 337.23 | 336.1860 | 337.2320 | 336.1860 | 100.00 |
| 22/03/2011 | TRT1 On 04-August-11 | | | Index Future | 341.88 | 340.8130 | 341.8750 | 340.8130 | 0.00 |
| 23/03/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2011 | AL7T On 05-May-11 | | | Index Future | 370.02 | 367.3250 | 370.0240 | 367.3250 | 30.00 |
| 23/03/2011 | AL7T On 04-August-11 | | | Index Future | 375.31 | 372.5680 | 375.3070 | 372.5680 | 0.00 |
| 23/03/2011 | ALBI On 05-May-11 | | | Index Future | 340.85 | 338.9840 | 340.8540 | 338.9840 | 1,070.00 |
| 23/03/2011 | ALBI On 04-August-11 | | | Index Future | 345.72 | 343.8220 | 345.7200 | 343.8220 | 0.00 |
| 23/03/2011 | C155 On 31-August-11 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2011 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2011 | CRD1 On 05-May-11 | | | Index Future | 154.71 | 154.5320 | 154.7090 | 154.5320 | 2.00 |
| 23/03/2011 | CRD1 On 04-August-11 | | | Index Future | 156.84 | 156.6590 | 156.8400 | 156.6590 | 0.00 |
| 23/03/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2011 | GOVI On 05-May-11 | | | GOVI | 342.10 | 341.4540 | 342.1030 | 341.4540 | 209.00 |
| 23/03/2011 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2011 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2011 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2011 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 69070 | 8 | 69070 | 8 | 0.00 |
| 23/03/2011 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 68870 | 8 | 68870 | 8 | 0.00 |
| 23/03/2011 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 68970 | 8 | 68970 | 8 | 0.00 |
| 23/03/2011 | GOVI On 04-August-11 | | | GOVI | 346.99 | 346.3270 | 346.9870 | 346.3270 | 0.00 |
| 23/03/2011 | GOVI On 04-August-11 | 348.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2011 | GOVI On 04-August-11 | 347.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2011 | GOVI On 04-August-11 | 348.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2011 | GOVI On 04-August-11 | 348.01 | Put | GOVI | 10230 | 2 | 10230 | 2 | 0.00 |
| 23/03/2011 | GOVI On 04-August-11 | 347.99 | Put | GOVI | 10030 | 2 | 10030 | 2 | 0.00 |
| 23/03/2011 | GOVI On 04-August-11 | 348.00 | Put | GOVI | 10130 | 2 | 10130 | 2 | 0.00 |
| 23/03/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 23/03/2011 | IGOV On 05-May-11 | | | Index Future | 150.27 | 150.2740 | 150.2710 | 150.2740 | 61.00 |
| 23/03/2011 | IGOV On 04-August-11 | | | Index Future | 152.42 | 152.4190 | 152.4160 | 152.4190 | 0.00 |
| 23/03/2011 | ILBI On 05-May-11 | | | Index Future | 406.50 | 406.4320 | 406.5040 | 406.4320 | 336.00 |
| 23/03/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 23/03/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 23/03/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 23/03/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 23/03/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 23/03/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 23/03/2011 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.62 | 94.3900 | 5.6200 | 94.3900 | 2,001.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2011 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.66 | 94.3600 | 5.6550 | 94.3600 | 3,001.00 |
| 23/03/2011 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.67 | 94.3500 | 5.6680 | 94.3500 | 3,890.00 |
| 23/03/2011 | JBAF On 20-July-11 | | | Jibar Tradeable Future | 5.73 | 94.2900 | 5.7300 | 94.2900 | 2,000.00 |
| 23/03/2011 | JBAF On 17-August-11 | | | Jibar Tradeable Future | 5.81 | 94.2000 | 5.8130 | 94.2000 | 0.00 |
| 23/03/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.98 | 94.1100 | 5.9820 | 94.1100 | 14,390.00 |
| 23/03/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 6.36 | 93.6200 | 6.3640 | 93.6200 | 5,390.00 |
| 23/03/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.91 | 93.0800 | 6.9090 | 93.0800 | 1,090.00 |
| 23/03/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 7.41 | 92.5800 | 7.4120 | 92.5800 | 2,890.00 |
| 23/03/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 7.81 | 92.1800 | 7.8080 | 92.1800 | 44,710.00 |
| 23/03/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 8.18 | 91.8100 | 8.1780 | 91.8100 | 513.00 |
| 23/03/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 8.55 | 91.4800 | 8.5500 | 91.4800 | 0.00 |
| 23/03/2011 | JN02 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 23/03/2011 | JN02 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2011 | JN02 On 05-May-11 | 8.25 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2011 | JN02 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2011 | JN02 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 23/03/2011 | JN02 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 750000 | 1 | 0.00 |
| 23/03/2011 | JN02 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 23/03/2011 | JN05 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 23/03/2011 | JN05 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2011 | JN05 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2011 | JN05 On 05-May-11 | 8.25 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2011 | JN05 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 750000 | 1 | 0.00 |
| 23/03/2011 | JN05 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 23/03/2011 | JN05 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 23/03/2011 | JN10 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 23/03/2011 | JN10 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2011 | JN10 On 05-May-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2011 | JN10 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2011 | JN10 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 23/03/2011 | JN10 On 05-May-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2011 | JN10 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 23/03/2011 | OTH1 On 05-May-11 | | | Index Future | 333.74 | 331.7650 | 333.7440 | 331.7650 | 3.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2011 | OTH1 On 04-August-11 | | | Index Future | 338.51 | 336.5010 | 338.5090 | 336.5010 | 0.00 |
| 23/03/2011 | R157 On 05-May-11 | | | Bond Future | 7.85 | 122.3203 | 7.8500 | 122.3203 | 2,405.00 |
| 23/03/2011 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 559 | 0 | 559 | 0 | 0.00 |
| 23/03/2011 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 650 | 1 | 650 | 1 | 0.00 |
| 23/03/2011 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 404 | 0 | 404 | 0 | 0.00 |
| 23/03/2011 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 477 | 0 | 477 | 0 | 0.00 |
| 23/03/2011 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1091 | 1 | 1091 | 1 | 0.00 |
| 23/03/2011 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1224 | 1 | 1224 | 1 | 0.00 |
| 23/03/2011 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 854 | 1 | 854 | 1 | 0.00 |
| 23/03/2011 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 968 | 1 | 968 | 1 | 0.00 |
| 23/03/2011 | R157 On 04-August-11 | | | Bond Future | 8.01 | 124.0852 | 8.0090 | 124.0852 | 0.00 |
| 23/03/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 564 | 1 | 564 | 1 | 0.00 |
| 23/03/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 510 | 0 | 510 | 0 | 0.00 |
| 23/03/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 623 | 1 | 623 | 1 | 0.00 |
| 23/03/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 2400 | 3 | 2400 | 3 | 0.00 |
| 23/03/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 2679 | 3 | 2679 | 3 | 0.00 |
| 23/03/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 2537 | 3 | 2537 | 3 | 0.00 |
| 23/03/2011 | R157 On 03-November-11 | | | Bond Future | 8.19 | 119.0336 | 8.1880 | 119.0336 | 3,694.00 |
| 23/03/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 1886 | 2 | 1886 | 2 | 0.00 |
| 23/03/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 1790 | 2 | 1790 | 2 | 0.00 |
| 23/03/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 1984 | 2 | 1984 | 2 | 0.00 |
| 23/03/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 1582 | 2 | 1582 | 2 | 0.00 |
| 23/03/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 1747 | 2 | 1747 | 2 | 0.00 |
| 23/03/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 1663 | 2 | 1663 | 2 | 0.00 |
| 23/03/2011 | R157 On 02-February-12 | | | Bond Future | 8.39 | 120.7765 | 8.3870 | 120.7765 | 0.00 |
| 23/03/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 2324 | 2 | 2324 | 2 | 0.00 |
| 23/03/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 2232 | 2 | 2232 | 2 | 0.00 |
| 23/03/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 2418 | 2 | 2418 | 2 | 0.00 |
| 23/03/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 1873 | 2 | 1873 | 2 | 0.00 |
| 23/03/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 2021 | 2 | 2021 | 2 | 0.00 |
| 23/03/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 1946 | 2 | 1946 | 2 | 0.00 |
| 23/03/2011 | R186 On 05-May-11 | | | Bond Future | 8.95 | 116.6869 | 8.9530 | 116.6869 | 28,849.00 |
| 23/03/2011 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 1161 | 1 | 1161 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2011 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 1333 | 1 | 1333 | 1 | 0.00 |
| 23/03/2011 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 60 | 0 | 60 | 0 | 5,500.00 |
| 23/03/2011 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 1005 | 1 | 1005 | 1 | 0.00 |
| 23/03/2011 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 3344 | 4 | 3344 | 4 | 0.00 |
| 23/03/2011 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 9253 | 9 | 9253 | 9 | 0.00 |
| 23/03/2011 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 2739 | 3 | 2739 | 3 | 0.00 |
| 23/03/2011 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 3032 | 3 | 3032 | 3 | 0.00 |
| 23/03/2011 | R186 On 04-August-11 | | | Bond Future | 9.05 | 113.0711 | 9.0530 | 113.0711 | 0.00 |
| 23/03/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 949 | 1 | 949 | 1 | 0.00 |
| 23/03/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 1047 | 1 | 1047 | 1 | 0.00 |
| 23/03/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 857 | 1 | 857 | 1 | 0.00 |
| 23/03/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 8865 | 9 | 8865 | 9 | 0.00 |
| 23/03/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 8074 | 8 | 8074 | 8 | 0.00 |
| 23/03/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 8465 | 9 | 8465 | 9 | 0.00 |
| 23/03/2011 | R186 On 03-November-11 | | | Bond Future | 9.15 | 114.6721 | 9.1540 | 114.6721 | 12,982.00 |
| 23/03/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 3914 | 4 | 3914 | 4 | 0.00 |
| 23/03/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 4120 | 4 | 4120 | 4 | 0.00 |
| 23/03/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 3714 | 4 | 3714 | 4 | 0.00 |
| 23/03/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 5519 | 6 | 5519 | 6 | 0.00 |
| 23/03/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 5035 | 5 | 5035 | 5 | 0.00 |
| 23/03/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 5273 | 5 | 5273 | 5 | 0.00 |
| 23/03/2011 | R186 On 02-February-12 | | | Bond Future | 9.26 | 111.0627 | 9.2570 | 111.0627 | 0.00 |
| 23/03/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 4210 | 4 | 4210 | 4 | 0.00 |
| 23/03/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 4406 | 4 | 4406 | 4 | 0.00 |
| 23/03/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 4019 | 4 | 4019 | 4 | 0.00 |
| 23/03/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 6696 | 7 | 6696 | 7 | 0.00 |
| 23/03/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 6201 | 6 | 6201 | 6 | 0.00 |
| 23/03/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 6445 | 7 | 6445 | 7 | 0.00 |
| 23/03/2011 | R201 On 05-May-11 | | | Bond Future | 7.41 | 107.4443 | 7.4140 | 107.4443 | 484.00 |
| 23/03/2011 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 1276 | 1 | 1276 | 1 | 0.00 |
| 23/03/2011 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1400 | 1 | 1400 | 1 | 0.00 |
| 23/03/2011 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 1157 | 1 | 1157 | 1 | 0.00 |
| 23/03/2011 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 246 | 0 | 246 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2011 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 173 | 0 | 173 | 0 | 0.00 |
| 23/03/2011 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 207 | 0 | 207 | 0 | 0.00 |
| 23/03/2011 | R201 On 04-August-11 | | | Bond Future | 7.56 | 104.5844 | 7.5570 | 104.5844 | 0.00 |
| 23/03/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 593 | 1 | 593 | 1 | 0.00 |
| 23/03/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 539 | 1 | 539 | 1 | 0.00 |
| 23/03/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 650 | 1 | 650 | 1 | 0.00 |
| 23/03/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1421 | 1 | 1421 | 1 | 0.00 |
| 23/03/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1612 | 2 | 1612 | 2 | 0.00 |
| 23/03/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1515 | 2 | 1515 | 2 | 0.00 |
| 23/03/2011 | R201 On 03-November-11 | | | Bond Future | 7.72 | 106.0662 | 7.7170 | 106.0662 | 0.00 |
| 23/03/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 1693 | 2 | 1693 | 2 | 0.00 |
| 23/03/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 1608 | 2 | 1608 | 2 | 0.00 |
| 23/03/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 1779 | 2 | 1779 | 2 | 0.00 |
| 23/03/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 860 | 1 | 860 | 1 | 0.00 |
| 23/03/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 964 | 1 | 964 | 1 | 0.00 |
| 23/03/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 912 | 1 | 912 | 1 | 0.00 |
| 23/03/2011 | R201 On 02-February-12 | | | Bond Future | 7.89 | 103.2091 | 7.8940 | 103.2091 | 0.00 |
| 23/03/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 2047 | 2 | 2047 | 2 | 0.00 |
| 23/03/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 1968 | 2 | 1968 | 2 | 0.00 |
| 23/03/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 2126 | 2 | 2126 | 2 | 0.00 |
| 23/03/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 1094 | 1 | 1094 | 1 | 0.00 |
| 23/03/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 1189 | 1 | 1189 | 1 | 0.00 |
| 23/03/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1141 | 1 | 1141 | 1 | 0.00 |
| 23/03/2011 | R202 On 05-May-11 | | | Bond Future | 0.31 | 170.3203 | 0.3140 | 170.3203 | 10,489.00 |
| 23/03/2011 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 43098 | 44 | 43098 | 44 | 0.00 |
| 23/03/2011 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 44126 | 45 | 44126 | 45 | 0.00 |
| 23/03/2011 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 42060 | 43 | 42060 | 43 | 0.00 |
| 23/03/2011 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2011 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2011 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2011 | R203 On 05-May-11 | | | Bond Future | 8.47 | 99.9774 | 8.4660 | 99.9774 | 516.00 |
| 23/03/2011 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 520 | 0 | 520 | 0 | 0.00 |
| 23/03/2011 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 442 | 0 | 442 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2011 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 606 | 1 | 606 | 1 | 0.00 |
| 23/03/2011 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1408 | 2 | 1408 | 2 | 0.00 |
| 23/03/2011 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 1730 | 2 | 1730 | 2 | 0.00 |
| 23/03/2011 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1565 | 2 | 1565 | 2 | 0.00 |
| 23/03/2011 | R203 On 04-August-11 | | | Bond Future | 8.61 | 101.4206 | 8.6070 | 101.4206 | 0.00 |
| 23/03/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 633 | 1 | 633 | 1 | 0.00 |
| 23/03/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 698 | 1 | 698 | 1 | 0.00 |
| 23/03/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 571 | 1 | 571 | 1 | 0.00 |
| 23/03/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 3666 | 4 | 3666 | 4 | 0.00 |
| 23/03/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 3315 | 3 | 3315 | 3 | 0.00 |
| 23/03/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 3489 | 4 | 3489 | 4 | 0.00 |
| 23/03/2011 | R203 On 03-November-11 | | | Bond Future | 8.76 | 98.6959 | 8.7580 | 98.6959 | 1,416.00 |
| 23/03/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 1697 | 2 | 1697 | 2 | 0.00 |
| 23/03/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 1796 | 2 | 1796 | 2 | 0.00 |
| 23/03/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 1600 | 2 | 1600 | 2 | 0.00 |
| 23/03/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 2980 | 3 | 2980 | 3 | 0.00 |
| 23/03/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 2725 | 3 | 2725 | 3 | 0.00 |
| 23/03/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 2851 | 3 | 2851 | 3 | 0.00 |
| 23/03/2011 | R203 On 02-February-12 | | | Bond Future | 8.92 | 100.1421 | 8.9200 | 100.1421 | 0.00 |
| 23/03/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 2321 | 2 | 2321 | 2 | 0.00 |
| 23/03/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 2426 | 2 | 2426 | 2 | 0.00 |
| 23/03/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 2219 | 2 | 2219 | 2 | 0.00 |
| 23/03/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 3161 | 3 | 3161 | 3 | 0.00 |
| 23/03/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 2939 | 3 | 2939 | 3 | 0.00 |
| 23/03/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 3048 | 3 | 3048 | 3 | 0.00 |
| 23/03/2011 | R204 On 05-May-11 | | | Bond Future | 8.65 | 99.2758 | 8.6510 | 99.2758 | 100.00 |
| 23/03/2011 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 722 | 1 | 722 | 1 | 0.00 |
| 23/03/2011 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 832 | 1 | 832 | 1 | 0.00 |
| 23/03/2011 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 622 | 1 | 622 | 1 | 0.00 |
| 23/03/2011 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 1709 | 2 | 1709 | 2 | 0.00 |
| 23/03/2011 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1376 | 2 | 1376 | 2 | 0.00 |
| 23/03/2011 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 1537 | 2 | 1537 | 2 | 0.00 |
| 23/03/2011 | R204 On 04-August-11 | | | Bond Future | 8.78 | 96.6770 | 8.7840 | 96.6770 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 539 | 1 | 539 | 1 | 0.00 |
| 23/03/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 486 | 0 | 486 | 0 | 0.00 |
| 23/03/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 596 | 1 | 596 | 1 | 0.00 |
| 23/03/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 4510 | 5 | 4510 | 5 | 0.00 |
| 23/03/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 4948 | 5 | 4948 | 5 | 0.00 |
| 23/03/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 4726 | 5 | 4726 | 5 | 0.00 |
| 23/03/2011 | R204 On 03-November-11 | | | Bond Future | 8.92 | 98.0414 | 8.9220 | 98.0414 | 1,876.00 |
| 23/03/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 2181 | 2 | 2181 | 2 | 0.00 |
| 23/03/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 2066 | 2 | 2066 | 2 | 0.00 |
| 23/03/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 2300 | 2 | 2300 | 2 | 0.00 |
| 23/03/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 2916 | 3 | 2916 | 3 | 0.00 |
| 23/03/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 3191 | 3 | 3191 | 3 | 0.00 |
| 23/03/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 3051 | 3 | 3051 | 3 | 0.00 |
| 23/03/2011 | R204 On 02-February-12 | | | Bond Future | 9.07 | 95.4505 | 9.0660 | 95.4505 | 0.00 |
| 23/03/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 2865 | 3 | 2865 | 3 | 0.00 |
| 23/03/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 2744 | 3 | 2744 | 3 | 0.00 |
| 23/03/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 2989 | 3 | 2989 | 3 | 0.00 |
| 23/03/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 3067 | 3 | 3067 | 3 | 0.00 |
| 23/03/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 3310 | 3 | 3310 | 3 | 0.00 |
| 23/03/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 3187 | 3 | 3187 | 3 | 0.00 |
| 23/03/2011 | R206 On 05-May-11 | | | Bond Future | 7.08 | 103.3072 | 7.0840 | 103.3072 | 0.00 |
| 23/03/2011 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1107 | 1 | 1107 | 1 | 0.00 |
| 23/03/2011 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 1009 | 1 | 1009 | 1 | 0.00 |
| 23/03/2011 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1208 | 1 | 1208 | 1 | 0.00 |
| 23/03/2011 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 87 | 0 | 87 | 0 | 0.00 |
| 23/03/2011 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 128 | 0 | 128 | 0 | 0.00 |
| 23/03/2011 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 106 | 0 | 106 | 0 | 0.00 |
| 23/03/2011 | R206 On 04-August-11 | | | Bond Future | 7.24 | 101.0323 | 7.2390 | 101.0323 | 0.00 |
| 23/03/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 480 | 0 | 480 | 0 | 0.00 |
| 23/03/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 528 | 1 | 528 | 1 | 0.00 |
| 23/03/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 437 | 0 | 437 | 0 | 0.00 |
| 23/03/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 1076 | 1 | 1076 | 1 | 0.00 |
| 23/03/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 945 | 1 | 945 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 1008 | 1 | 1008 | 1 | 0.00 |
| 23/03/2011 | R206 On 03-November-11 | | | Bond Future | 7.41 | 102.4631 | 7.4110 | 102.4631 | 0.00 |
| 23/03/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 1270 | 1 | 1270 | 1 | 0.00 |
| 23/03/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 1334 | 1 | 1334 | 1 | 0.00 |
| 23/03/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 1207 | 1 | 1207 | 1 | 0.00 |
| 23/03/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 635 | 1 | 635 | 1 | 0.00 |
| 23/03/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 565 | 1 | 565 | 1 | 0.00 |
| 23/03/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 599 | 1 | 599 | 1 | 0.00 |
| 23/03/2011 | R206 On 02-February-12 | | | Bond Future | 7.62 | 100.2008 | 7.6150 | 100.2008 | 0.00 |
| 23/03/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 1411 | 1 | 1411 | 1 | 0.00 |
| 23/03/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 1467 | 1 | 1467 | 1 | 0.00 |
| 23/03/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 1356 | 1 | 1356 | 1 | 0.00 |
| 23/03/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 766 | 1 | 766 | 1 | 0.00 |
| 23/03/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 702 | 1 | 702 | 1 | 0.00 |
| 23/03/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 733 | 1 | 733 | 1 | 0.00 |
| 23/03/2011 | R207 On 05-May-11 | | | Bond Future | 8.69 | 93.2021 | 8.6910 | 93.2021 | 1,020.00 |
| 23/03/2011 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 715 | 1 | 715 | 1 | 0.00 |
| 23/03/2011 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 823 | 1 | 823 | 1 | 0.00 |
| 23/03/2011 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 617 | 1 | 617 | 1 | 0.00 |
| 23/03/2011 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 1998 | 2 | 1998 | 2 | 0.00 |
| 23/03/2011 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 1627 | 2 | 1627 | 2 | 0.00 |
| 23/03/2011 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 1807 | 2 | 1807 | 2 | 0.00 |
| 23/03/2011 | R207 On 04-August-11 | | | Bond Future | 8.81 | 90.9058 | 8.8140 | 90.9058 | 0.00 |
| 23/03/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 918 | 1 | 918 | 1 | 0.00 |
| 23/03/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 840 | 1 | 840 | 1 | 0.00 |
| 23/03/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 1001 | 1 | 1001 | 1 | 0.00 |
| 23/03/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 3893 | 4 | 3893 | 4 | 0.00 |
| 23/03/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 4308 | 5 | 4308 | 5 | 0.00 |
| 23/03/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 4097 | 4 | 4097 | 4 | 0.00 |
| 23/03/2011 | R207 On 03-November-11 | | | Bond Future | 8.94 | 92.1911 | 8.9350 | 92.1911 | 600.00 |
| 23/03/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 2269 | 2 | 2269 | 2 | 0.00 |
| 23/03/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 2149 | 2 | 2149 | 2 | 0.00 |
| 23/03/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 2393 | 2 | 2393 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 3121 | 3 | 3121 | 3 | 0.00 |
| 23/03/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 3421 | 4 | 3421 | 4 | 0.00 |
| 23/03/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 3269 | 4 | 3269 | 4 | 0.00 |
| 23/03/2011 | R207 On 02-February-12 | | | Bond Future | 9.06 | 89.9026 | 9.0620 | 89.9026 | 0.00 |
| 23/03/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 3031 | 3 | 3031 | 3 | 0.00 |
| 23/03/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 2903 | 3 | 2903 | 3 | 0.00 |
| 23/03/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 3163 | 3 | 3163 | 3 | 0.00 |
| 23/03/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 3226 | 3 | 3226 | 3 | 0.00 |
| 23/03/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 3489 | 4 | 3489 | 4 | 0.00 |
| 23/03/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 3355 | 4 | 3355 | 4 | 0.00 |
| 23/03/2011 | R208 On 05-May-11 | | | Bond Future | 8.75 | 87.3156 | 8.7450 | 87.3156 | 190.00 |
| 23/03/2011 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 656 | 1 | 656 | 1 | 0.00 |
| 23/03/2011 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 563 | 0 | 563 | 0 | 0.00 |
| 23/03/2011 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 759 | 1 | 759 | 1 | 0.00 |
| 23/03/2011 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 1933 | 2 | 1933 | 2 | 0.00 |
| 23/03/2011 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 2347 | 3 | 2347 | 3 | 0.00 |
| 23/03/2011 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 2134 | 2 | 2134 | 2 | 0.00 |
| 23/03/2011 | R208 On 04-August-11 | | | Bond Future | 8.86 | 88.5703 | 8.8550 | 88.5703 | 120.00 |
| 23/03/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 876 | 1 | 876 | 1 | 0.00 |
| 23/03/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 958 | 1 | 958 | 1 | 0.00 |
| 23/03/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 799 | 1 | 799 | 1 | 0.00 |
| 23/03/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 4727 | 5 | 4727 | 5 | 0.00 |
| 23/03/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 4271 | 5 | 4271 | 5 | 0.00 |
| 23/03/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 4496 | 5 | 4496 | 5 | 0.00 |
| 23/03/2011 | R208 On 03-November-11 | | | Bond Future | 8.97 | 86.4319 | 8.9680 | 86.4319 | 5,604.00 |
| 23/03/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 2328 | 2 | 2328 | 2 | 0.00 |
| 23/03/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 2457 | 2 | 2457 | 2 | 0.00 |
| 23/03/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 2203 | 2 | 2203 | 2 | 0.00 |
| 23/03/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 3745 | 4 | 3745 | 4 | 0.00 |
| 23/03/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 3419 | 4 | 3419 | 4 | 0.00 |
| 23/03/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 3580 | 4 | 3580 | 4 | 0.00 |
| 23/03/2011 | R208 On 02-February-12 | | | Bond Future | 9.08 | 87.6983 | 9.0830 | 87.6983 | 0.00 |
| 23/03/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 3249 | 3 | 3249 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 3389 | 3 | 3389 | 3 | 0.00 |
| 23/03/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 3113 | 3 | 3113 | 3 | 0.00 |
| 23/03/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 3855 | 4 | 3855 | 4 | 0.00 |
| 23/03/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 3572 | 4 | 3572 | 4 | 0.00 |
| 23/03/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 3711 | 4 | 3711 | 4 | 0.00 |
| 23/03/2011 | R209 On 05-May-11 | | | Bond Future | 9.03 | 73.0660 | 9.0330 | 73.0660 | 21,100.00 |
| 23/03/2011 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 321 | 0 | 321 | 0 | 0.00 |
| 23/03/2011 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 388 | 0 | 388 | 0 | 0.00 |
| 23/03/2011 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 264 | 0 | 264 | 0 | 0.00 |
| 23/03/2011 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 4940 | 5 | 4940 | 5 | 0.00 |
| 23/03/2011 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 4228 | 4 | 4228 | 4 | 0.00 |
| 23/03/2011 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 4577 | 5 | 4577 | 5 | 0.00 |
| 23/03/2011 | R209 On 04-August-11 | | | Bond Future | 9.11 | 74.1169 | 9.1100 | 74.1169 | 0.00 |
| 23/03/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 1172 | 1 | 1172 | 1 | 0.00 |
| 23/03/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 1283 | 1 | 1283 | 1 | 0.00 |
| 23/03/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 1069 | 1 | 1069 | 1 | 0.00 |
| 23/03/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 7604 | 7 | 7604 | 7 | 0.00 |
| 23/03/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 745 | 1 | 745 | 1 | 0.00 |
| 23/03/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 6321 | 6 | 6321 | 6 | 0.00 |
| 23/03/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 5700 | 6 | 5700 | 6 | 0.00 |
| 23/03/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 6005 | 6 | 6005 | 6 | 0.00 |
| 23/03/2011 | R209 On 03-November-11 | | | Bond Future | 9.19 | 72.0227 | 9.1890 | 72.0227 | 1,033.00 |
| 23/03/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 2384 | 2 | 2384 | 2 | 0.00 |
| 23/03/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 2245 | 2 | 2245 | 2 | 0.00 |
| 23/03/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 2531 | 2 | 2531 | 2 | 0.00 |
| 23/03/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 5510 | 6 | 5510 | 6 | 0.00 |
| 23/03/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 6022 | 6 | 6022 | 6 | 0.00 |
| 23/03/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 5760 | 6 | 5760 | 6 | 0.00 |
| 23/03/2011 | R209 On 02-February-12 | | | Bond Future | 9.27 | 73.0769 | 9.2670 | 73.0769 | 0.00 |
| 23/03/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3630 | 4 | 3630 | 4 | 0.00 |
| 23/03/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3468 | 3 | 3468 | 3 | 0.00 |
| 23/03/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3796 | 4 | 3796 | 4 | 0.00 |
| 23/03/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 5410 | 6 | 5410 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM | Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-------|-------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 5846 | | 6 | 5846 | 6 | 0.00 |
| 23/03/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 5625 | | 6 | 5625 | 6 | 0.00 |
| 23/03/2011 | R211 On 05-May-11 | | | Bond Future | 1.62 | | 105.5046 | 1.6180 | 105.5046 | 539.00 |
| 23/03/2011 | R211 On 05-May-11 | 2.14 | Call | Bond Future | 2875 | | 3 | 2875 | 3 | 0.00 |
| 23/03/2011 | R211 On 05-May-11 | 2.19 | Call | Bond Future | 3146 | | 3 | 3146 | 3 | 0.00 |
| 23/03/2011 | R211 On 05-May-11 | 2.09 | Call | Bond Future | 2604 | | 3 | 2604 | 3 | 0.00 |
| 23/03/2011 | R211 On 05-May-11 | 2.09 | Put | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 23/03/2011 | R211 On 05-May-11 | 2.19 | Put | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 23/03/2011 | R211 On 05-May-11 | 2.14 | Put | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 23/03/2011 | R212 On 05-May-11 | | | Bond Future | 2.43 | | 103.7079 | 2.4260 | 103.7079 | 2,518.00 |
| 23/03/2011 | R212 On 05-May-11 | 2.25 | Call | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 23/03/2011 | R212 On 05-May-11 | 2.30 | Call | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 23/03/2011 | R212 On 05-May-11 | 2.20 | Call | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 23/03/2011 | R212 On 05-May-11 | 2.20 | Put | Bond Future | 2186 | | 2 | 2186 | 2 | 0.00 |
| 23/03/2011 | R212 On 05-May-11 | 2.30 | Put | Bond Future | 1212 | | 1 | 1212 | 1 | 0.00 |
| 23/03/2011 | R212 On 05-May-11 | 2.25 | Put | Bond Future | 1698 | | 2 | 1698 | 2 | 0.00 |
| 23/03/2011 | R213 On 05-May-11 | | | Bond Future | 9.08 | | 82.1452 | 9.0810 | 82.1452 | 0.00 |
| 23/03/2011 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 23/03/2011 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 23/03/2011 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 23/03/2011 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 8660 | | 9 | 8660 | 9 | 0.00 |
| 23/03/2011 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 9573 | | 10 | 9573 | 10 | 0.00 |
| 23/03/2011 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 9115 | | 9 | 9115 | 9 | 0.00 |
| 23/03/2011 | R213 On 04-August-11 | | | Bond Future | 9.17 | | 83.3354 | 9.1670 | 83.3354 | 0.00 |
| 23/03/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 23/03/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 23/03/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 23/03/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 10196 | | 10 | 10196 | 10 | 0.00 |
| 23/03/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 9287 | | 10 | 9287 | 10 | 0.00 |
| 23/03/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 9740 | | 10 | 9740 | 10 | 0.00 |
| 23/03/2011 | R213 On 03-November-11 | | | Bond Future | 9.26 | | 80.9718 | 9.2550 | 80.9718 | 0.00 |
| 23/03/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 23/03/2011 | R213 On 03-November-11 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 4353 | 5 | 4353 | 5 | 0.00 |
| 23/03/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 3543 | 4 | 3543 | 4 | 0.00 |
| 23/03/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 3946 | 4 | 3946 | 4 | 0.00 |
| 23/03/2011 | R213 On 02-February-12 | | | Bond Future | 9.35 | 82.1571 | 9.3460 | 82.1571 | 0.00 |
| 23/03/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 3019 | 3 | 3019 | 3 | 0.00 |
| 23/03/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 2240 | 2 | 2240 | 2 | 0.00 |
| 23/03/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 2628 | 3 | 2628 | 3 | 0.00 |
| 23/03/2011 | TRT1 On 05-May-11 | | | Index Future | 337.95 | 337.2320 | 337.9540 | 337.2320 | 100.00 |
| 23/03/2011 | TRT1 On 04-August-11 | | | Index Future | 342.61 | 341.8750 | 342.6090 | 341.8750 | 0.00 |
| 24/03/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2011 | 8657 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2011 | AL7T On 05-May-11 | | | Index Future | 370.84 | 370.0240 | 370.8370 | 370.0240 | 30.00 |
| 24/03/2011 | AL7T On 04-August-11 | | | Index Future | 376.13 | 375.3070 | 376.1320 | 375.3070 | 0.00 |
| 24/03/2011 | ALBI On 05-May-11 | | | Index Future | 341.45 | 340.8540 | 341.4500 | 340.8540 | 1,070.00 |
| 24/03/2011 | ALBI On 04-August-11 | | | Index Future | 346.33 | 345.7200 | 346.3260 | 345.7200 | 0.00 |
| 24/03/2011 | C155 On 31-August-11 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2011 | CRD1 On 05-May-11 | | | Index Future | 154.91 | 154.7090 | 154.9100 | 154.7090 | 2.00 |
| 24/03/2011 | CRD1 On 04-August-11 | | | Index Future | 157.04 | 156.8400 | 157.0440 | 156.8400 | 0.00 |
| 24/03/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2011 | GOVI On 05-May-11 | | | GOVI | 342.70 | 342.1030 | 342.6950 | 342.1030 | 209.00 |
| 24/03/2011 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2011 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2011 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2011 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 63150 | 7 | 63150 | 7 | 0.00 |
| 24/03/2011 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 62950 | 7 | 62950 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2011 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 63050 | 7 | 63050 | 7 | 0.00 |
| 24/03/2011 | GOVI On 04-August-11 | | | GOVI | 347.59 | 346.9870 | 347.5880 | 346.9870 | 0.00 |
| 24/03/2011 | GOVI On 04-August-11 | 348.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2011 | GOVI On 04-August-11 | 347.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2011 | GOVI On 04-August-11 | 348.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2011 | GOVI On 04-August-11 | 348.01 | Put | GOVI | 4220 | 1 | 4220 | 1 | 0.00 |
| 24/03/2011 | GOVI On 04-August-11 | 347.99 | Put | GOVI | 4020 | 1 | 4020 | 1 | 0.00 |
| 24/03/2011 | GOVI On 04-August-11 | 348.00 | Put | GOVI | 4120 | 1 | 4120 | 1 | 0.00 |
| 24/03/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 24/03/2011 | IGOV On 05-May-11 | | | Index Future | 150.27 | 150.2710 | 150.2650 | 150.2710 | 61.00 |
| 24/03/2011 | IGOV On 04-August-11 | | | Index Future | 152.41 | 152.4160 | 152.4100 | 152.4160 | 0.00 |
| 24/03/2011 | ILBI On 05-May-11 | | | Index Future | 406.49 | 406.5040 | 406.4910 | 406.5040 | 336.00 |
| 24/03/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 24/03/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 24/03/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 24/03/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 24/03/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 24/03/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 24/03/2011 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.59 | 94.3800 | 5.5900 | 94.3800 | 2,001.00 |
| 24/03/2011 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.63 | 94.3450 | 5.6300 | 94.3450 | 3,001.00 |
| 24/03/2011 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.66 | 94.3320 | 5.6600 | 94.3320 | 3,890.00 |
| 24/03/2011 | JBAF On 20-July-11 | | | Jibar Tradeable Future | 5.71 | 94.2700 | 5.7100 | 94.2700 | 2,000.00 |
| 24/03/2011 | JBAF On 17-August-11 | | | Jibar Tradeable Future | 5.78 | 94.1870 | 5.7800 | 94.1870 | 0.00 |
| 24/03/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.89 | 94.0180 | 5.8900 | 94.0180 | 14,390.00 |
| 24/03/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 6.34 | 93.6360 | 6.3400 | 93.6360 | 8,091.00 |
| 24/03/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.86 | 93.0910 | 6.8600 | 93.0910 | 1,090.00 |
| 24/03/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 7.34 | 92.5880 | 7.3400 | 92.5880 | 2,890.00 |
| 24/03/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 7.77 | 92.1920 | 7.7700 | 92.1920 | 44,710.00 |
| 24/03/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 8.12 | 91.8220 | 8.1200 | 91.8220 | 513.00 |
| 24/03/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 8.36 | 91.4500 | 8.3600 | 91.4500 | 0.00 |
| 24/03/2011 | JN02 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 24/03/2011 | JN02 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2011 | JN02 On 05-May-11 | 8.25 | Call | JNOTE | 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 |
|------------|----------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2011 | JN02 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2011 | JN02 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 24/03/2011 | JN02 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 750000 | 1 | 0.00 |
| 24/03/2011 | JN02 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 24/03/2011 | JN05 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 24/03/2011 | JN05 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2011 | JN05 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2011 | JN05 On 05-May-11 | 8.25 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2011 | JN05 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 750000 | 1 | 0.00 |
| 24/03/2011 | JN05 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 24/03/2011 | JN05 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 24/03/2011 | JN10 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 24/03/2011 | JN10 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2011 | JN10 On 05-May-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2011 | JN10 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2011 | JN10 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 24/03/2011 | JN10 On 05-May-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2011 | JN10 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 24/03/2011 | OTH1 On 05-May-11 | | | Index Future | 334.37 | 333.7440 | 334.3670 | 333.7440 | 3.00 |
| 24/03/2011 | OTH1 On 04-August-11 | | | Index Future | 339.14 | 338.5090 | 339.1420 | 338.5090 | 0.00 |
| 24/03/2011 | R157 On 05-May-11 | | | Bond Future | 7.81 | 122.5038 | 7.8070 | 122.5038 | 2,405.00 |
| 24/03/2011 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 627 | 1 | 627 | 1 | 0.00 |
| 24/03/2011 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 725 | 1 | 725 | 1 | 0.00 |
| 24/03/2011 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 457 | 0 | 457 | 0 | 0.00 |
| 24/03/2011 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 538 | 0 | 538 | 0 | 0.00 |
| 24/03/2011 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 977 | 1 | 977 | 1 | 0.00 |
| 24/03/2011 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1101 | 1 | 1101 | 1 | 0.00 |
| 24/03/2011 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 754 | 1 | 754 | 1 | 0.00 |
| 24/03/2011 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 860 | 1 | 860 | 1 | 0.00 |
| 24/03/2011 | R157 On 04-August-11 | | | Bond Future | 7.96 | 124.2730 | 7.9630 | 124.2730 | 0.00 |
| 24/03/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 611 | 1 | 611 | 1 | 0.00 |
| 24/03/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 554 | 1 | 554 | 1 | 0.00 |
| 24/03/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 673 | 1 | 673 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 2274 | 2 | 2274 | 2 | 0.00 |
| 24/03/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 2546 | 3 | 2546 | 3 | 0.00 |
| 24/03/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 2407 | 3 | 2407 | 3 | 0.00 |
| 24/03/2011 | R157 On 03-November-11 | | | Bond Future | 8.14 | 119.2239 | 8.1370 | 119.2239 | 3,694.00 |
| 24/03/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 1980 | 2 | 1980 | 2 | 0.00 |
| 24/03/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 1881 | 2 | 1881 | 2 | 0.00 |
| 24/03/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 2082 | 2 | 2082 | 2 | 0.00 |
| 24/03/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 1497 | 2 | 1497 | 2 | 0.00 |
| 24/03/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 1654 | 2 | 1654 | 2 | 0.00 |
| 24/03/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 1574 | 2 | 1574 | 2 | 0.00 |
| 24/03/2011 | R157 On 02-February-12 | | | Bond Future | 8.33 | 120.9706 | 8.3330 | 120.9706 | 0.00 |
| 24/03/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 2419 | 2 | 2419 | 2 | 0.00 |
| 24/03/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 2325 | 2 | 2325 | 2 | 0.00 |
| 24/03/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 2515 | 2 | 2515 | 2 | 0.00 |
| 24/03/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 1789 | 2 | 1789 | 2 | 0.00 |
| 24/03/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 1933 | 2 | 1933 | 2 | 0.00 |
| 24/03/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 1860 | 2 | 1860 | 2 | 0.00 |
| 24/03/2011 | R186 On 05-May-11 | | | Bond Future | 8.93 | 116.8961 | 8.9320 | 116.8961 | 28,849.00 |
| 24/03/2011 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 1210 | 1 | 1210 | 1 | 0.00 |
| 24/03/2011 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 1388 | 1 | 1388 | 1 | 0.00 |
| 24/03/2011 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 62 | 0 | 62 | 0 | 5,500.00 |
| 24/03/2011 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 1047 | 1 | 1047 | 1 | 0.00 |
| 24/03/2011 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 3195 | 3 | 3195 | 3 | 0.00 |
| 24/03/2011 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 9064 | 9 | 9064 | 9 | 0.00 |
| 24/03/2011 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 2603 | 3 | 2603 | 3 | 0.00 |
| 24/03/2011 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 2890 | 3 | 2890 | 3 | 0.00 |
| 24/03/2011 | R186 On 04-August-11 | | | Bond Future | 9.03 | 113.2939 | 9.0310 | 113.2939 | 0.00 |
| 24/03/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 981 | 1 | 981 | 1 | 0.00 |
| 24/03/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 1082 | 1 | 1082 | 1 | 0.00 |
| 24/03/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 887 | 1 | 887 | 1 | 0.00 |
| 24/03/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 8699 | 9 | 8699 | 9 | 0.00 |
| 24/03/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 7912 | 8 | 7912 | 8 | 0.00 |
| 24/03/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 8300 | 8 | 8300 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2011 | R186 On 03-November-11 | | | Bond Future | 9.13 | 114.8992 | 9.1320 | 114.8992 | 12,982.00 |
| 24/03/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 3996 | 4 | 3996 | 4 | 0.00 |
| 24/03/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 4205 | 4 | 4205 | 4 | 0.00 |
| 24/03/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 3792 | 4 | 3792 | 4 | 0.00 |
| 24/03/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 5405 | 6 | 5405 | 6 | 0.00 |
| 24/03/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 4927 | 5 | 4927 | 5 | 0.00 |
| 24/03/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 5162 | 5 | 5162 | 5 | 0.00 |
| 24/03/2011 | R186 On 02-February-12 | | | Bond Future | 9.23 | 111.2851 | 9.2330 | 111.2851 | 0.00 |
| 24/03/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 4296 | 4 | 4296 | 4 | 0.00 |
| 24/03/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 4495 | 4 | 4495 | 4 | 0.00 |
| 24/03/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 4103 | 4 | 4103 | 4 | 0.00 |
| 24/03/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 6574 | 7 | 6574 | 7 | 0.00 |
| 24/03/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 6084 | 6 | 6084 | 6 | 0.00 |
| 24/03/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 6325 | 6 | 6325 | 6 | 0.00 |
| 24/03/2011 | R201 On 05-May-11 | | | Bond Future | 7.38 | 107.5212 | 7.3760 | 107.5212 | 484.00 |
| 24/03/2011 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 1366 | 1 | 1366 | 1 | 0.00 |
| 24/03/2011 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1494 | 1 | 1494 | 1 | 0.00 |
| 24/03/2011 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 1242 | 1 | 1242 | 1 | 0.00 |
| 24/03/2011 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 209 | 0 | 209 | 0 | 0.00 |
| 24/03/2011 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 145 | 0 | 145 | 0 | 0.00 |
| 24/03/2011 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 175 | 0 | 175 | 0 | 0.00 |
| 24/03/2011 | R201 On 04-August-11 | | | Bond Future | 7.52 | 104.6650 | 7.5160 | 104.6650 | 0.00 |
| 24/03/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 634 | 1 | 634 | 1 | 0.00 |
| 24/03/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 578 | 1 | 578 | 1 | 0.00 |
| 24/03/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 695 | 1 | 695 | 1 | 0.00 |
| 24/03/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1344 | 1 | 1344 | 1 | 0.00 |
| 24/03/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1528 | 2 | 1528 | 2 | 0.00 |
| 24/03/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1433 | 2 | 1433 | 2 | 0.00 |
| 24/03/2011 | R201 On 03-November-11 | | | Bond Future | 7.67 | 106.1466 | 7.6720 | 106.1466 | 0.00 |
| 24/03/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 1766 | 2 | 1766 | 2 | 0.00 |
| 24/03/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 1680 | 2 | 1680 | 2 | 0.00 |
| 24/03/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 1855 | 2 | 1855 | 2 | 0.00 |
| 24/03/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 811 | 1 | 811 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 911 | 1 | 911 | 1 | 0.00 |
| 24/03/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 860 | 1 | 860 | 1 | 0.00 |
| 24/03/2011 | R201 On 02-February-12 | | | Bond Future | 7.85 | 103.2910 | 7.8450 | 103.2910 | 0.00 |
| 24/03/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 2120 | 2 | 2120 | 2 | 0.00 |
| 24/03/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 2040 | 2 | 2040 | 2 | 0.00 |
| 24/03/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 2201 | 2 | 2201 | 2 | 0.00 |
| 24/03/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 1043 | 1 | 1043 | 1 | 0.00 |
| 24/03/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 1135 | 1 | 1135 | 1 | 0.00 |
| 24/03/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1089 | 1 | 1089 | 1 | 0.00 |
| 24/03/2011 | R202 On 05-May-11 | | | Bond Future | 0.32 | 169.7576 | 0.3150 | 169.7576 | 10,489.00 |
| 24/03/2011 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 43069 | 43 | 43069 | 43 | 0.00 |
| 24/03/2011 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 44097 | 44 | 44097 | 44 | 0.00 |
| 24/03/2011 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 42030 | 42 | 42030 | 42 | 0.00 |
| 24/03/2011 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2011 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2011 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2011 | R203 On 05-May-11 | | | Bond Future | 8.43 | 100.1933 | 8.4290 | 100.1933 | 516.00 |
| 24/03/2011 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 571 | 1 | 571 | 1 | 0.00 |
| 24/03/2011 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 488 | 0 | 488 | 0 | 0.00 |
| 24/03/2011 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 664 | 1 | 664 | 1 | 0.00 |
| 24/03/2011 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1288 | 1 | 1288 | 1 | 0.00 |
| 24/03/2011 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 1598 | 2 | 1598 | 2 | 0.00 |
| 24/03/2011 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1438 | 2 | 1438 | 2 | 0.00 |
| 24/03/2011 | R203 On 04-August-11 | | | Bond Future | 8.57 | 101.6375 | 8.5680 | 101.6375 | 0.00 |
| 24/03/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 676 | 1 | 676 | 1 | 0.00 |
| 24/03/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 744 | 1 | 744 | 1 | 0.00 |
| 24/03/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 610 | 1 | 610 | 1 | 0.00 |
| 24/03/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 3525 | 4 | 3525 | 4 | 0.00 |
| 24/03/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 3180 | 3 | 3180 | 3 | 0.00 |
| 24/03/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 3351 | 3 | 3351 | 3 | 0.00 |
| 24/03/2011 | R203 On 03-November-11 | | | Bond Future | 8.72 | 98.9177 | 8.7160 | 98.9177 | 1,416.00 |
| 24/03/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 1773 | 2 | 1773 | 2 | 0.00 |
| 24/03/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 1876 | 2 | 1876 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 1674 | 2 | 1674 | 2 | 0.00 |
| 24/03/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 2867 | 3 | 2867 | 3 | 0.00 |
| 24/03/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 2618 | 3 | 2618 | 3 | 0.00 |
| 24/03/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 2741 | 3 | 2741 | 3 | 0.00 |
| 24/03/2011 | R203 On 02-February-12 | | | Bond Future | 8.88 | 100.3674 | 8.8760 | 100.3674 | 0.00 |
| 24/03/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 2406 | 2 | 2406 | 2 | 0.00 |
| 24/03/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 2513 | 2 | 2513 | 2 | 0.00 |
| 24/03/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 2302 | 2 | 2302 | 2 | 0.00 |
| 24/03/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 3057 | 3 | 3057 | 3 | 0.00 |
| 24/03/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 2838 | 3 | 2838 | 3 | 0.00 |
| 24/03/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 2946 | 3 | 2946 | 3 | 0.00 |
| 24/03/2011 | R204 On 05-May-11 | | | Bond Future | 8.61 | 99.4850 | 8.6140 | 99.4850 | 100.00 |
| 24/03/2011 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 790 | 1 | 790 | 1 | 0.00 |
| 24/03/2011 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 907 | 1 | 907 | 1 | 0.00 |
| 24/03/2011 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 683 | 1 | 683 | 1 | 0.00 |
| 24/03/2011 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 1571 | 2 | 1571 | 2 | 0.00 |
| 24/03/2011 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1252 | 1 | 1252 | 1 | 0.00 |
| 24/03/2011 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 1406 | 2 | 1406 | 2 | 0.00 |
| 24/03/2011 | R204 On 04-August-11 | | | Bond Future | 8.75 | 96.8899 | 8.7450 | 96.8899 | 0.00 |
| 24/03/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 576 | 1 | 576 | 1 | 0.00 |
| 24/03/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 521 | 0 | 521 | 0 | 0.00 |
| 24/03/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 637 | 1 | 637 | 1 | 0.00 |
| 24/03/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 4348 | 5 | 4348 | 5 | 0.00 |
| 24/03/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 4780 | 5 | 4780 | 5 | 0.00 |
| 24/03/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 4560 | 5 | 4560 | 5 | 0.00 |
| 24/03/2011 | R204 On 03-November-11 | | | Bond Future | 8.88 | 98.2624 | 8.8810 | 98.2624 | 1,876.00 |
| 24/03/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 2272 | 2 | 2272 | 2 | 0.00 |
| 24/03/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 2153 | 2 | 2153 | 2 | 0.00 |
| 24/03/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 2394 | 2 | 2394 | 2 | 0.00 |
| 24/03/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 2804 | 3 | 2804 | 3 | 0.00 |
| 24/03/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 3072 | 3 | 3072 | 3 | 0.00 |
| 24/03/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 2936 | 3 | 2936 | 3 | 0.00 |
| 24/03/2011 | R204 On 02-February-12 | | | Bond Future | 9.02 | 95.6689 | 9.0230 | 95.6689 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 2966 | 3 | 2966 | 3 | 0.00 |
| 24/03/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 2842 | 3 | 2842 | 3 | 0.00 |
| 24/03/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 3092 | 3 | 3092 | 3 | 0.00 |
| 24/03/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 2960 | 3 | 2960 | 3 | 0.00 |
| 24/03/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 3199 | 3 | 3199 | 3 | 0.00 |
| 24/03/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 3078 | 3 | 3078 | 3 | 0.00 |
| 24/03/2011 | R206 On 05-May-11 | | | Bond Future | 7.05 | 103.3677 | 7.0520 | 103.3677 | 0.00 |
| 24/03/2011 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1169 | 1 | 1169 | 1 | 0.00 |
| 24/03/2011 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 1068 | 1 | 1068 | 1 | 0.00 |
| 24/03/2011 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1271 | 1 | 1271 | 1 | 0.00 |
| 24/03/2011 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 73 | 0 | 73 | 0 | 0.00 |
| 24/03/2011 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 109 | 0 | 109 | 0 | 0.00 |
| 24/03/2011 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 90 | 0 | 90 | 0 | 0.00 |
| 24/03/2011 | R206 On 04-August-11 | | | Bond Future | 7.20 | 101.0939 | 7.2030 | 101.0939 | 0.00 |
| 24/03/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 509 | 0 | 509 | 0 | 0.00 |
| 24/03/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 558 | 1 | 558 | 1 | 0.00 |
| 24/03/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 464 | 0 | 464 | 0 | 0.00 |
| 24/03/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 1023 | 1 | 1023 | 1 | 0.00 |
| 24/03/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 896 | 1 | 896 | 1 | 0.00 |
| 24/03/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 957 | 1 | 957 | 1 | 0.00 |
| 24/03/2011 | R206 On 03-November-11 | | | Bond Future | 7.37 | 102.5247 | 7.3690 | 102.5247 | 0.00 |
| 24/03/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 1320 | 1 | 1320 | 1 | 0.00 |
| 24/03/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 1386 | 1 | 1386 | 1 | 0.00 |
| 24/03/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 1257 | 1 | 1257 | 1 | 0.00 |
| 24/03/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 601 | 1 | 601 | 1 | 0.00 |
| 24/03/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 533 | 1 | 533 | 1 | 0.00 |
| 24/03/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 565 | 1 | 565 | 1 | 0.00 |
| 24/03/2011 | R206 On 02-February-12 | | | Bond Future | 7.57 | 100.2627 | 7.5680 | 100.2627 | 0.00 |
| 24/03/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 1460 | 1 | 1460 | 1 | 0.00 |
| 24/03/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 1517 | 1 | 1517 | 1 | 0.00 |
| 24/03/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 1404 | 1 | 1404 | 1 | 0.00 |
| 24/03/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 731 | 1 | 731 | 1 | 0.00 |
| 24/03/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 668 | 1 | 668 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 699 | 1 | 699 | 1 | 0.00 |
| 24/03/2011 | R207 On 05-May-11 | | | Bond Future | 8.66 | 93.6264 | 8.6600 | 93.6264 | 1,020.00 |
| 24/03/2011 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 767 | 1 | 767 | 1 | 0.00 |
| 24/03/2011 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 882 | 1 | 882 | 1 | 0.00 |
| 24/03/2011 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 663 | 1 | 663 | 1 | 0.00 |
| 24/03/2011 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 1867 | 2 | 1867 | 2 | 0.00 |
| 24/03/2011 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 1510 | 2 | 1510 | 2 | 0.00 |
| 24/03/2011 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 1683 | 2 | 1683 | 2 | 0.00 |
| 24/03/2011 | R207 On 04-August-11 | | | Bond Future | 8.78 | 91.3347 | 8.7810 | 91.3347 | 0.00 |
| 24/03/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 964 | 1 | 964 | 1 | 0.00 |
| 24/03/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 883 | 1 | 883 | 1 | 0.00 |
| 24/03/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 1051 | 1 | 1051 | 1 | 0.00 |
| 24/03/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 3761 | 4 | 3761 | 4 | 0.00 |
| 24/03/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 4169 | 4 | 4169 | 4 | 0.00 |
| 24/03/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 3961 | 4 | 3961 | 4 | 0.00 |
| 24/03/2011 | R207 On 03-November-11 | | | Bond Future | 8.90 | 92.6297 | 8.9000 | 92.6297 | 600.00 |
| 24/03/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 2350 | 2 | 2350 | 2 | 0.00 |
| 24/03/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 2227 | 2 | 2227 | 2 | 0.00 |
| 24/03/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 2477 | 2 | 2477 | 2 | 0.00 |
| 24/03/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 3017 | 3 | 3017 | 3 | 0.00 |
| 24/03/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 3311 | 3 | 3311 | 3 | 0.00 |
| 24/03/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 3161 | 3 | 3161 | 3 | 0.00 |
| 24/03/2011 | R207 On 02-February-12 | | | Bond Future | 9.03 | 90.3494 | 9.0260 | 90.3494 | 0.00 |
| 24/03/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 3121 | 3 | 3121 | 3 | 0.00 |
| 24/03/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 2991 | 3 | 2991 | 3 | 0.00 |
| 24/03/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 3255 | 3 | 3255 | 3 | 0.00 |
| 24/03/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 3130 | 3 | 3130 | 3 | 0.00 |
| 24/03/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 3389 | 3 | 3389 | 3 | 0.00 |
| 24/03/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 3257 | 3 | 3257 | 3 | 0.00 |
| 24/03/2011 | R208 On 05-May-11 | | | Bond Future | 8.70 | 87.6966 | 8.7030 | 87.6966 | 190.00 |
| 24/03/2011 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 728 | 1 | 728 | 1 | 0.00 |
| 24/03/2011 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 627 | 1 | 627 | 1 | 0.00 |
| 24/03/2011 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 839 | 1 | 839 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2011 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 1762 | 2 | 1762 | 2 | 0.00 |
| 24/03/2011 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 2160 | 2 | 2160 | 2 | 0.00 |
| 24/03/2011 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 1955 | 2 | 1955 | 2 | 0.00 |
| 24/03/2011 | R208 On 04-August-11 | | | Bond Future | 8.81 | 88.9597 | 8.8110 | 88.9597 | 120.00 |
| 24/03/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 940 | 1 | 940 | 1 | 0.00 |
| 24/03/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 1027 | 1 | 1027 | 1 | 0.00 |
| 24/03/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 859 | 1 | 859 | 1 | 0.00 |
| 24/03/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 4530 | 5 | 4530 | 5 | 0.00 |
| 24/03/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 4084 | 4 | 4084 | 4 | 0.00 |
| 24/03/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 4303 | 4 | 4303 | 4 | 0.00 |
| 24/03/2011 | R208 On 03-November-11 | | | Bond Future | 8.92 | 86.8233 | 8.9220 | 86.8233 | 5,604.00 |
| 24/03/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 2441 | 2 | 2441 | 2 | 0.00 |
| 24/03/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 2574 | 2 | 2574 | 2 | 0.00 |
| 24/03/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 2312 | 2 | 2312 | 2 | 0.00 |
| 24/03/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 3592 | 4 | 3592 | 4 | 0.00 |
| 24/03/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 3274 | 3 | 3274 | 3 | 0.00 |
| 24/03/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 3430 | 4 | 3430 | 4 | 0.00 |
| 24/03/2011 | R208 On 02-February-12 | | | Bond Future | 9.04 | 88.0967 | 9.0360 | 88.0967 | 0.00 |
| 24/03/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 3376 | 3 | 3376 | 3 | 0.00 |
| 24/03/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 3518 | 3 | 3518 | 3 | 0.00 |
| 24/03/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 3236 | 3 | 3236 | 3 | 0.00 |
| 24/03/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 3717 | 4 | 3717 | 4 | 0.00 |
| 24/03/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 3440 | 4 | 3440 | 4 | 0.00 |
| 24/03/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 3577 | 4 | 3577 | 4 | 0.00 |
| 24/03/2011 | R209 On 05-May-11 | | | Bond Future | 9.02 | 73.2790 | 9.0170 | 73.2790 | 21,100.00 |
| 24/03/2011 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 329 | 0 | 329 | 0 | 0.00 |
| 24/03/2011 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 399 | 0 | 399 | 0 | 0.00 |
| 24/03/2011 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 270 | 0 | 270 | 0 | 0.00 |
| 24/03/2011 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 4824 | 5 | 4824 | 5 | 0.00 |
| 24/03/2011 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 4117 | 4 | 4117 | 4 | 0.00 |
| 24/03/2011 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 4463 | 5 | 4463 | 5 | 0.00 |
| 24/03/2011 | R209 On 04-August-11 | | | Bond Future | 9.09 | 74.3419 | 9.0940 | 74.3419 | 0.00 |
| 24/03/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 1196 | 1 | 1196 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 1309 | 1 | 1309 | 1 | 0.00 |
| 24/03/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 1092 | 1 | 1092 | 1 | 0.00 |
| 24/03/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 7697 | 8 | 7697 | 8 | 0.00 |
| 24/03/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 718 | 1 | 718 | 1 | 0.00 |
| 24/03/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 6223 | 6 | 6223 | 6 | 0.00 |
| 24/03/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 5606 | 6 | 5606 | 6 | 0.00 |
| 24/03/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 5908 | 6 | 5908 | 6 | 0.00 |
| 24/03/2011 | R209 On 03-November-11 | | | Bond Future | 9.17 | 72.2444 | 9.1720 | 72.2444 | 1,033.00 |
| 24/03/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 2425 | 2 | 2425 | 2 | 0.00 |
| 24/03/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 2284 | 2 | 2284 | 2 | 0.00 |
| 24/03/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 2574 | 3 | 2574 | 3 | 0.00 |
| 24/03/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 5427 | 6 | 5427 | 6 | 0.00 |
| 24/03/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 5935 | 6 | 5935 | 6 | 0.00 |
| 24/03/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 5675 | 6 | 5675 | 6 | 0.00 |
| 24/03/2011 | R209 On 02-February-12 | | | Bond Future | 9.25 | 73.3027 | 9.2490 | 73.3027 | 0.00 |
| 24/03/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3684 | 4 | 3684 | 4 | 0.00 |
| 24/03/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3520 | 3 | 3520 | 3 | 0.00 |
| 24/03/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3852 | 4 | 3852 | 4 | 0.00 |
| 24/03/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 5335 | 5 | 5335 | 5 | 0.00 |
| 24/03/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 5767 | 6 | 5767 | 6 | 0.00 |
| 24/03/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 5547 | 6 | 5547 | 6 | 0.00 |
| 24/03/2011 | R211 On 05-May-11 | | | Bond Future | 1.62 | 105.4878 | 1.6190 | 105.4878 | 539.00 |
| 24/03/2011 | R211 On 05-May-11 | 2.14 | Call | Bond Future | 2870 | 3 | 2870 | 3 | 0.00 |
| 24/03/2011 | R211 On 05-May-11 | 2.19 | Call | Bond Future | 3140 | 3 | 3140 | 3 | 0.00 |
| 24/03/2011 | R211 On 05-May-11 | 2.09 | Call | Bond Future | 2598 | 3 | 2598 | 3 | 0.00 |
| 24/03/2011 | R211 On 05-May-11 | 2.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2011 | R211 On 05-May-11 | 2.19 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2011 | R211 On 05-May-11 | 2.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2011 | R212 On 05-May-11 | | | Bond Future | 2.43 | 103.7939 | 2.4260 | 103.7939 | 2,518.00 |
| 24/03/2011 | R212 On 05-May-11 | 2.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2011 | R212 On 05-May-11 | 2.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2011 | R212 On 05-May-11 | 2.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2011 | R212 On 05-May-11 | 2.20 | Put | Bond Future | 2186 | 2 | 2186 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2011 | R212 On 05-May-11 | 2.30 | Put | Bond Future | 1212 | 1 | 1212 | 1 | 0.00 |
| 24/03/2011 | R212 On 05-May-11 | 2.25 | Put | Bond Future | 1698 | 2 | 1698 | 2 | 0.00 |
| 24/03/2011 | R213 On 05-May-11 | | | Bond Future | 9.06 | 82.3625 | 9.0600 | 82.3625 | 0.00 |
| 24/03/2011 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2011 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2011 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2011 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 8497 | 9 | 8497 | 9 | 0.00 |
| 24/03/2011 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 9410 | 10 | 9410 | 10 | 0.00 |
| 24/03/2011 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 8952 | 9 | 8952 | 9 | 0.00 |
| 24/03/2011 | R213 On 04-August-11 | | | Bond Future | 9.15 | 83.5493 | 9.1450 | 83.5493 | 0.00 |
| 24/03/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 10027 | 10 | 10027 | 10 | 0.00 |
| 24/03/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 9119 | 9 | 9119 | 9 | 0.00 |
| 24/03/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 9571 | 10 | 9571 | 10 | 0.00 |
| 24/03/2011 | R213 On 03-November-11 | | | Bond Future | 9.23 | 81.1973 | 9.2330 | 81.1973 | 0.00 |
| 24/03/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 4187 | 4 | 4187 | 4 | 0.00 |
| 24/03/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 3377 | 4 | 3377 | 4 | 0.00 |
| 24/03/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 3780 | 4 | 3780 | 4 | 0.00 |
| 24/03/2011 | R213 On 02-February-12 | | | Bond Future | 9.32 | 82.3864 | 9.3230 | 82.3864 | 0.00 |
| 24/03/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 2848 | 3 | 2848 | 3 | 0.00 |
| 24/03/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 2070 | 2 | 2070 | 2 | 0.00 |
| 24/03/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 2458 | 3 | 2458 | 3 | 0.00 |
| 24/03/2011 | TRT1 On 05-May-11 | | | Index Future | 338.54 | 337.9540 | 338.5410 | 337.9540 | 100.00 |
| 24/03/2011 | TRT1 On 04-August-11 | | | Index Future | 343.21 | 342.6090 | 343.2050 | 342.6090 | 0.00 |
| 25/03/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/03/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2011 | AL7T On 05-May-11 | | | Index Future | 370.89 | 370.8370 | 370.8900 | 370.8370 | 30.00 |
| 25/03/2011 | AL7T On 04-August-11 | | | Index Future | 376.19 | 376.1320 | 376.1870 | 376.1320 | 0.00 |
| 25/03/2011 | ALBI On 05-May-11 | | | Index Future | 341.42 | 341.4500 | 341.4210 | 341.4500 | 1,070.00 |
| 25/03/2011 | ALBI On 04-August-11 | | | Index Future | 346.30 | 346.3260 | 346.2980 | 346.3260 | 0.00 |
| 25/03/2011 | C155 On 31-August-11 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/03/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 25/03/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2011 | CRD1 On 05-May-11 | | | Index Future | 154.91 | 154.9100 | 154.9060 | 154.9100 | 2.00 |
| 25/03/2011 | CRD1 On 04-August-11 | | | Index Future | 157.04 | 157.0440 | 157.0400 | 157.0440 | 0.00 |
| 25/03/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/03/2011 | GOVI On 05-May-11 | | | GOVI | 342.68 | 342.6950 | 342.6820 | 342.6950 | 209.00 |
| 25/03/2011 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2011 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2011 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2011 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 63080 | 6 | 63080 | 6 | 0.00 |
| 25/03/2011 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 63280 | 6 | 63280 | 6 | 0.00 |
| 25/03/2011 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 63180 | 6 | 63180 | 6 | 0.00 |
| 25/03/2011 | GOVI On 04-August-11 | | | GOVI | 347.58 | 347.5880 | 347.5760 | 347.5880 | 0.00 |
| 25/03/2011 | GOVI On 04-August-11 | 348.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2011 | GOVI On 04-August-11 | 348.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2011 | GOVI On 04-August-11 | 347.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2011 | GOVI On 04-August-11 | 347.99 | Put | GOVI | 4140 | 0 | 4140 | 0 | 0.00 |
| 25/03/2011 | GOVI On 04-August-11 | 348.01 | Put | GOVI | 4340 | 0 | 4340 | 0 | 0.00 |
| 25/03/2011 | GOVI On 04-August-11 | 348.00 | Put | GOVI | 4240 | 0 | 4240 | 0 | 0.00 |
| 25/03/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 25/03/2011 | IGOV On 05-May-11 | | | Index Future | 150.20 | 150.2650 | 150.2020 | 150.2650 | 61.00 |
| 25/03/2011 | IGOV On 04-August-11 | | | Index Future | 152.35 | 152.4100 | 152.3470 | 152.4100 | 0.00 |
| 25/03/2011 | ILBI On 05-May-11 | | | Index Future | 406.43 | 406.4910 | 406.4290 | 406.4910 | 336.00 |
| 25/03/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/03/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 25/03/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 25/03/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 25/03/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 25/03/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 25/03/2011 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.60 | 94.4100 | 5.5950 | 94.4100 | 2,001.00 |
| 25/03/2011 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.62 | 94.3700 | 5.6230 | 94.3700 | 3,001.00 |
| 25/03/2011 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.64 | 94.3400 | 5.6370 | 94.3400 | 3,890.00 |
| 25/03/2011 | JBAF On 20-July-11 | | | Jibar Tradeable Future | 5.72 | 94.2900 | 5.7230 | 94.2900 | 2,000.00 |
| 25/03/2011 | JBAF On 17-August-11 | | | Jibar Tradeable Future | 5.79 | 94.2200 | 5.7930 | 94.2200 | 0.00 |
| 25/03/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.91 | 94.1100 | 5.9050 | 94.1100 | 14,390.00 |
| 25/03/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 6.30 | 93.6600 | 6.2950 | 93.6600 | 8,091.00 |
| 25/03/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.81 | 93.1400 | 6.8120 | 93.1400 | 1,090.00 |
| 25/03/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 7.30 | 92.6600 | 7.3030 | 92.6600 | 2,890.00 |
| 25/03/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 7.73 | 92.2300 | 7.7260 | 92.2300 | 44,710.00 |
| 25/03/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 8.08 | 91.8800 | 8.0770 | 91.8800 | 513.00 |
| 25/03/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 8.43 | 91.6400 | 8.4300 | 91.6400 | 0.00 |
| 25/03/2011 | JN02 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 25/03/2011 | JN02 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2011 | JN02 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2011 | JN02 On 05-May-11 | 8.25 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2011 | JN02 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 750000 | 1 | 0.00 |
| 25/03/2011 | JN02 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 25/03/2011 | JN02 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 25/03/2011 | JN05 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 25/03/2011 | JN05 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2011 | JN05 On 05-May-11 | 8.25 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2011 | JN05 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2011 | JN05 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 25/03/2011 | JN05 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 750000 | 1 | 0.00 |
| 25/03/2011 | JN05 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 25/03/2011 | JN10 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 25/03/2011 | JN10 On 05-May-11 | 7.75 | Call | JNOTE | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/03/2011 | JN10 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2011 | JN10 On 05-May-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2011 | JN10 On 05-May-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2011 | JN10 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 25/03/2011 | JN10 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 25/03/2011 | OTH1 On 05-May-11 | | | Index Future | 334.25 | 334.3670 | 334.2540 | 334.3670 | 3.00 |
| 25/03/2011 | OTH1 On 04-August-11 | | | Index Future | 339.03 | 339.1420 | 339.0280 | 339.1420 | 0.00 |
| 25/03/2011 | R157 On 05-May-11 | | | Bond Future | 7.80 | 122.6795 | 7.8010 | 122.6795 | 2,405.00 |
| 25/03/2011 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 629 | 1 | 629 | 1 | 0.00 |
| 25/03/2011 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 728 | 1 | 728 | 1 | 0.00 |
| 25/03/2011 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 539 | 1 | 539 | 1 | 0.00 |
| 25/03/2011 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 458 | 0 | 458 | 0 | 0.00 |
| 25/03/2011 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1078 | 1 | 1078 | 1 | 0.00 |
| 25/03/2011 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 953 | 1 | 953 | 1 | 0.00 |
| 25/03/2011 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 732 | 1 | 732 | 1 | 0.00 |
| 25/03/2011 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 838 | 1 | 838 | 1 | 0.00 |
| 25/03/2011 | R157 On 04-August-11 | | | Bond Future | 7.96 | 124.4496 | 7.9560 | 124.4496 | 0.00 |
| 25/03/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 615 | 1 | 615 | 1 | 0.00 |
| 25/03/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 677 | 1 | 677 | 1 | 0.00 |
| 25/03/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 557 | 1 | 557 | 1 | 0.00 |
| 25/03/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 2522 | 3 | 2522 | 3 | 0.00 |
| 25/03/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 2251 | 2 | 2251 | 2 | 0.00 |
| 25/03/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 2384 | 2 | 2384 | 2 | 0.00 |
| 25/03/2011 | R157 On 03-November-11 | | | Bond Future | 8.13 | 119.4074 | 8.1300 | 119.4074 | 3,694.00 |
| 25/03/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 1990 | 2 | 1990 | 2 | 0.00 |
| 25/03/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 2092 | 2 | 2092 | 2 | 0.00 |
| 25/03/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 1891 | 2 | 1891 | 2 | 0.00 |
| 25/03/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 1639 | 2 | 1639 | 2 | 0.00 |
| 25/03/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 1481 | 1 | 1481 | 1 | 0.00 |
| 25/03/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 1559 | 2 | 1559 | 2 | 0.00 |
| 25/03/2011 | R157 On 02-February-12 | | | Bond Future | 8.32 | 121.1518 | 8.3240 | 121.1518 | 0.00 |
| 25/03/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 2432 | 2 | 2432 | 2 | 0.00 |
| 25/03/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 2529 | 3 | 2529 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/03/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 2338 | 2 | 2338 | 2 | 0.00 |
| 25/03/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 1916 | 2 | 1916 | 2 | 0.00 |
| 25/03/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 1773 | 2 | 1773 | 2 | 0.00 |
| 25/03/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 1843 | 2 | 1843 | 2 | 0.00 |
| 25/03/2011 | R186 On 05-May-11 | | | Bond Future | 8.94 | 117.0875 | 8.9410 | 117.0875 | 28,849.00 |
| 25/03/2011 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 1158 | 1 | 1158 | 1 | 0.00 |
| 25/03/2011 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 1332 | 1 | 1332 | 1 | 0.00 |
| 25/03/2011 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 999 | 1 | 999 | 1 | 0.00 |
| 25/03/2011 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 55 | 0 | 55 | 0 | 5,500.00 |
| 25/03/2011 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 3229 | 3 | 3229 | 3 | 0.00 |
| 25/03/2011 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 9139 | 9 | 9139 | 9 | 0.00 |
| 25/03/2011 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 2629 | 3 | 2629 | 3 | 0.00 |
| 25/03/2011 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 2920 | 3 | 2920 | 3 | 0.00 |
| 25/03/2011 | R186 On 04-August-11 | | | Bond Future | 9.04 | 113.4905 | 9.0410 | 113.4905 | 0.00 |
| 25/03/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 953 | 1 | 953 | 1 | 0.00 |
| 25/03/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 861 | 1 | 861 | 1 | 0.00 |
| 25/03/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 1052 | 1 | 1052 | 1 | 0.00 |
| 25/03/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 7972 | 8 | 7972 | 8 | 0.00 |
| 25/03/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 8762 | 9 | 8762 | 9 | 0.00 |
| 25/03/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 8362 | 8 | 8362 | 8 | 0.00 |
| 25/03/2011 | R186 On 03-November-11 | | | Bond Future | 9.14 | 115.0918 | 9.1410 | 115.0918 | 12,982.00 |
| 25/03/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 3948 | 4 | 3948 | 4 | 0.00 |
| 25/03/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 3746 | 4 | 3746 | 4 | 0.00 |
| 25/03/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 4156 | 4 | 4156 | 4 | 0.00 |
| 25/03/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 4957 | 5 | 4957 | 5 | 0.00 |
| 25/03/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 5437 | 5 | 5437 | 5 | 0.00 |
| 25/03/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 5193 | 5 | 5193 | 5 | 0.00 |
| 25/03/2011 | R186 On 02-February-12 | | | Bond Future | 9.24 | 111.4911 | 9.2430 | 111.4911 | 0.00 |
| 25/03/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 4249 | 4 | 4249 | 4 | 0.00 |
| 25/03/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 4056 | 4 | 4056 | 4 | 0.00 |
| 25/03/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 4446 | 4 | 4446 | 4 | 0.00 |
| 25/03/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 6121 | 6 | 6121 | 6 | 0.00 |
| 25/03/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 6613 | 7 | 6613 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/03/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 6364 | 6 | 6364 | 6 | 0.00 |
| 25/03/2011 | R201 On 05-May-11 | | | Bond Future | 7.38 | 107.6430 | 7.3800 | 107.6430 | 484.00 |
| 25/03/2011 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 1351 | 1 | 1351 | 1 | 0.00 |
| 25/03/2011 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 1227 | 1 | 1227 | 1 | 0.00 |
| 25/03/2011 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1479 | 1 | 1479 | 1 | 0.00 |
| 25/03/2011 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 143 | 0 | 143 | 0 | 0.00 |
| 25/03/2011 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 207 | 0 | 207 | 0 | 0.00 |
| 25/03/2011 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 173 | 0 | 173 | 0 | 0.00 |
| 25/03/2011 | R201 On 04-August-11 | | | Bond Future | 7.52 | 104.7875 | 7.5210 | 104.7875 | 0.00 |
| 25/03/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 625 | 1 | 625 | 1 | 0.00 |
| 25/03/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 685 | 1 | 685 | 1 | 0.00 |
| 25/03/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 569 | 1 | 569 | 1 | 0.00 |
| 25/03/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1534 | 2 | 1534 | 2 | 0.00 |
| 25/03/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1348 | 1 | 1348 | 1 | 0.00 |
| 25/03/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1439 | 1 | 1439 | 1 | 0.00 |
| 25/03/2011 | R201 On 03-November-11 | | | Bond Future | 7.68 | 106.2715 | 7.6770 | 106.2715 | 0.00 |
| 25/03/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 1755 | 2 | 1755 | 2 | 0.00 |
| 25/03/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 1843 | 2 | 1843 | 2 | 0.00 |
| 25/03/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 1669 | 2 | 1669 | 2 | 0.00 |
| 25/03/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 914 | 1 | 914 | 1 | 0.00 |
| 25/03/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 813 | 1 | 813 | 1 | 0.00 |
| 25/03/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 863 | 1 | 863 | 1 | 0.00 |
| 25/03/2011 | R201 On 02-February-12 | | | Bond Future | 7.85 | 103.4165 | 7.8500 | 103.4165 | 0.00 |
| 25/03/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 2030 | 2 | 2030 | 2 | 0.00 |
| 25/03/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 2110 | 2 | 2110 | 2 | 0.00 |
| 25/03/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 2191 | 2 | 2191 | 2 | 0.00 |
| 25/03/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 1046 | 1 | 1046 | 1 | 0.00 |
| 25/03/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1091 | 1 | 1091 | 1 | 0.00 |
| 25/03/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 1138 | 1 | 1138 | 1 | 0.00 |
| 25/03/2011 | R202 On 05-May-11 | | | Bond Future | 0.32 | 169.7281 | 0.3150 | 169.7281 | 10,489.00 |
| 25/03/2011 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 43069 | 43 | 43069 | 43 | 0.00 |
| 25/03/2011 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 44097 | 44 | 44097 | 44 | 0.00 |
| 25/03/2011 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 42030 | 42 | 42030 | 42 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/03/2011 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2011 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2011 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2011 | R203 On 05-May-11 | | | Bond Future | 8.42 | 100.3712 | 8.4230 | 100.3712 | 516.00 |
| 25/03/2011 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 571 | 1 | 571 | 1 | 0.00 |
| 25/03/2011 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 665 | 1 | 665 | 1 | 0.00 |
| 25/03/2011 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 487 | 0 | 487 | 0 | 0.00 |
| 25/03/2011 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 1568 | 2 | 1568 | 2 | 0.00 |
| 25/03/2011 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1260 | 1 | 1260 | 1 | 0.00 |
| 25/03/2011 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1409 | 1 | 1409 | 1 | 0.00 |
| 25/03/2011 | R203 On 04-August-11 | | | Bond Future | 8.56 | 101.8180 | 8.5610 | 101.8180 | 0.00 |
| 25/03/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 679 | 1 | 679 | 1 | 0.00 |
| 25/03/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 614 | 1 | 614 | 1 | 0.00 |
| 25/03/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 748 | 1 | 748 | 1 | 0.00 |
| 25/03/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 3152 | 3 | 3152 | 3 | 0.00 |
| 25/03/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 3497 | 4 | 3497 | 4 | 0.00 |
| 25/03/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 3322 | 3 | 3322 | 3 | 0.00 |
| 25/03/2011 | R203 On 03-November-11 | | | Bond Future | 8.71 | 99.1044 | 8.7090 | 99.1044 | 1,416.00 |
| 25/03/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 1782 | 2 | 1782 | 2 | 0.00 |
| 25/03/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 1682 | 2 | 1682 | 2 | 0.00 |
| 25/03/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 1885 | 2 | 1885 | 2 | 0.00 |
| 25/03/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 2596 | 3 | 2596 | 3 | 0.00 |
| 25/03/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 2844 | 3 | 2844 | 3 | 0.00 |
| 25/03/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 2718 | 3 | 2718 | 3 | 0.00 |
| 25/03/2011 | R203 On 02-February-12 | | | Bond Future | 8.87 | 100.5550 | 8.8690 | 100.5550 | 0.00 |
| 25/03/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 2417 | 2 | 2417 | 2 | 0.00 |
| 25/03/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 2312 | 2 | 2312 | 2 | 0.00 |
| 25/03/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 2524 | 3 | 2524 | 3 | 0.00 |
| 25/03/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 2819 | 3 | 2819 | 3 | 0.00 |
| 25/03/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 3037 | 3 | 3037 | 3 | 0.00 |
| 25/03/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 2927 | 3 | 2927 | 3 | 0.00 |
| 25/03/2011 | R204 On 05-May-11 | | | Bond Future | 8.61 | 99.6840 | 8.6070 | 99.6840 | 100.00 |
| 25/03/2011 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 793 | 1 | 793 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/03/2011 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 685 | 1 | 685 | 1 | 0.00 |
| 25/03/2011 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 911 | 1 | 911 | 1 | 0.00 |
| 25/03/2011 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1219 | 1 | 1219 | 1 | 0.00 |
| 25/03/2011 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 1536 | 2 | 1536 | 2 | 0.00 |
| 25/03/2011 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 1372 | 1 | 1372 | 1 | 0.00 |
| 25/03/2011 | R204 On 04-August-11 | | | Bond Future | 8.74 | 97.0929 | 8.7380 | 97.0929 | 0.00 |
| 25/03/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 579 | 1 | 579 | 1 | 0.00 |
| 25/03/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 640 | 1 | 640 | 1 | 0.00 |
| 25/03/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 523 | 1 | 523 | 1 | 0.00 |
| 25/03/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 4746 | 5 | 4746 | 5 | 0.00 |
| 25/03/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 4314 | 4 | 4314 | 4 | 0.00 |
| 25/03/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 4527 | 5 | 4527 | 5 | 0.00 |
| 25/03/2011 | R204 On 03-November-11 | | | Bond Future | 8.87 | 98.4690 | 8.8740 | 98.4690 | 1,876.00 |
| 25/03/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 2283 | 2 | 2283 | 2 | 0.00 |
| 25/03/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 2405 | 2 | 2405 | 2 | 0.00 |
| 25/03/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 2164 | 2 | 2164 | 2 | 0.00 |
| 25/03/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 3047 | 3 | 3047 | 3 | 0.00 |
| 25/03/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 2779 | 3 | 2779 | 3 | 0.00 |
| 25/03/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 2911 | 3 | 2911 | 3 | 0.00 |
| 25/03/2011 | R204 On 02-February-12 | | | Bond Future | 9.02 | 95.8783 | 9.0150 | 95.8783 | 0.00 |
| 25/03/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 2981 | 3 | 2981 | 3 | 0.00 |
| 25/03/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 3108 | 3 | 3108 | 3 | 0.00 |
| 25/03/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 2857 | 3 | 2857 | 3 | 0.00 |
| 25/03/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 3175 | 3 | 3175 | 3 | 0.00 |
| 25/03/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 2937 | 3 | 2937 | 3 | 0.00 |
| 25/03/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 3054 | 3 | 3054 | 3 | 0.00 |
| 25/03/2011 | R206 On 05-May-11 | | | Bond Future | 7.06 | 103.4452 | 7.0560 | 103.4452 | 0.00 |
| 25/03/2011 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1157 | 1 | 1157 | 1 | 0.00 |
| 25/03/2011 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1260 | 1 | 1260 | 1 | 0.00 |
| 25/03/2011 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 1057 | 1 | 1057 | 1 | 0.00 |
| 25/03/2011 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 108 | 0 | 108 | 0 | 0.00 |
| 25/03/2011 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 72 | 0 | 72 | 0 | 0.00 |
| 25/03/2011 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 88 | 0 | 88 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/03/2011 | R206 On 04-August-11 | | | Bond Future | 7.21 | 101.1731 | 7.2070 | 101.1731 | 0.00 |
| 25/03/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 503 | 1 | 503 | 1 | 0.00 |
| 25/03/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 458 | 0 | 458 | 0 | 0.00 |
| 25/03/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 552 | 1 | 552 | 1 | 0.00 |
| 25/03/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 899 | 1 | 899 | 1 | 0.00 |
| 25/03/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 1026 | 1 | 1026 | 1 | 0.00 |
| 25/03/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 960 | 1 | 960 | 1 | 0.00 |
| 25/03/2011 | R206 On 03-November-11 | | | Bond Future | 7.37 | 102.6083 | 7.3740 | 102.6083 | 0.00 |
| 25/03/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 1312 | 1 | 1312 | 1 | 0.00 |
| 25/03/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 1249 | 1 | 1249 | 1 | 0.00 |
| 25/03/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 1377 | 1 | 1377 | 1 | 0.00 |
| 25/03/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 534 | 1 | 534 | 1 | 0.00 |
| 25/03/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 603 | 1 | 603 | 1 | 0.00 |
| 25/03/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 567 | 1 | 567 | 1 | 0.00 |
| 25/03/2011 | R206 On 02-February-12 | | | Bond Future | 7.57 | 100.3458 | 7.5740 | 100.3458 | 0.00 |
| 25/03/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 1452 | 1 | 1452 | 1 | 0.00 |
| 25/03/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 1396 | 1 | 1396 | 1 | 0.00 |
| 25/03/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 1509 | 2 | 1509 | 2 | 0.00 |
| 25/03/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 671 | 1 | 671 | 1 | 0.00 |
| 25/03/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 733 | 1 | 733 | 1 | 0.00 |
| 25/03/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 702 | 1 | 702 | 1 | 0.00 |
| 25/03/2011 | R207 On 05-May-11 | | | Bond Future | 8.65 | 93.8025 | 8.6530 | 93.8025 | 1,020.00 |
| 25/03/2011 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 769 | 1 | 769 | 1 | 0.00 |
| 25/03/2011 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 664 | 1 | 664 | 1 | 0.00 |
| 25/03/2011 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 885 | 1 | 885 | 1 | 0.00 |
| 25/03/2011 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 1474 | 2 | 1474 | 2 | 0.00 |
| 25/03/2011 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 1829 | 2 | 1829 | 2 | 0.00 |
| 25/03/2011 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 1645 | 2 | 1645 | 2 | 0.00 |
| 25/03/2011 | R207 On 04-August-11 | | | Bond Future | 8.77 | 91.5170 | 8.7740 | 91.5170 | 0.00 |
| 25/03/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 969 | 1 | 969 | 1 | 0.00 |
| 25/03/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 1056 | 1 | 1056 | 1 | 0.00 |
| 25/03/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 888 | 1 | 888 | 1 | 0.00 |
| 25/03/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 4135 | 4 | 4135 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/03/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 3727 | 4 | 3727 | 4 | 0.00 |
| 25/03/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 3927 | 4 | 3927 | 4 | 0.00 |
| 25/03/2011 | R207 On 03-November-11 | | | Bond Future | 8.89 | 92.8177 | 8.8930 | 92.8177 | 600.00 |
| 25/03/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 2362 | 2 | 2362 | 2 | 0.00 |
| 25/03/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 2489 | 2 | 2489 | 2 | 0.00 |
| 25/03/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 2238 | 2 | 2238 | 2 | 0.00 |
| 25/03/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 3284 | 3 | 3284 | 3 | 0.00 |
| 25/03/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 2991 | 3 | 2991 | 3 | 0.00 |
| 25/03/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 3136 | 3 | 3136 | 3 | 0.00 |
| 25/03/2011 | R207 On 02-February-12 | | | Bond Future | 9.02 | 90.5372 | 9.0190 | 90.5372 | 0.00 |
| 25/03/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 3135 | 3 | 3135 | 3 | 0.00 |
| 25/03/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 3270 | 3 | 3270 | 3 | 0.00 |
| 25/03/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 3004 | 3 | 3004 | 3 | 0.00 |
| 25/03/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 3366 | 3 | 3366 | 3 | 0.00 |
| 25/03/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 3108 | 3 | 3108 | 3 | 0.00 |
| 25/03/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 3234 | 3 | 3234 | 3 | 0.00 |
| 25/03/2011 | R208 On 05-May-11 | | | Bond Future | 8.71 | 87.9477 | 8.7070 | 87.9477 | 190.00 |
| 25/03/2011 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 705 | 1 | 705 | 1 | 0.00 |
| 25/03/2011 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 816 | 1 | 816 | 1 | 0.00 |
| 25/03/2011 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 606 | 1 | 606 | 1 | 0.00 |
| 25/03/2011 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 2163 | 2 | 2163 | 2 | 0.00 |
| 25/03/2011 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 1763 | 2 | 1763 | 2 | 0.00 |
| 25/03/2011 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 1956 | 2 | 1956 | 2 | 0.00 |
| 25/03/2011 | R208 On 04-August-11 | | | Bond Future | 8.82 | 89.2166 | 8.8150 | 89.2166 | 120.00 |
| 25/03/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 927 | 1 | 927 | 1 | 0.00 |
| 25/03/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 1013 | 1 | 1013 | 1 | 0.00 |
| 25/03/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 846 | 1 | 846 | 1 | 0.00 |
| 25/03/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 4540 | 5 | 4540 | 5 | 0.00 |
| 25/03/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 4093 | 4 | 4093 | 4 | 0.00 |
| 25/03/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 4313 | 4 | 4313 | 4 | 0.00 |
| 25/03/2011 | R208 On 03-November-11 | | | Bond Future | 8.93 | 87.0854 | 8.9270 | 87.0854 | 5,604.00 |
| 25/03/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 2421 | 2 | 2421 | 2 | 0.00 |
| 25/03/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 2293 | 2 | 2293 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/03/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 2554 | 3 | 2554 | 3 | 0.00 |
| 25/03/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 3283 | 3 | 3283 | 3 | 0.00 |
| 25/03/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 3601 | 4 | 3601 | 4 | 0.00 |
| 25/03/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 3439 | 3 | 3439 | 3 | 0.00 |
| 25/03/2011 | R208 On 02-February-12 | | | Bond Future | 9.04 | 88.3580 | 9.0410 | 88.3580 | 0.00 |
| 25/03/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 3356 | 3 | 3356 | 3 | 0.00 |
| 25/03/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 3217 | 3 | 3217 | 3 | 0.00 |
| 25/03/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 3498 | 4 | 3498 | 4 | 0.00 |
| 25/03/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 3448 | 3 | 3448 | 3 | 0.00 |
| 25/03/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 3726 | 4 | 3726 | 4 | 0.00 |
| 25/03/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 3585 | 4 | 3585 | 4 | 0.00 |
| 25/03/2011 | R209 On 05-May-11 | | | Bond Future | 9.02 | 73.4011 | 9.0210 | 73.4011 | 21,100.00 |
| 25/03/2011 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 313 | 0 | 313 | 0 | 0.00 |
| 25/03/2011 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 256 | 0 | 256 | 0 | 0.00 |
| 25/03/2011 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 380 | 0 | 380 | 0 | 0.00 |
| 25/03/2011 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 4128 | 4 | 4128 | 4 | 0.00 |
| 25/03/2011 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 4840 | 5 | 4840 | 5 | 0.00 |
| 25/03/2011 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 4477 | 4 | 4477 | 4 | 0.00 |
| 25/03/2011 | R209 On 04-August-11 | | | Bond Future | 9.10 | 74.4623 | 9.0980 | 74.4623 | 0.00 |
| 25/03/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 1179 | 1 | 1179 | 1 | 0.00 |
| 25/03/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 1291 | 1 | 1291 | 1 | 0.00 |
| 25/03/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 7665 | 8 | 7665 | 8 | 0.00 |
| 25/03/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 1075 | 1 | 1075 | 1 | 0.00 |
| 25/03/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 6236 | 6 | 6236 | 6 | 0.00 |
| 25/03/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 716 | 1 | 716 | 1 | 0.00 |
| 25/03/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 5618 | 6 | 5618 | 6 | 0.00 |
| 25/03/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 5921 | 6 | 5921 | 6 | 0.00 |
| 25/03/2011 | R209 On 03-November-11 | | | Bond Future | 9.18 | 72.3705 | 9.1760 | 72.3705 | 1,033.00 |
| 25/03/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 2406 | 2 | 2406 | 2 | 0.00 |
| 25/03/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 2554 | 3 | 2554 | 3 | 0.00 |
| 25/03/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 2265 | 2 | 2265 | 2 | 0.00 |
| 25/03/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 5946 | 6 | 5946 | 6 | 0.00 |
| 25/03/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 5437 | 5 | 5437 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/03/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 5686 | 6 | 5686 | 6 | 0.00 |
| 25/03/2011 | R209 On 02-February-12 | | | Bond Future | 9.25 | 73.4344 | 9.2540 | 73.4344 | 0.00 |
| 25/03/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3660 | 4 | 3660 | 4 | 0.00 |
| 25/03/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3827 | 4 | 3827 | 4 | 0.00 |
| 25/03/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3497 | 4 | 3497 | 4 | 0.00 |
| 25/03/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 5780 | 6 | 5780 | 6 | 0.00 |
| 25/03/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 5346 | 5 | 5346 | 5 | 0.00 |
| 25/03/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 5560 | 6 | 5560 | 6 | 0.00 |
| 25/03/2011 | R211 On 05-May-11 | | | Bond Future | 1.62 | 105.4822 | 1.6200 | 105.4822 | 539.00 |
| 25/03/2011 | R211 On 05-May-11 | 2.14 | Call | Bond Future | 2864 | 3 | 2864 | 3 | 0.00 |
| 25/03/2011 | R211 On 05-May-11 | 2.19 | Call | Bond Future | 3135 | 3 | 3135 | 3 | 0.00 |
| 25/03/2011 | R211 On 05-May-11 | 2.09 | Call | Bond Future | 2593 | 3 | 2593 | 3 | 0.00 |
| 25/03/2011 | R211 On 05-May-11 | 2.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2011 | R211 On 05-May-11 | 2.19 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2011 | R211 On 05-May-11 | 2.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2011 | R212 On 05-May-11 | | | Bond Future | 2.43 | 103.7939 | 2.4270 | 103.7939 | 2,518.00 |
| 25/03/2011 | R212 On 05-May-11 | 2.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2011 | R212 On 05-May-11 | 2.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2011 | R212 On 05-May-11 | 2.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2011 | R212 On 05-May-11 | 2.20 | Put | Bond Future | 2196 | 2 | 2196 | 2 | 0.00 |
| 25/03/2011 | R212 On 05-May-11 | 2.30 | Put | Bond Future | 1222 | 1 | 1222 | 1 | 0.00 |
| 25/03/2011 | R212 On 05-May-11 | 2.25 | Put | Bond Future | 1707 | 2 | 1707 | 2 | 0.00 |
| 25/03/2011 | R213 On 05-May-11 | | | Bond Future | 9.07 | 82.5261 | 9.0740 | 82.5261 | 0.00 |
| 25/03/2011 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2011 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2011 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2011 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 9519 | 9 | 9519 | 9 | 0.00 |
| 25/03/2011 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 8606 | 8 | 8606 | 8 | 0.00 |
| 25/03/2011 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 9061 | 9 | 9061 | 9 | 0.00 |
| 25/03/2011 | R213 On 04-August-11 | | | Bond Future | 9.16 | 83.7180 | 9.1600 | 83.7180 | 0.00 |
| 25/03/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2011 | R213 On 04-August-11 | 8.05 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/03/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 9234 | 9 | 9234 | 9 | 0.00 |
| 25/03/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 10142 | 10 | 10142 | 10 | 0.00 |
| 25/03/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 9686 | 10 | 9686 | 10 | 0.00 |
| 25/03/2011 | R213 On 03-November-11 | | | Bond Future | 9.25 | 81.3633 | 9.2480 | 81.3633 | 0.00 |
| 25/03/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 4300 | 4 | 4300 | 4 | 0.00 |
| 25/03/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 3490 | 3 | 3490 | 3 | 0.00 |
| 25/03/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 3894 | 4 | 3894 | 4 | 0.00 |
| 25/03/2011 | R213 On 02-February-12 | | | Bond Future | 9.34 | 82.5571 | 9.3390 | 82.5571 | 0.00 |
| 25/03/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/03/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 2967 | 3 | 2967 | 3 | 0.00 |
| 25/03/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 2189 | 2 | 2189 | 2 | 0.00 |
| 25/03/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 2576 | 2 | 2576 | 2 | 0.00 |
| 25/03/2011 | TRT1 On 05-May-11 | | | Index Future | 338.47 | 338.5410 | 338.4740 | 338.5410 | 100.00 |
| 25/03/2011 | TRT1 On 04-August-11 | | | Index Future | 343.14 | 343.2050 | 343.1370 | 343.2050 | 0.00 |
| 28/03/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/03/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2011 | AL7T On 05-May-11 | | | Index Future | 371.04 | 370.8900 | 371.0420 | 370.8900 | 30.00 |
| 28/03/2011 | AL7T On 04-August-11 | | | Index Future | 376.35 | 376.1870 | 376.3450 | 376.1870 | 0.00 |
| 28/03/2011 | ALBI On 05-May-11 | | | Index Future | 341.39 | 341.4210 | 341.3890 | 341.4210 | 1,070.00 |
| 28/03/2011 | ALBI On 04-August-11 | | | Index Future | 346.27 | 346.2980 | 346.2680 | 346.2980 | 0.00 |
| 28/03/2011 | C155 On 31-August-11 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 28/03/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2011 | CRD1 On 05-May-11 | | | Index Future | 154.96 | 154.9060 | 154.9600 | 154.9060 | 2.00 |
| 28/03/2011 | CRD1 On 04-August-11 | | | Index Future | 157.10 | 157.0400 | 157.0960 | 157.0400 | 0.00 |
| 28/03/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/03/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/03/2011 | GOVI On 05-May-11 | | | GOVI | 342.67 | 342.6820 | 342.6690 | 342.6820 | 209.00 |
| 28/03/2011 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2011 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2011 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2011 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 63210 | 6 | 63210 | 6 | 0.00 |
| 28/03/2011 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 63410 | 6 | 63410 | 6 | 0.00 |
| 28/03/2011 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 63310 | 6 | 63310 | 6 | 0.00 |
| 28/03/2011 | GOVI On 04-August-11 | | | GOVI | 347.57 | 347.5760 | 347.5670 | 347.5760 | 0.00 |
| 28/03/2011 | GOVI On 04-August-11 | 348.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2011 | GOVI On 04-August-11 | 348.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2011 | GOVI On 04-August-11 | 347.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2011 | GOVI On 04-August-11 | 347.99 | Put | GOVI | 4230 | 0 | 4230 | 0 | 0.00 |
| 28/03/2011 | GOVI On 04-August-11 | 348.01 | Put | GOVI | 4430 | 0 | 4430 | 0 | 0.00 |
| 28/03/2011 | GOVI On 04-August-11 | 348.00 | Put | GOVI | 4330 | 0 | 4330 | 0 | 0.00 |
| 28/03/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 28/03/2011 | IGOV On 05-May-11 | | | Index Future | 150.20 | 150.2020 | 150.1960 | 150.2020 | 61.00 |
| 28/03/2011 | IGOV On 04-August-11 | | | Index Future | 152.34 | 152.3470 | 152.3420 | 152.3470 | 0.00 |
| 28/03/2011 | ILBI On 05-May-11 | | | Index Future | 406.21 | 406.4290 | 406.2110 | 406.4290 | 336.00 |
| 28/03/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 28/03/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 28/03/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 28/03/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 28/03/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 28/03/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 28/03/2011 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.61 | 94.4050 | 5.6080 | 94.4050 | 2,001.00 |
| 28/03/2011 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.64 | 94.3770 | 5.6440 | 94.3770 | 3,001.00 |
| 28/03/2011 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.67 | 94.3630 | 5.6720 | 94.3630 | 3,890.00 |
| 28/03/2011 | JBAF On 20-July-11 | | | Jibar Tradeable Future | 5.72 | 94.2770 | 5.7180 | 94.2770 | 2,000.00 |
| 28/03/2011 | JBAF On 17-August-11 | | | Jibar Tradeable Future | 5.76 | 94.2070 | 5.7630 | 94.2070 | 0.00 |
| 28/03/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.83 | 94.0950 | 5.8280 | 94.0950 | 14,390.00 |
| 28/03/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 6.24 | 93.7050 | 6.2390 | 93.7050 | 5,591.00 |
| 28/03/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.81 | 93.1880 | 6.8080 | 93.1880 | 1,090.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/03/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 7.31 | 92.6970 | 7.3070 | 92.6970 | 2,890.00 |
| 28/03/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 7.73 | 92.2740 | 7.7320 | 92.2740 | 44,710.00 |
| 28/03/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 8.09 | 91.9230 | 8.0930 | 91.9230 | 513.00 |
| 28/03/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 8.43 | 91.5700 | 8.4300 | 91.5700 | 0.00 |
| 28/03/2011 | JN02 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 28/03/2011 | JN02 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2011 | JN02 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2011 | JN02 On 05-May-11 | 8.25 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2011 | JN02 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 750000 | 1 | 0.00 |
| 28/03/2011 | JN02 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 28/03/2011 | JN02 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 28/03/2011 | JN05 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 28/03/2011 | JN05 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2011 | JN05 On 05-May-11 | 8.25 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2011 | JN05 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2011 | JN05 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 28/03/2011 | JN05 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 750000 | 1 | 0.00 |
| 28/03/2011 | JN05 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 28/03/2011 | JN10 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 28/03/2011 | JN10 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2011 | JN10 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2011 | JN10 On 05-May-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2011 | JN10 On 05-May-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2011 | JN10 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 500000 | 1 | 0.00 |
| 28/03/2011 | JN10 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 28/03/2011 | OTH1 On 05-May-11 | | | Index Future | 334.11 | 334.2540 | 334.1110 | 334.2540 | 3.00 |
| 28/03/2011 | OTH1 On 04-August-11 | | | Index Future | 338.89 | 339.0280 | 338.8860 | 339.0280 | 0.00 |
| 28/03/2011 | R157 On 05-May-11 | | | Bond Future | 7.80 | 122.7040 | 7.8040 | 122.7040 | 2,405.00 |
| 28/03/2011 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 597 | 1 | 597 | 1 | 0.00 |
| 28/03/2011 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 695 | 1 | 695 | 1 | 0.00 |
| 28/03/2011 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 508 | 1 | 508 | 1 | 0.00 |
| 28/03/2011 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 428 | 0 | 428 | 0 | 0.00 |
| 28/03/2011 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1060 | 1 | 1060 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/03/2011 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 934 | 1 | 934 | 1 | 0.00 |
| 28/03/2011 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 711 | 1 | 711 | 1 | 0.00 |
| 28/03/2011 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 818 | 1 | 818 | 1 | 0.00 |
| 28/03/2011 | R157 On 04-August-11 | | | Bond Future | 7.96 | 124.4765 | 7.9590 | 124.4765 | 0.00 |
| 28/03/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 598 | 1 | 598 | 1 | 0.00 |
| 28/03/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 660 | 1 | 660 | 1 | 0.00 |
| 28/03/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 541 | 1 | 541 | 1 | 0.00 |
| 28/03/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 2518 | 3 | 2518 | 3 | 0.00 |
| 28/03/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 2245 | 2 | 2245 | 2 | 0.00 |
| 28/03/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 2379 | 2 | 2379 | 2 | 0.00 |
| 28/03/2011 | R157 On 03-November-11 | | | Bond Future | 8.13 | 119.4326 | 8.1330 | 119.4326 | 3,694.00 |
| 28/03/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 1972 | 2 | 1972 | 2 | 0.00 |
| 28/03/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 2074 | 2 | 2074 | 2 | 0.00 |
| 28/03/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 1873 | 2 | 1873 | 2 | 0.00 |
| 28/03/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 1632 | 2 | 1632 | 2 | 0.00 |
| 28/03/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 1474 | 1 | 1474 | 1 | 0.00 |
| 28/03/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 1551 | 2 | 1551 | 2 | 0.00 |
| 28/03/2011 | R157 On 02-February-12 | | | Bond Future | 8.33 | 121.1820 | 8.3290 | 121.1820 | 0.00 |
| 28/03/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 2413 | 2 | 2413 | 2 | 0.00 |
| 28/03/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 2509 | 3 | 2509 | 3 | 0.00 |
| 28/03/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 2318 | 2 | 2318 | 2 | 0.00 |
| 28/03/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 1913 | 2 | 1913 | 2 | 0.00 |
| 28/03/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 1770 | 2 | 1770 | 2 | 0.00 |
| 28/03/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 1841 | 2 | 1841 | 2 | 0.00 |
| 28/03/2011 | R186 On 05-May-11 | | | Bond Future | 8.96 | 117.0054 | 8.9600 | 117.0054 | 28,849.00 |
| 28/03/2011 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 1031 | 1 | 1031 | 1 | 0.00 |
| 28/03/2011 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 1196 | 1 | 1196 | 1 | 0.00 |
| 28/03/2011 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 881 | 1 | 881 | 1 | 0.00 |
| 28/03/2011 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 40 | 0 | 40 | 0 | 5,500.00 |
| 28/03/2011 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 3284 | 3 | 3284 | 3 | 0.00 |
| 28/03/2011 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 9297 | 9 | 9297 | 9 | 0.00 |
| 28/03/2011 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 2666 | 3 | 2666 | 3 | 0.00 |
| 28/03/2011 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 2966 | 3 | 2966 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/03/2011 | R186 On 04-August-11 | | | Bond Future | 9.06 | 113.4010 | 9.0610 | 113.4010 | 0.00 |
| 28/03/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 889 | 1 | 889 | 1 | 0.00 |
| 28/03/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 801 | 1 | 801 | 1 | 0.00 |
| 28/03/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 985 | 1 | 985 | 1 | 0.00 |
| 28/03/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 8083 | 8 | 8083 | 8 | 0.00 |
| 28/03/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 8880 | 9 | 8880 | 9 | 0.00 |
| 28/03/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 8476 | 8 | 8476 | 8 | 0.00 |
| 28/03/2011 | R186 On 03-November-11 | | | Bond Future | 9.16 | 115.0129 | 9.1620 | 115.0129 | 12,982.00 |
| 28/03/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 3831 | 4 | 3831 | 4 | 0.00 |
| 28/03/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 3632 | 4 | 3632 | 4 | 0.00 |
| 28/03/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 4035 | 4 | 4035 | 4 | 0.00 |
| 28/03/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 5020 | 5 | 5020 | 5 | 0.00 |
| 28/03/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 5507 | 5 | 5507 | 5 | 0.00 |
| 28/03/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 5260 | 5 | 5260 | 5 | 0.00 |
| 28/03/2011 | R186 On 02-February-12 | | | Bond Future | 9.27 | 111.4052 | 9.2650 | 111.4052 | 0.00 |
| 28/03/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 4138 | 4 | 4138 | 4 | 0.00 |
| 28/03/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 3948 | 4 | 3948 | 4 | 0.00 |
| 28/03/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 4333 | 4 | 4333 | 4 | 0.00 |
| 28/03/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 6196 | 6 | 6196 | 6 | 0.00 |
| 28/03/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 6694 | 7 | 6694 | 7 | 0.00 |
| 28/03/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 6441 | 6 | 6441 | 6 | 0.00 |
| 28/03/2011 | R201 On 05-May-11 | | | Bond Future | 7.38 | 107.6301 | 7.3840 | 107.6301 | 484.00 |
| 28/03/2011 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 1325 | 1 | 1325 | 1 | 0.00 |
| 28/03/2011 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 1200 | 1 | 1200 | 1 | 0.00 |
| 28/03/2011 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1454 | 1 | 1454 | 1 | 0.00 |
| 28/03/2011 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 131 | 0 | 131 | 0 | 0.00 |
| 28/03/2011 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 193 | 0 | 193 | 0 | 0.00 |
| 28/03/2011 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 160 | 0 | 160 | 0 | 0.00 |
| 28/03/2011 | R201 On 04-August-11 | | | Bond Future | 7.52 | 104.7726 | 7.5240 | 104.7726 | 0.00 |
| 28/03/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 611 | 1 | 611 | 1 | 0.00 |
| 28/03/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 671 | 1 | 671 | 1 | 0.00 |
| 28/03/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 556 | 1 | 556 | 1 | 0.00 |
| 28/03/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1530 | 2 | 1530 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/03/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1343 | 1 | 1343 | 1 | 0.00 |
| 28/03/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1434 | 1 | 1434 | 1 | 0.00 |
| 28/03/2011 | R201 On 03-November-11 | | | Bond Future | 7.68 | 106.2576 | 7.6810 | 106.2576 | 0.00 |
| 28/03/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 1740 | 2 | 1740 | 2 | 0.00 |
| 28/03/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 1828 | 2 | 1828 | 2 | 0.00 |
| 28/03/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 1654 | 2 | 1654 | 2 | 0.00 |
| 28/03/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 910 | 1 | 910 | 1 | 0.00 |
| 28/03/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 809 | 1 | 809 | 1 | 0.00 |
| 28/03/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 859 | 1 | 859 | 1 | 0.00 |
| 28/03/2011 | R201 On 02-February-12 | | | Bond Future | 7.86 | 103.4037 | 7.8550 | 103.4037 | 0.00 |
| 28/03/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 2095 | 2 | 2095 | 2 | 0.00 |
| 28/03/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 2176 | 2 | 2176 | 2 | 0.00 |
| 28/03/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 2016 | 2 | 2016 | 2 | 0.00 |
| 28/03/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 1137 | 1 | 1137 | 1 | 0.00 |
| 28/03/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 1044 | 1 | 1044 | 1 | 0.00 |
| 28/03/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1089 | 1 | 1089 | 1 | 0.00 |
| 28/03/2011 | R202 On 05-May-11 | | | Bond Future | 0.32 | 169.7281 | 0.3150 | 169.7281 | 10,489.00 |
| 28/03/2011 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 43069 | 43 | 43069 | 43 | 0.00 |
| 28/03/2011 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 44097 | 44 | 44097 | 44 | 0.00 |
| 28/03/2011 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 42030 | 42 | 42030 | 42 | 0.00 |
| 28/03/2011 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2011 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2011 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2011 | R203 On 05-May-11 | | | Bond Future | 8.43 | 100.4001 | 8.4310 | 100.4001 | 517.00 |
| 28/03/2011 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 525 | 1 | 525 | 1 | 0.00 |
| 28/03/2011 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 616 | 1 | 616 | 1 | 0.00 |
| 28/03/2011 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 444 | 0 | 444 | 0 | 0.00 |
| 28/03/2011 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 1564 | 2 | 1564 | 2 | 0.00 |
| 28/03/2011 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1249 | 1 | 1249 | 1 | 0.00 |
| 28/03/2011 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1401 | 1 | 1401 | 1 | 0.00 |
| 28/03/2011 | R203 On 04-August-11 | | | Bond Future | 8.57 | 101.8504 | 8.5700 | 101.8504 | 0.00 |
| 28/03/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 652 | 1 | 652 | 1 | 0.00 |
| 28/03/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 588 | 1 | 588 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/03/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 719 | 1 | 719 | 1 | 0.00 |
| 28/03/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 3164 | 3 | 3164 | 3 | 0.00 |
| 28/03/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 3512 | 3 | 3512 | 3 | 0.00 |
| 28/03/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 3336 | 3 | 3336 | 3 | 0.00 |
| 28/03/2011 | R203 On 03-November-11 | | | Bond Future | 8.72 | 99.1356 | 8.7190 | 99.1356 | 1,416.00 |
| 28/03/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 1748 | 2 | 1748 | 2 | 0.00 |
| 28/03/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 1649 | 2 | 1649 | 2 | 0.00 |
| 28/03/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 1850 | 2 | 1850 | 2 | 0.00 |
| 28/03/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 2606 | 3 | 2606 | 3 | 0.00 |
| 28/03/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 2856 | 3 | 2856 | 3 | 0.00 |
| 28/03/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 2729 | 3 | 2729 | 3 | 0.00 |
| 28/03/2011 | R203 On 02-February-12 | | | Bond Future | 8.88 | 100.5849 | 8.8790 | 100.5849 | 0.00 |
| 28/03/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 2383 | 2 | 2383 | 2 | 0.00 |
| 28/03/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 2279 | 2 | 2279 | 2 | 0.00 |
| 28/03/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 2490 | 3 | 2490 | 3 | 0.00 |
| 28/03/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 2828 | 3 | 2828 | 3 | 0.00 |
| 28/03/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 3047 | 3 | 3047 | 3 | 0.00 |
| 28/03/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 2935 | 3 | 2935 | 3 | 0.00 |
| 28/03/2011 | R204 On 05-May-11 | | | Bond Future | 8.61 | 99.7217 | 8.6110 | 99.7217 | 100.00 |
| 28/03/2011 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 745 | 1 | 745 | 1 | 0.00 |
| 28/03/2011 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 639 | 1 | 639 | 1 | 0.00 |
| 28/03/2011 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 862 | 1 | 862 | 1 | 0.00 |
| 28/03/2011 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1191 | 1 | 1191 | 1 | 0.00 |
| 28/03/2011 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 1511 | 2 | 1511 | 2 | 0.00 |
| 28/03/2011 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 1345 | 1 | 1345 | 1 | 0.00 |
| 28/03/2011 | R204 On 04-August-11 | | | Bond Future | 8.74 | 97.1294 | 8.7420 | 97.1294 | 0.00 |
| 28/03/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 559 | 1 | 559 | 1 | 0.00 |
| 28/03/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 618 | 1 | 618 | 1 | 0.00 |
| 28/03/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 504 | 1 | 504 | 1 | 0.00 |
| 28/03/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 4748 | 5 | 4748 | 5 | 0.00 |
| 28/03/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 4313 | 4 | 4313 | 4 | 0.00 |
| 28/03/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 4528 | 5 | 4528 | 5 | 0.00 |
| 28/03/2011 | R204 On 03-November-11 | | | Bond Future | 8.88 | 98.5043 | 8.8780 | 98.5043 | 1,876.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/03/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 2256 | 2 | 2256 | 2 | 0.00 |
| 28/03/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 2378 | 2 | 2378 | 2 | 0.00 |
| 28/03/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 2137 | 2 | 2137 | 2 | 0.00 |
| 28/03/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 3040 | 3 | 3040 | 3 | 0.00 |
| 28/03/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 2773 | 3 | 2773 | 3 | 0.00 |
| 28/03/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 2905 | 3 | 2905 | 3 | 0.00 |
| 28/03/2011 | R204 On 02-February-12 | | | Bond Future | 9.02 | 95.9173 | 9.0200 | 95.9173 | 0.00 |
| 28/03/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 2954 | 3 | 2954 | 3 | 0.00 |
| 28/03/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 3081 | 3 | 3081 | 3 | 0.00 |
| 28/03/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 2830 | 3 | 2830 | 3 | 0.00 |
| 28/03/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 3172 | 3 | 3172 | 3 | 0.00 |
| 28/03/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 2935 | 3 | 2935 | 3 | 0.00 |
| 28/03/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 3052 | 3 | 3052 | 3 | 0.00 |
| 28/03/2011 | R206 On 05-May-11 | | | Bond Future | 7.06 | 103.4355 | 7.0590 | 103.4355 | 0.00 |
| 28/03/2011 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1142 | 1 | 1142 | 1 | 0.00 |
| 28/03/2011 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1245 | 1 | 1245 | 1 | 0.00 |
| 28/03/2011 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 1040 | 1 | 1040 | 1 | 0.00 |
| 28/03/2011 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 98 | 0 | 98 | 0 | 0.00 |
| 28/03/2011 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 64 | 0 | 64 | 0 | 0.00 |
| 28/03/2011 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 80 | 0 | 80 | 0 | 0.00 |
| 28/03/2011 | R206 On 04-August-11 | | | Bond Future | 7.21 | 101.1643 | 7.2110 | 101.1643 | 0.00 |
| 28/03/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 491 | 1 | 491 | 1 | 0.00 |
| 28/03/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 447 | 0 | 447 | 0 | 0.00 |
| 28/03/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 540 | 1 | 540 | 1 | 0.00 |
| 28/03/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 895 | 1 | 895 | 1 | 0.00 |
| 28/03/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 1024 | 1 | 1024 | 1 | 0.00 |
| 28/03/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 957 | 1 | 957 | 1 | 0.00 |
| 28/03/2011 | R206 On 03-November-11 | | | Bond Future | 7.38 | 102.5983 | 7.3780 | 102.5983 | 0.00 |
| 28/03/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 1302 | 1 | 1302 | 1 | 0.00 |
| 28/03/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 1238 | 1 | 1238 | 1 | 0.00 |
| 28/03/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 1367 | 1 | 1367 | 1 | 0.00 |
| 28/03/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 532 | 1 | 532 | 1 | 0.00 |
| 28/03/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 600 | 1 | 600 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/03/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 565 | 1 | 565 | 1 | 0.00 |
| 28/03/2011 | R206 On 02-February-12 | | | Bond Future | 7.58 | 100.3352 | 7.5800 | 100.3352 | 0.00 |
| 28/03/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 1441 | 1 | 1441 | 1 | 0.00 |
| 28/03/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 1385 | 1 | 1385 | 1 | 0.00 |
| 28/03/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 1498 | 2 | 1498 | 2 | 0.00 |
| 28/03/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 671 | 1 | 671 | 1 | 0.00 |
| 28/03/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 733 | 1 | 733 | 1 | 0.00 |
| 28/03/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 701 | 1 | 701 | 1 | 0.00 |
| 28/03/2011 | R207 On 05-May-11 | | | Bond Future | 8.66 | 93.8423 | 8.6570 | 93.8423 | 1,020.00 |
| 28/03/2011 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 719 | 1 | 719 | 1 | 0.00 |
| 28/03/2011 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 617 | 1 | 617 | 1 | 0.00 |
| 28/03/2011 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 833 | 1 | 833 | 1 | 0.00 |
| 28/03/2011 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 1444 | 1 | 1444 | 1 | 0.00 |
| 28/03/2011 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 1804 | 2 | 1804 | 2 | 0.00 |
| 28/03/2011 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 1618 | 2 | 1618 | 2 | 0.00 |
| 28/03/2011 | R207 On 04-August-11 | | | Bond Future | 8.78 | 91.5557 | 8.7780 | 91.5557 | 0.00 |
| 28/03/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 941 | 1 | 941 | 1 | 0.00 |
| 28/03/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 1027 | 1 | 1027 | 1 | 0.00 |
| 28/03/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 861 | 1 | 861 | 1 | 0.00 |
| 28/03/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 4130 | 4 | 4130 | 4 | 0.00 |
| 28/03/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 3720 | 4 | 3720 | 4 | 0.00 |
| 28/03/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 3921 | 4 | 3921 | 4 | 0.00 |
| 28/03/2011 | R207 On 03-November-11 | | | Bond Future | 8.90 | 92.8554 | 8.8970 | 92.8554 | 600.00 |
| 28/03/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 2333 | 2 | 2333 | 2 | 0.00 |
| 28/03/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 2461 | 2 | 2461 | 2 | 0.00 |
| 28/03/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 2210 | 2 | 2210 | 2 | 0.00 |
| 28/03/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 3278 | 3 | 3278 | 3 | 0.00 |
| 28/03/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 2985 | 3 | 2985 | 3 | 0.00 |
| 28/03/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 3128 | 3 | 3128 | 3 | 0.00 |
| 28/03/2011 | R207 On 02-February-12 | | | Bond Future | 9.02 | 90.5738 | 9.0240 | 90.5738 | 0.00 |
| 28/03/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 3107 | 3 | 3107 | 3 | 0.00 |
| 28/03/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 3241 | 3 | 3241 | 3 | 0.00 |
| 28/03/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 2976 | 3 | 2976 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/03/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 3364 | 3 | 3364 | 3 | 0.00 |
| 28/03/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 3105 | 3 | 3105 | 3 | 0.00 |
| 28/03/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 3233 | 3 | 3233 | 3 | 0.00 |
| 28/03/2011 | R208 On 05-May-11 | | | Bond Future | 8.70 | 87.9238 | 8.7010 | 87.9238 | 190.00 |
| 28/03/2011 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 676 | 1 | 676 | 1 | 0.00 |
| 28/03/2011 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 786 | 1 | 786 | 1 | 0.00 |
| 28/03/2011 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 577 | 1 | 577 | 1 | 0.00 |
| 28/03/2011 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 2098 | 2 | 2098 | 2 | 0.00 |
| 28/03/2011 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 1697 | 2 | 1697 | 2 | 0.00 |
| 28/03/2011 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 1891 | 2 | 1891 | 2 | 0.00 |
| 28/03/2011 | R208 On 04-August-11 | | | Bond Future | 8.81 | 89.1932 | 8.8090 | 89.1932 | 120.00 |
| 28/03/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 916 | 1 | 916 | 1 | 0.00 |
| 28/03/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 1002 | 1 | 1002 | 1 | 0.00 |
| 28/03/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 835 | 1 | 835 | 1 | 0.00 |
| 28/03/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 4494 | 5 | 4494 | 5 | 0.00 |
| 28/03/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 4047 | 4 | 4047 | 4 | 0.00 |
| 28/03/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 4267 | 4 | 4267 | 4 | 0.00 |
| 28/03/2011 | R208 On 03-November-11 | | | Bond Future | 8.92 | 87.0569 | 8.9200 | 87.0569 | 5,604.00 |
| 28/03/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 2420 | 2 | 2420 | 2 | 0.00 |
| 28/03/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 2291 | 2 | 2291 | 2 | 0.00 |
| 28/03/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 2553 | 3 | 2553 | 3 | 0.00 |
| 28/03/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 3242 | 3 | 3242 | 3 | 0.00 |
| 28/03/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 3559 | 4 | 3559 | 4 | 0.00 |
| 28/03/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 3398 | 3 | 3398 | 3 | 0.00 |
| 28/03/2011 | R208 On 02-February-12 | | | Bond Future | 9.03 | 88.3301 | 9.0340 | 88.3301 | 0.00 |
| 28/03/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 3359 | 3 | 3359 | 3 | 0.00 |
| 28/03/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 3220 | 3 | 3220 | 3 | 0.00 |
| 28/03/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 3502 | 3 | 3502 | 3 | 0.00 |
| 28/03/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 3413 | 3 | 3413 | 3 | 0.00 |
| 28/03/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 3690 | 4 | 3690 | 4 | 0.00 |
| 28/03/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 3549 | 4 | 3549 | 4 | 0.00 |
| 28/03/2011 | R209 On 05-May-11 | | | Bond Future | 9.04 | 73.3706 | 9.0410 | 73.3706 | 21,100.00 |
| 28/03/2011 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 257 | 0 | 257 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/03/2011 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 207 | 0 | 207 | 0 | 0.00 |
| 28/03/2011 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 317 | 0 | 317 | 0 | 0.00 |
| 28/03/2011 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 4218 | 4 | 4218 | 4 | 0.00 |
| 28/03/2011 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 4944 | 5 | 4944 | 5 | 0.00 |
| 28/03/2011 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 4574 | 4 | 4574 | 4 | 0.00 |
| 28/03/2011 | R209 On 04-August-11 | | | Bond Future | 9.12 | 74.4322 | 9.1180 | 74.4322 | 0.00 |
| 28/03/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 1110 | 1 | 1110 | 1 | 0.00 |
| 28/03/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 1219 | 1 | 1219 | 1 | 0.00 |
| 28/03/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 7517 | 8 | 7517 | 8 | 0.00 |
| 28/03/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 1011 | 1 | 1011 | 1 | 0.00 |
| 28/03/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 6323 | 6 | 6323 | 6 | 0.00 |
| 28/03/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 718 | 1 | 718 | 1 | 0.00 |
| 28/03/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 5696 | 6 | 5696 | 6 | 0.00 |
| 28/03/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 6003 | 6 | 6003 | 6 | 0.00 |
| 28/03/2011 | R209 On 03-November-11 | | | Bond Future | 9.20 | 72.3408 | 9.1970 | 72.3408 | 1,033.00 |
| 28/03/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 2321 | 2 | 2321 | 2 | 0.00 |
| 28/03/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 2466 | 3 | 2466 | 3 | 0.00 |
| 28/03/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 2183 | 2 | 2183 | 2 | 0.00 |
| 28/03/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 6019 | 6 | 6019 | 6 | 0.00 |
| 28/03/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 5504 | 5 | 5504 | 5 | 0.00 |
| 28/03/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 5757 | 6 | 5757 | 6 | 0.00 |
| 28/03/2011 | R209 On 02-February-12 | | | Bond Future | 9.28 | 73.3978 | 9.2750 | 73.3978 | 0.00 |
| 28/03/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3568 | 4 | 3568 | 4 | 0.00 |
| 28/03/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3733 | 4 | 3733 | 4 | 0.00 |
| 28/03/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3407 | 3 | 3407 | 3 | 0.00 |
| 28/03/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 5844 | 6 | 5844 | 6 | 0.00 |
| 28/03/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 5406 | 5 | 5406 | 5 | 0.00 |
| 28/03/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 5621 | 6 | 5621 | 6 | 0.00 |
| 28/03/2011 | R211 On 05-May-11 | | | Bond Future | 1.67 | 105.4766 | 1.6710 | 105.4766 | 539.00 |
| 28/03/2011 | R211 On 05-May-11 | 2.14 | Call | Bond Future | 2579 | 3 | 2579 | 3 | 0.00 |
| 28/03/2011 | R211 On 05-May-11 | 2.19 | Call | Bond Future | 2850 | 3 | 2850 | 3 | 0.00 |
| 28/03/2011 | R211 On 05-May-11 | 2.09 | Call | Bond Future | 2308 | 3 | 2308 | 3 | 0.00 |
| 28/03/2011 | R211 On 05-May-11 | 2.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/03/2011 | R211 On 05-May-11 | 2.19 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2011 | R211 On 05-May-11 | 2.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2011 | R212 On 05-May-11 | | | Bond Future | 2.43 | 103.7843 | 2.4270 | 103.7843 | 2,518.00 |
| 28/03/2011 | R212 On 05-May-11 | 2.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2011 | R212 On 05-May-11 | 2.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2011 | R212 On 05-May-11 | 2.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2011 | R212 On 05-May-11 | 2.20 | Put | Bond Future | 2196 | 2 | 2196 | 2 | 0.00 |
| 28/03/2011 | R212 On 05-May-11 | 2.30 | Put | Bond Future | 1222 | 1 | 1222 | 1 | 0.00 |
| 28/03/2011 | R212 On 05-May-11 | 2.25 | Put | Bond Future | 1707 | 2 | 1707 | 2 | 0.00 |
| 28/03/2011 | R213 On 05-May-11 | | | Bond Future | 9.10 | 82.4170 | 9.0990 | 82.4170 | 0.00 |
| 28/03/2011 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2011 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2011 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2011 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 9713 | 10 | 9713 | 10 | 0.00 |
| 28/03/2011 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 8800 | 9 | 8800 | 9 | 0.00 |
| 28/03/2011 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 9255 | 9 | 9255 | 9 | 0.00 |
| 28/03/2011 | R213 On 04-August-11 | | | Bond Future | 9.19 | 83.6029 | 9.1850 | 83.6029 | 0.00 |
| 28/03/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 9425 | 9 | 9425 | 9 | 0.00 |
| 28/03/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 10334 | 10 | 10334 | 10 | 0.00 |
| 28/03/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 9878 | 10 | 9878 | 10 | 0.00 |
| 28/03/2011 | R213 On 03-November-11 | | | Bond Future | 9.27 | 81.2501 | 9.2740 | 81.2501 | 0.00 |
| 28/03/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 4496 | 4 | 4496 | 4 | 0.00 |
| 28/03/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 3686 | 3 | 3686 | 3 | 0.00 |
| 28/03/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 4089 | 4 | 4089 | 4 | 0.00 |
| 28/03/2011 | R213 On 02-February-12 | | | Bond Future | 9.37 | 82.4383 | 9.3660 | 82.4383 | 0.00 |
| 28/03/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/03/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/03/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 3167 | 3 | 3167 | 3 | 0.00 |
| 28/03/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 2388 | 2 | 2388 | 2 | 0.00 |
| 28/03/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 2776 | 3 | 2776 | 3 | 0.00 |
| 28/03/2011 | TRT1 On 05-May-11 | | | Index Future | 338.51 | 338.4740 | 338.5130 | 338.4740 | 100.00 |
| 28/03/2011 | TRT1 On 04-August-11 | | | Index Future | 343.18 | 343.1370 | 343.1780 | 343.1370 | 0.00 |