



Derivatives Monthly Statistics Report

For August 2011

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/08/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2011 | AL7T On 04-August-11 | | | Index Future | 392.28 | 389.2900 | 392.2800 | 389.2900 | 31.00 |
| 01/08/2011 | AL7T On 03-November-11 | | | Index Future | 398.13 | 395.0980 | 398.1320 | 395.0980 | 16.00 |
| 01/08/2011 | AL7T On 02-February-12 | | | Index Future | 404.20 | 401.1170 | 404.1960 | 401.1170 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/08/2011 | ALBI On 04-August-11 | | | Index Future | 359.45 | 356.8580 | 359.4450 | 356.8580 | 673.00 |
| 01/08/2011 | ALBI On 03-November-11 | | | Index Future | 364.81 | 362.1820 | 364.8070 | 362.1820 | 356.00 |
| 01/08/2011 | ALBI On 02-February-12 | | | Index Future | 370.36 | 367.6990 | 370.3630 | 367.6990 | 0.00 |
| 01/08/2011 | C155 On 31-August-11 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 01/08/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2011 | CAAD On 19-September-11 | | | Can-Do Future | 0.04 | 0.0412 | 0.0411 | 0.0412 | 22,388.00 |
| 01/08/2011 | CAAE On 19-September-11 | | | Can-Do Future | 0.08 | 0.0810 | 0.0831 | 0.0810 | 21,898.00 |
| 01/08/2011 | CAAF On 03-August-11 | | | Can-Do Future | 6.73 | 6.7089 | 6.7260 | 6.7089 | 5,500.00 |
| 01/08/2011 | CAAF On 03-August-11 | 6.70 | Call | Can-Do Future | 45 | 0 | 45 | 0 | 11,000.00 |
| 01/08/2011 | CAAF On 03-August-11 | 6.80 | Call | Can-Do Future | 10 | 0 | 10 | 0 | 11,000.00 |
| 01/08/2011 | CAAF On 03-August-11 | 6.75 | Call | Can-Do Future | 22 | 0 | 22 | 0 | 0.00 |
| 01/08/2011 | CAAF On 03-August-11 | 6.65 | Call | Can-Do Future | 83 | 0 | 83 | 0 | 0.00 |
| 01/08/2011 | CAAF On 03-August-11 | 6.65 | Put | Can-Do Future | 7 | 0 | 7 | 0 | 0.00 |
| 01/08/2011 | CAAF On 03-August-11 | 6.80 | Put | Can-Do Future | 84 | 0 | 84 | 0 | 0.00 |
| 01/08/2011 | CAAF On 03-August-11 | 6.75 | Put | Can-Do Future | 46 | 0 | 46 | 0 | 0.00 |
| 01/08/2011 | CAAF On 03-August-11 | 6.70 | Put | Can-Do Future | 19 | 0 | 19 | 0 | 0.00 |
| 01/08/2011 | CAAG On 24-October-11 | | | Can-Do Future | 6.81 | 6.7898 | 6.8060 | 6.7898 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/08/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 251 | 0 | 251 | 0 | 0.00 |
| 01/08/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 222 | 0 | 222 | 0 | 0.00 |
| 01/08/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 281 | 0 | 281 | 0 | 0.00 |
| 01/08/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 57 | 0 | 57 | 0 | 6,757.00 |
| 01/08/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 128 | 0 | 128 | 0 | 14,286.00 |
| 01/08/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 651 | 1 | 651 | 1 | 0.00 |
| 01/08/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 125 | 0 | 125 | 0 | 0.00 |
| 01/08/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 322 | 0 | 322 | 0 | 0.00 |
| 01/08/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 166 | 0 | 166 | 0 | 0.00 |
| 01/08/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 145 | 0 | 145 | 0 | 0.00 |
| 01/08/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2011 | CRD1 On 04-August-11 | | | Index Future | 162.51 | 161.7600 | 162.5090 | 161.7600 | 2.00 |
| 01/08/2011 | CRD1 On 03-November-11 | | | Index Future | 164.71 | 163.9520 | 164.7110 | 163.9520 | 0.00 |
| 01/08/2011 | CRD1 On 02-February-12 | | | Index Future | 166.94 | 166.1680 | 166.9370 | 166.1680 | 0.00 |
| 01/08/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2011 | GOVI On 04-August-11 | | | GOVI | 360.29 | 357.7920 | 360.2860 | 357.7920 | 182.00 |
| 01/08/2011 | GOVI On 04-August-11 | 348.00 | Call | GOVI | 122860 | 10 | 122860 | 10 | 0.00 |
| 01/08/2011 | GOVI On 04-August-11 | 347.99 | Call | GOVI | 122960 | 10 | 122960 | 10 | 0.00 |
| 01/08/2011 | GOVI On 04-August-11 | 348.01 | Call | GOVI | 122760 | 10 | 122760 | 10 | 0.00 |
| 01/08/2011 | GOVI On 04-August-11 | 348.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | GOVI On 04-August-11 | 347.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | GOVI On 04-August-11 | 348.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | GOVI On 03-November-11 | | | GOVI | 365.66 | 363.1300 | 365.6600 | 363.1300 | 0.00 |
| 01/08/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 86600 | 6 | 86600 | 6 | 0.00 |
| 01/08/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 86500 | 6 | 86500 | 6 | 0.00 |
| 01/08/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 86700 | 6 | 86700 | 6 | 0.00 |
| 01/08/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | GOVI On 02-February-12 | | | GOVI | 371.23 | 368.6620 | 371.2300 | 368.6620 | 0.00 |
| 01/08/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 22300 | 0 | 22300 | 0 | 0.00 |

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|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/08/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 22200 | 0 | 22200 | 0 | 0.00 |
| 01/08/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 22400 | 0 | 22400 | 0 | 0.00 |
| 01/08/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 01/08/2011 | IGOV On 04-August-11 | | | Index Future | 156.61 | 156.2900 | 156.6130 | 156.2900 | 83.00 |
| 01/08/2011 | IGOV On 03-November-11 | | | Index Future | 158.95 | 158.6210 | 158.9490 | 158.6210 | 0.00 |
| 01/08/2011 | IGOV On 02-February-12 | | | Index Future | 161.37 | 161.0380 | 161.3700 | 161.0380 | 0.00 |
| 01/08/2011 | ILBI On 04-August-11 | | | Index Future | 423.49 | 422.7550 | 423.4920 | 422.7550 | 0.00 |
| 01/08/2011 | ILBI On 02-February-12 | | | Index Future | 436.42 | 435.6620 | 436.4190 | 435.6620 | 29.00 |
| 01/08/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 01/08/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 01/08/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 01/08/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 01/08/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 01/08/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 01/08/2011 | JBAF On 17-August-11 | | | Jibar Tradeable Future | 5.60 | 94.4200 | 5.6000 | 94.4200 | 0.00 |
| 01/08/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.62 | 94.4000 | 5.6200 | 94.4000 | 17,600.00 |
| 01/08/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.64 | 94.3700 | 5.6400 | 94.3700 | 600.00 |
| 01/08/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.69 | 94.3100 | 5.6900 | 94.3100 | 1,000.00 |
| 01/08/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.75 | 94.2300 | 5.7500 | 94.2300 | 5,541.00 |
| 01/08/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.81 | 94.1500 | 5.8100 | 94.1500 | 0.00 |
| 01/08/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.97 | 93.9700 | 5.9700 | 93.9700 | 1,090.00 |
| 01/08/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.20 | 93.7100 | 6.2000 | 93.7100 | 2,890.00 |
| 01/08/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.44 | 93.4400 | 6.4400 | 93.4400 | 44,710.00 |
| 01/08/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 6.68 | 93.2100 | 6.6800 | 93.2100 | 490.00 |
| 01/08/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.93 | 92.9500 | 6.9300 | 92.9500 | 290.00 |
| 01/08/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 7.19 | 92.6800 | 7.1900 | 92.6800 | 0.00 |
| 01/08/2011 | JN02 On 04-August-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 01/08/2011 | JN02 On 04-August-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | JN02 On 04-August-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 01/08/2011 | JN02 On 04-August-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |

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|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/08/2011 | JN02 On 04-August-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 01/08/2011 | JN02 On 04-August-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | JN02 On 04-August-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | JN05 On 04-August-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 01/08/2011 | JN05 On 04-August-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | JN05 On 04-August-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | JN05 On 04-August-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 01/08/2011 | JN05 On 04-August-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | JN05 On 04-August-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 01/08/2011 | JN05 On 04-August-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | JN10 On 04-August-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 01/08/2011 | JN10 On 04-August-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | JN10 On 04-August-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | JN10 On 04-August-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 01/08/2011 | JN10 On 04-August-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | JN10 On 04-August-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 01/08/2011 | JN10 On 04-August-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | OTH1 On 04-August-11 | | | Index Future | 354.52 | 351.4400 | 354.5150 | 351.4400 | 3.00 |
| 01/08/2011 | OTH1 On 03-November-11 | | | Index Future | 359.80 | 356.6830 | 359.8030 | 356.6830 | 0.00 |
| 01/08/2011 | OTH1 On 02-February-12 | | | Index Future | 365.28 | 362.1160 | 365.2840 | 362.1160 | 0.00 |
| 01/08/2011 | R157 On 04-August-11 | | | Bond Future | 7.24 | 126.8824 | 7.2360 | 126.8824 | 7,535.00 |
| 01/08/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 1040 | 1 | 1040 | 1 | 1,000.00 |
| 01/08/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 1235 | 1 | 1235 | 1 | 0.00 |
| 01/08/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 844 | 0 | 844 | 0 | 0.00 |
| 01/08/2011 | R157 On 04-August-11 | 7.20 | Call | Bond Future | 76 | 0 | 76 | 0 | 1,320.00 |
| 01/08/2011 | R157 On 04-August-11 | 8.20 | Call | Bond Future | 3742 | 3 | 3742 | 3 | 0.00 |
| 01/08/2011 | R157 On 04-August-11 | 7.60 | Call | Bond Future | 1430 | 1 | 1430 | 1 | 440.00 |
| 01/08/2011 | R157 On 04-August-11 | 7.80 | Call | Bond Future | 2207 | 2 | 2207 | 2 | 0.00 |
| 01/08/2011 | R157 On 04-August-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 440.00 |
| 01/08/2011 | R157 On 04-August-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,320.00 |
| 01/08/2011 | R157 On 04-August-11 | 7.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R157 On 04-August-11 | 7.20 | Put | Bond Future | 219 | 1 | 219 | 1 | 0.00 |

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| 01/08/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R157 On 03-November-11 | | | Bond Future | 7.33 | 121.9452 | 7.3320 | 121.9452 | 3,487.00 |
| 01/08/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 3404 | 3 | 3404 | 3 | 0.00 |
| 01/08/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 3575 | 3 | 3575 | 3 | 0.00 |
| 01/08/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 3235 | 3 | 3235 | 3 | 0.00 |
| 01/08/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 63 | 0 | 63 | 0 | 0.00 |
| 01/08/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 44 | 0 | 44 | 0 | 0.00 |
| 01/08/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 52 | 0 | 52 | 0 | 0.00 |
| 01/08/2011 | R157 On 02-February-12 | | | Bond Future | 7.44 | 123.8020 | 7.4350 | 123.8020 | 0.00 |
| 01/08/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 3854 | 4 | 3854 | 4 | 0.00 |
| 01/08/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 3709 | 3 | 3709 | 3 | 0.00 |
| 01/08/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 4001 | 4 | 4001 | 4 | 0.00 |
| 01/08/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 209 | 0 | 209 | 0 | 0.00 |
| 01/08/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 251 | 0 | 251 | 0 | 0.00 |
| 01/08/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 229 | 0 | 229 | 0 | 0.00 |
| 01/08/2011 | R157 On 03-May-12 | | | Bond Future | 7.56 | 118.8514 | 7.5580 | 118.8514 | 0.00 |
| 01/08/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 2851 | 3 | 2851 | 3 | 0.00 |
| 01/08/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 2734 | 2 | 2734 | 2 | 0.00 |
| 01/08/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 2970 | 3 | 2970 | 3 | 0.00 |
| 01/08/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 606 | 1 | 606 | 1 | 0.00 |
| 01/08/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 685 | 1 | 685 | 1 | 0.00 |
| 01/08/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 644 | 1 | 644 | 1 | 0.00 |
| 01/08/2011 | R157 On 02-August-12 | | | Bond Future | 7.71 | 120.6041 | 7.7070 | 120.6041 | 0.00 |
| 01/08/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 2194 | 2 | 2194 | 2 | 0.00 |
| 01/08/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 2287 | 2 | 2287 | 2 | 0.00 |
| 01/08/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 2103 | 2 | 2103 | 2 | 0.00 |
| 01/08/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 1381 | 2 | 1381 | 2 | 0.00 |
| 01/08/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 1270 | 1 | 1270 | 1 | 0.00 |
| 01/08/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 1324 | 2 | 1324 | 2 | 0.00 |
| 01/08/2011 | R186 On 04-August-11 | | | Bond Future | 8.39 | 118.4311 | 8.3850 | 118.4311 | 7,723.00 |
| 01/08/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 53 | 0 | 53 | 0 | 0.00 |
| 01/08/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 129 | 0 | 129 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/08/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 18 | 0 | 18 | 0 | 0.00 |
| 01/08/2011 | R186 On 04-August-11 | 8.35 | Call | Bond Future | 271 | 0 | 271 | 0 | 600.00 |
| 01/08/2011 | R186 On 04-August-11 | 9.70 | Call | Bond Future | 11763 | 11 | 11763 | 11 | 0.00 |
| 01/08/2011 | R186 On 04-August-11 | 8.70 | Call | Bond Future | 2986 | 2 | 2986 | 2 | 200.00 |
| 01/08/2011 | R186 On 04-August-11 | 8.95 | Call | Bond Future | 5277 | 4 | 5277 | 4 | 0.00 |
| 01/08/2011 | R186 On 04-August-11 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 200.00 |
| 01/08/2011 | R186 On 04-August-11 | 9.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 600.00 |
| 01/08/2011 | R186 On 04-August-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 1824 | 3 | 1824 | 3 | 0.00 |
| 01/08/2011 | R186 On 04-August-11 | 8.35 | Put | Bond Future | 610 | 2 | 610 | 2 | 0.00 |
| 01/08/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 954 | 2 | 954 | 2 | 0.00 |
| 01/08/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 1367 | 2 | 1367 | 2 | 0.00 |
| 01/08/2011 | R186 On 03-November-11 | | | Bond Future | 8.46 | 120.1835 | 8.4560 | 120.1835 | 21,849.00 |
| 01/08/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 5791 | 5 | 5791 | 5 | 0.00 |
| 01/08/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 6146 | 5 | 6146 | 5 | 0.00 |
| 01/08/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 5443 | 5 | 5443 | 5 | 0.00 |
| 01/08/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 4133 | 3 | 4133 | 3 | 5,600.00 |
| 01/08/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 1138 | 1 | 1138 | 1 | 1,275.00 |
| 01/08/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 6507 | 6 | 6507 | 6 | 0.00 |
| 01/08/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 2031 | 2 | 2031 | 2 | 425.00 |
| 01/08/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 2984 | 2 | 2984 | 2 | 0.00 |
| 01/08/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 2097 | 3 | 2097 | 3 | 425.00 |
| 01/08/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 622 | 1 | 622 | 1 | 1,275.00 |
| 01/08/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 3043 | 4 | 3043 | 4 | 0.00 |
| 01/08/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 4587 | 5 | 4587 | 5 | 0.00 |
| 01/08/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 890 | 1 | 890 | 1 | 0.00 |
| 01/08/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 1392 | 2 | 1392 | 2 | 0.00 |
| 01/08/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 702 | 1 | 702 | 1 | 0.00 |
| 01/08/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 791 | 1 | 791 | 1 | 0.00 |
| 01/08/2011 | R186 On 02-February-12 | | | Bond Future | 8.53 | 116.7169 | 8.5260 | 116.7169 | 2,500.00 |
| 01/08/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 6365 | 6 | 6365 | 6 | 0.00 |
| 01/08/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 6669 | 6 | 6669 | 6 | 0.00 |
| 01/08/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 6066 | 5 | 6066 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/08/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 2210 | 3 | 2210 | 3 | 0.00 |
| 01/08/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1931 | 2 | 1931 | 2 | 0.00 |
| 01/08/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 2067 | 2 | 2067 | 2 | 0.00 |
| 01/08/2011 | R186 On 03-May-12 | | | Bond Future | 8.60 | 118.4741 | 8.6030 | 118.4741 | 0.00 |
| 01/08/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 6761 | 6 | 6761 | 6 | 0.00 |
| 01/08/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 7039 | 6 | 7039 | 6 | 0.00 |
| 01/08/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6487 | 6 | 6487 | 6 | 0.00 |
| 01/08/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 3375 | 4 | 3375 | 4 | 0.00 |
| 01/08/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 3053 | 3 | 3053 | 3 | 0.00 |
| 01/08/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3211 | 4 | 3211 | 4 | 0.00 |
| 01/08/2011 | R186 On 02-August-12 | | | Bond Future | 8.69 | 114.9265 | 8.6860 | 114.9265 | 0.00 |
| 01/08/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 5498 | 5 | 5498 | 5 | 0.00 |
| 01/08/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 5260 | 5 | 5260 | 5 | 0.00 |
| 01/08/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 5746 | 5 | 5746 | 5 | 0.00 |
| 01/08/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 4730 | 5 | 4730 | 5 | 0.00 |
| 01/08/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 5135 | 6 | 5135 | 6 | 0.00 |
| 01/08/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 4926 | 5 | 4926 | 5 | 0.00 |
| 01/08/2011 | R189 On 04-August-11 | | | Bond Future | 215.14 | 215.1314 | 215.1386 | 215.1314 | 0.00 |
| 01/08/2011 | R189 On 04-August-11 | 212.00 | Call | Bond Future | 3139 | 3 | 3139 | 3 | 0.00 |
| 01/08/2011 | R189 On 04-August-11 | 211.95 | Call | Bond Future | 3189 | 3 | 3189 | 3 | 0.00 |
| 01/08/2011 | R189 On 04-August-11 | 212.05 | Call | Bond Future | 3089 | 3 | 3089 | 3 | 0.00 |
| 01/08/2011 | R189 On 04-August-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R189 On 04-August-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R189 On 04-August-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R189 On 03-November-11 | | | Bond Future | 212.21 | 212.2001 | 212.2070 | 212.2001 | 0.00 |
| 01/08/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 207 | 0 | 207 | 0 | 0.00 |
| 01/08/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 157 | 0 | 157 | 0 | 0.00 |
| 01/08/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 257 | 0 | 257 | 0 | 0.00 |
| 01/08/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R197 On 04-August-11 | | | Bond Future | 236.06 | 236.0413 | 236.0591 | 236.0413 | 0.00 |
| 01/08/2011 | R197 On 04-August-11 | 231.50 | Call | Bond Future | 4559 | 5 | 4559 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/08/2011 | R197 On 04-August-11 | 231.55 | Call | Bond Future | 4509 | 4 | 4509 | 4 | 0.00 |
| 01/08/2011 | R197 On 04-August-11 | 231.45 | Call | Bond Future | 4609 | 5 | 4609 | 5 | 0.00 |
| 01/08/2011 | R197 On 04-August-11 | 231.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R197 On 04-August-11 | 231.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R197 On 04-August-11 | 231.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R197 On 03-November-11 | | | Bond Future | 239.54 | 239.5242 | 239.5417 | 239.5242 | 125.00 |
| 01/08/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 1042 | 1 | 1042 | 1 | 0.00 |
| 01/08/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 1092 | 1 | 1092 | 1 | 0.00 |
| 01/08/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 992 | 1 | 992 | 1 | 0.00 |
| 01/08/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R201 On 04-August-11 | | | Bond Future | 6.89 | 106.4183 | 6.8850 | 106.4183 | 395.00 |
| 01/08/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 1109 | 1 | 1109 | 1 | 0.00 |
| 01/08/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 1260 | 1 | 1260 | 1 | 0.00 |
| 01/08/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 958 | 1 | 958 | 1 | 0.00 |
| 01/08/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R201 On 03-November-11 | | | Bond Future | 6.96 | 107.9865 | 6.9610 | 107.9865 | 953.00 |
| 01/08/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 2930 | 3 | 2930 | 3 | 0.00 |
| 01/08/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 3063 | 3 | 3063 | 3 | 0.00 |
| 01/08/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 2797 | 3 | 2797 | 3 | 0.00 |
| 01/08/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 01/08/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 01/08/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 25 | 0 | 25 | 0 | 0.00 |
| 01/08/2011 | R201 On 02-February-12 | | | Bond Future | 7.04 | 105.2225 | 7.0390 | 105.2225 | 0.00 |
| 01/08/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 3212 | 3 | 3212 | 3 | 0.00 |
| 01/08/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 3095 | 3 | 3095 | 3 | 0.00 |
| 01/08/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 3330 | 3 | 3330 | 3 | 0.00 |
| 01/08/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 80 | 0 | 80 | 0 | 0.00 |
| 01/08/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 98 | 0 | 98 | 0 | 0.00 |
| 01/08/2011 | R201 On 02-February-12 | 8.25 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/08/2011 | R201 On 03-May-12 | | | Bond Future | 7.14 | 106.8019 | 7.1410 | 106.8019 | 0.00 |
| 01/08/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 1944 | 2 | 1944 | 2 | 0.00 |
| 01/08/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 1858 | 2 | 1858 | 2 | 0.00 |
| 01/08/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 2032 | 2 | 2032 | 2 | 0.00 |
| 01/08/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 459 | 1 | 459 | 1 | 0.00 |
| 01/08/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 522 | 1 | 522 | 1 | 0.00 |
| 01/08/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 490 | 1 | 490 | 1 | 0.00 |
| 01/08/2011 | R201 On 02-August-12 | | | Bond Future | 7.28 | 103.9702 | 7.2760 | 103.9702 | 0.00 |
| 01/08/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 1405 | 1 | 1405 | 1 | 0.00 |
| 01/08/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 1475 | 1 | 1475 | 1 | 0.00 |
| 01/08/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 1337 | 1 | 1337 | 1 | 0.00 |
| 01/08/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 957 | 1 | 957 | 1 | 0.00 |
| 01/08/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 878 | 1 | 878 | 1 | 0.00 |
| 01/08/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 916 | 1 | 916 | 1 | 0.00 |
| 01/08/2011 | R202 On 04-August-11 | | | Bond Future | 175.39 | 175.3797 | 175.3929 | 175.3797 | 90.00 |
| 01/08/2011 | R202 On 04-August-11 | 1.00 | Call | Bond Future | 174393 | 174 | 174393 | 174 | 0.00 |
| 01/08/2011 | R202 On 04-August-11 | 1.05 | Call | Bond Future | 174343 | 174 | 174343 | 174 | 0.00 |
| 01/08/2011 | R202 On 04-August-11 | 0.95 | Call | Bond Future | 174443 | 174 | 174443 | 174 | 0.00 |
| 01/08/2011 | R202 On 04-August-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R202 On 04-August-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R202 On 04-August-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R202 On 03-November-11 | | | Bond Future | 177.98 | 177.9676 | 177.9805 | 177.9676 | 22,733.00 |
| 01/08/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 177481 | 177 | 177481 | 177 | 0.00 |
| 01/08/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 177431 | 177 | 177431 | 177 | 0.00 |
| 01/08/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 177531 | 178 | 177531 | 178 | 0.00 |
| 01/08/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 01/08/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 01/08/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 01/08/2011 | R202 On 02-February-12 | | | Bond Future | 178.03 | 178.0140 | 178.0269 | 178.0140 | 0.00 |
| 01/08/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 1027 | 1 | 1027 | 1 | 0.00 |
| 01/08/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 1077 | 1 | 1077 | 1 | 0.00 |
| 01/08/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 977 | 1 | 977 | 1 | 0.00 |
| 01/08/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/08/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R203 On 04-August-11 | | | Bond Future | 7.81 | 104.8387 | 7.8060 | 104.8387 | 824.00 |
| 01/08/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 939 | 0 | 939 | 0 | 0.00 |
| 01/08/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 710 | 0 | 710 | 0 | 0.00 |
| 01/08/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 1174 | 1 | 1174 | 1 | 0.00 |
| 01/08/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 01/08/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 01/08/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 01/08/2011 | R203 On 03-November-11 | | | Bond Future | 7.90 | 102.2276 | 7.9000 | 102.2276 | 1,604.00 |
| 01/08/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 2996 | 3 | 2996 | 3 | 0.00 |
| 01/08/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 2807 | 2 | 2807 | 2 | 0.00 |
| 01/08/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 3188 | 3 | 3188 | 3 | 0.00 |
| 01/08/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 213 | 0 | 213 | 0 | 0.00 |
| 01/08/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 282 | 0 | 282 | 0 | 0.00 |
| 01/08/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 246 | 0 | 246 | 0 | 0.00 |
| 01/08/2011 | R203 On 02-February-12 | | | Bond Future | 8.00 | 103.7823 | 7.9990 | 103.7823 | 0.00 |
| 01/08/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 3865 | 3 | 3865 | 3 | 0.00 |
| 01/08/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 4041 | 4 | 4041 | 4 | 0.00 |
| 01/08/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 3696 | 3 | 3696 | 3 | 0.00 |
| 01/08/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 617 | 1 | 617 | 1 | 0.00 |
| 01/08/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 532 | 1 | 532 | 1 | 0.00 |
| 01/08/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 571 | 1 | 571 | 1 | 0.00 |
| 01/08/2011 | R203 On 03-May-12 | | | Bond Future | 8.11 | 101.1806 | 8.1100 | 101.1806 | 0.00 |
| 01/08/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 3709 | 3 | 3709 | 3 | 0.00 |
| 01/08/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 3561 | 3 | 3561 | 3 | 0.00 |
| 01/08/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 3861 | 3 | 3861 | 3 | 0.00 |
| 01/08/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 953 | 1 | 953 | 1 | 0.00 |
| 01/08/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 1068 | 1 | 1068 | 1 | 0.00 |
| 01/08/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 1008 | 1 | 1008 | 1 | 0.00 |
| 01/08/2011 | R203 On 02-August-12 | | | Bond Future | 8.24 | 102.6727 | 8.2360 | 102.6727 | 0.00 |
| 01/08/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 2738 | 2 | 2738 | 2 | 0.00 |
| 01/08/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 2869 | 3 | 2869 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/08/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 2611 | 2 | 2611 | 2 | 0.00 |
| 01/08/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1737 | 2 | 1737 | 2 | 0.00 |
| 01/08/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1591 | 2 | 1591 | 2 | 0.00 |
| 01/08/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1662 | 2 | 1662 | 2 | 0.00 |
| 01/08/2011 | R204 On 04-August-11 | | | Bond Future | 8.00 | 100.4380 | 8.0010 | 100.4380 | 220.00 |
| 01/08/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 213 | 0 | 213 | 0 | 0.00 |
| 01/08/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 377 | 0 | 377 | 0 | 0.00 |
| 01/08/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 104 | 0 | 104 | 0 | 0.00 |
| 01/08/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 384 | 1 | 384 | 1 | 0.00 |
| 01/08/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 109 | 1 | 109 | 1 | 0.00 |
| 01/08/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 218 | 1 | 218 | 1 | 0.00 |
| 01/08/2011 | R204 On 03-November-11 | | | Bond Future | 8.09 | 101.9199 | 8.0900 | 101.9199 | 2,130.00 |
| 01/08/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 3694 | 3 | 3694 | 3 | 0.00 |
| 01/08/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 3914 | 3 | 3914 | 3 | 0.00 |
| 01/08/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 3478 | 3 | 3478 | 3 | 0.00 |
| 01/08/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 300 | 0 | 300 | 0 | 0.00 |
| 01/08/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 227 | 0 | 227 | 0 | 0.00 |
| 01/08/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 261 | 0 | 261 | 0 | 0.00 |
| 01/08/2011 | R204 On 02-February-12 | | | Bond Future | 8.18 | 99.4406 | 8.1820 | 99.4406 | 0.00 |
| 01/08/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 4678 | 4 | 4678 | 4 | 0.00 |
| 01/08/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 4482 | 4 | 4482 | 4 | 0.00 |
| 01/08/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 4877 | 4 | 4877 | 4 | 0.00 |
| 01/08/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 532 | 1 | 532 | 1 | 0.00 |
| 01/08/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 625 | 1 | 625 | 1 | 0.00 |
| 01/08/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 577 | 1 | 577 | 1 | 0.00 |
| 01/08/2011 | R204 On 03-May-12 | | | Bond Future | 8.28 | 100.9294 | 8.2840 | 100.9294 | 0.00 |
| 01/08/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 3794 | 3 | 3794 | 3 | 0.00 |
| 01/08/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 3956 | 4 | 3956 | 4 | 0.00 |
| 01/08/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 3634 | 3 | 3634 | 3 | 0.00 |
| 01/08/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1591 | 2 | 1591 | 2 | 0.00 |
| 01/08/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1430 | 2 | 1430 | 2 | 0.00 |
| 01/08/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1509 | 2 | 1509 | 2 | 0.00 |
| 01/08/2011 | R204 On 02-August-12 | | | Bond Future | 8.40 | 98.3900 | 8.4000 | 98.3900 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/08/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 2816 | 2 | 2816 | 2 | 0.00 |
| 01/08/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 2680 | 2 | 2680 | 2 | 0.00 |
| 01/08/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 2956 | 3 | 2956 | 3 | 0.00 |
| 01/08/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 2239 | 3 | 2239 | 3 | 0.00 |
| 01/08/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2440 | 3 | 2440 | 3 | 0.00 |
| 01/08/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2337 | 3 | 2337 | 3 | 0.00 |
| 01/08/2011 | R206 On 04-August-11 | | | Bond Future | 6.60 | 102.2978 | 6.6040 | 102.2978 | 9,866.00 |
| 01/08/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 882 | 1 | 882 | 1 | 0.00 |
| 01/08/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 771 | 1 | 771 | 1 | 0.00 |
| 01/08/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 993 | 1 | 993 | 1 | 0.00 |
| 01/08/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R206 On 03-November-11 | | | Bond Future | 6.67 | 103.8073 | 6.6680 | 103.8073 | 0.00 |
| 01/08/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 2175 | 2 | 2175 | 2 | 0.00 |
| 01/08/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 2080 | 2 | 2080 | 2 | 0.00 |
| 01/08/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 2271 | 2 | 2271 | 2 | 0.00 |
| 01/08/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 01/08/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 01/08/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 01/08/2011 | R206 On 02-February-12 | | | Bond Future | 6.74 | 101.6239 | 6.7350 | 101.6239 | 0.00 |
| 01/08/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 2309 | 2 | 2309 | 2 | 0.00 |
| 01/08/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 2390 | 2 | 2390 | 2 | 0.00 |
| 01/08/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 2227 | 2 | 2227 | 2 | 0.00 |
| 01/08/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 65 | 0 | 65 | 0 | 0.00 |
| 01/08/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 53 | 0 | 53 | 0 | 0.00 |
| 01/08/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 59 | 0 | 59 | 0 | 0.00 |
| 01/08/2011 | R206 On 03-May-12 | | | Bond Future | 6.84 | 103.1496 | 6.8430 | 103.1496 | 0.00 |
| 01/08/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 1369 | 1 | 1369 | 1 | 0.00 |
| 01/08/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 1312 | 1 | 1312 | 1 | 0.00 |
| 01/08/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 1430 | 1 | 1430 | 1 | 0.00 |
| 01/08/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 321 | 0 | 321 | 0 | 0.00 |
| 01/08/2011 | R206 On 03-May-12 | 7.45 | Put | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/08/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 337 | 0 | 337 | 0 | 0.00 |
| 01/08/2011 | R206 On 02-August-12 | | | Bond Future | 7.01 | 100.9102 | 7.0050 | 100.9102 | 0.00 |
| 01/08/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 884 | 1 | 884 | 1 | 0.00 |
| 01/08/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 928 | 1 | 928 | 1 | 0.00 |
| 01/08/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 842 | 1 | 842 | 1 | 0.00 |
| 01/08/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 579 | 1 | 579 | 1 | 0.00 |
| 01/08/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 530 | 1 | 530 | 1 | 0.00 |
| 01/08/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 553 | 1 | 553 | 1 | 0.00 |
| 01/08/2011 | R207 On 04-August-11 | | | Bond Future | 8.12 | 94.6178 | 8.1150 | 94.6178 | 6,115.00 |
| 01/08/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 806 | 0 | 806 | 0 | 0.00 |
| 01/08/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 1077 | 1 | 1077 | 1 | 0.00 |
| 01/08/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 557 | 0 | 557 | 0 | 0.00 |
| 01/08/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 64 | 0 | 64 | 0 | 0.00 |
| 01/08/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 01/08/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 24 | 0 | 24 | 0 | 0.00 |
| 01/08/2011 | R207 On 03-November-11 | | | Bond Future | 8.20 | 96.0181 | 8.1970 | 96.0181 | 610.00 |
| 01/08/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 3442 | 3 | 3442 | 3 | 0.00 |
| 01/08/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 3667 | 3 | 3667 | 3 | 0.00 |
| 01/08/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 3222 | 3 | 3222 | 3 | 0.00 |
| 01/08/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 422 | 1 | 422 | 1 | 0.00 |
| 01/08/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 323 | 0 | 323 | 0 | 0.00 |
| 01/08/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 370 | 1 | 370 | 1 | 0.00 |
| 01/08/2011 | R207 On 02-February-12 | | | Bond Future | 8.28 | 93.8408 | 8.2820 | 93.8408 | 0.00 |
| 01/08/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 4634 | 4 | 4634 | 4 | 0.00 |
| 01/08/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 4433 | 4 | 4433 | 4 | 0.00 |
| 01/08/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 4838 | 4 | 4838 | 4 | 0.00 |
| 01/08/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 717 | 1 | 717 | 1 | 0.00 |
| 01/08/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 835 | 1 | 835 | 1 | 0.00 |
| 01/08/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 774 | 1 | 774 | 1 | 0.00 |
| 01/08/2011 | R207 On 03-May-12 | | | Bond Future | 8.38 | 95.2492 | 8.3780 | 95.2492 | 0.00 |
| 01/08/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 3783 | 3 | 3783 | 3 | 0.00 |
| 01/08/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 3951 | 4 | 3951 | 4 | 0.00 |
| 01/08/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 3618 | 3 | 3618 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/08/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1911 | 2 | 1911 | 2 | 0.00 |
| 01/08/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1722 | 2 | 1722 | 2 | 0.00 |
| 01/08/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1814 | 2 | 1814 | 2 | 0.00 |
| 01/08/2011 | R207 On 02-August-12 | | | Bond Future | 8.49 | 93.0152 | 8.4860 | 93.0152 | 0.00 |
| 01/08/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 3524 | 3 | 3524 | 3 | 0.00 |
| 01/08/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 3367 | 3 | 3367 | 3 | 0.00 |
| 01/08/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 3686 | 3 | 3686 | 3 | 0.00 |
| 01/08/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2070 | 2 | 2070 | 2 | 0.00 |
| 01/08/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2262 | 3 | 2262 | 3 | 0.00 |
| 01/08/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2163 | 2 | 2163 | 2 | 0.00 |
| 01/08/2011 | R208 On 04-August-11 | | | Bond Future | 8.15 | 92.4813 | 8.1450 | 92.4813 | 1,511.00 |
| 01/08/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 698 | 0 | 698 | 0 | 0.00 |
| 01/08/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 973 | 0 | 973 | 0 | 0.00 |
| 01/08/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 457 | 0 | 457 | 0 | 0.00 |
| 01/08/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 117 | 1 | 117 | 1 | 0.00 |
| 01/08/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 01/08/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 50 | 0 | 50 | 0 | 0.00 |
| 01/08/2011 | R208 On 03-November-11 | | | Bond Future | 8.22 | 90.4442 | 8.2220 | 90.4442 | 5,997.00 |
| 01/08/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 3578 | 3 | 3578 | 3 | 0.00 |
| 01/08/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 3813 | 3 | 3813 | 3 | 0.00 |
| 01/08/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 3348 | 3 | 3348 | 3 | 0.00 |
| 01/08/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 788 | 1 | 788 | 1 | 1,995.00 |
| 01/08/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 1423 | 1 | 1423 | 1 | 665.00 |
| 01/08/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 2098 | 2 | 2098 | 2 | 0.00 |
| 01/08/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 4296 | 4 | 4296 | 4 | 0.00 |
| 01/08/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 304 | 0 | 304 | 0 | 1,995.00 |
| 01/08/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 1027 | 1 | 1027 | 1 | 665.00 |
| 01/08/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 1556 | 2 | 1556 | 2 | 0.00 |
| 01/08/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 509 | 1 | 509 | 1 | 0.00 |
| 01/08/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 2456 | 3 | 2456 | 3 | 0.00 |
| 01/08/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 395 | 1 | 395 | 1 | 0.00 |
| 01/08/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 449 | 1 | 449 | 1 | 0.00 |
| 01/08/2011 | R208 On 02-February-12 | | | Bond Future | 8.30 | 91.8260 | 8.2990 | 91.8260 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/08/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 4897 | 4 | 4897 | 4 | 0.00 |
| 01/08/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 5114 | 5 | 5114 | 5 | 0.00 |
| 01/08/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 4683 | 4 | 4683 | 4 | 0.00 |
| 01/08/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 930 | 1 | 930 | 1 | 0.00 |
| 01/08/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 802 | 1 | 802 | 1 | 0.00 |
| 01/08/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 864 | 1 | 864 | 1 | 0.00 |
| 01/08/2011 | R208 On 03-May-12 | | | Bond Future | 8.38 | 89.8042 | 8.3840 | 89.8042 | 0.00 |
| 01/08/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 4958 | 4 | 4958 | 4 | 0.00 |
| 01/08/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 4765 | 4 | 4765 | 4 | 0.00 |
| 01/08/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5155 | 5 | 5155 | 5 | 0.00 |
| 01/08/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1407 | 2 | 1407 | 2 | 0.00 |
| 01/08/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1567 | 2 | 1567 | 2 | 0.00 |
| 01/08/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1485 | 2 | 1485 | 2 | 0.00 |
| 01/08/2011 | R208 On 02-August-12 | | | Bond Future | 8.48 | 91.1326 | 8.4770 | 91.1326 | 0.00 |
| 01/08/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 3830 | 3 | 3830 | 3 | 0.00 |
| 01/08/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 4008 | 4 | 4008 | 4 | 0.00 |
| 01/08/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 3659 | 3 | 3659 | 3 | 0.00 |
| 01/08/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2413 | 3 | 2413 | 3 | 0.00 |
| 01/08/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2210 | 3 | 2210 | 3 | 0.00 |
| 01/08/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2307 | 3 | 2307 | 3 | 0.00 |
| 01/08/2011 | R209 On 04-August-11 | | | Bond Future | 8.74 | 76.1051 | 8.7440 | 76.1051 | 0.00 |
| 01/08/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 01/08/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 01/08/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 01/08/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 9698 | 9 | 9698 | 9 | 0.00 |
| 01/08/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 2414 | 3 | 2414 | 3 | 0.00 |
| 01/08/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 1590 | 3 | 1590 | 3 | 0.00 |
| 01/08/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 1997 | 3 | 1997 | 3 | 0.00 |
| 01/08/2011 | R209 On 03-November-11 | | | Bond Future | 8.81 | 74.0822 | 8.8060 | 74.0822 | 2,736.00 |
| 01/08/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 1851 | 1 | 1851 | 1 | 0.00 |
| 01/08/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 1669 | 1 | 1669 | 1 | 0.00 |
| 01/08/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 2043 | 2 | 2043 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/08/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 2090 | 3 | 2090 | 3 | 0.00 |
| 01/08/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 2515 | 3 | 2515 | 3 | 0.00 |
| 01/08/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 2296 | 3 | 2296 | 3 | 0.00 |
| 01/08/2011 | R209 On 02-February-12 | | | Bond Future | 8.87 | 75.2135 | 8.8680 | 75.2135 | 0.00 |
| 01/08/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3710 | 3 | 3710 | 3 | 0.00 |
| 01/08/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3501 | 3 | 3501 | 3 | 0.00 |
| 01/08/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3926 | 3 | 3926 | 3 | 0.00 |
| 01/08/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2526 | 3 | 2526 | 3 | 0.00 |
| 01/08/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2865 | 3 | 2865 | 3 | 0.00 |
| 01/08/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2690 | 3 | 2690 | 3 | 0.00 |
| 01/08/2011 | R209 On 03-May-12 | | | Bond Future | 8.93 | 73.1964 | 8.9340 | 73.1964 | 0.00 |
| 01/08/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 4174 | 4 | 4174 | 4 | 0.00 |
| 01/08/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4378 | 4 | 4378 | 4 | 0.00 |
| 01/08/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3975 | 3 | 3975 | 3 | 0.00 |
| 01/08/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 3852 | 4 | 3852 | 4 | 0.00 |
| 01/08/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3492 | 4 | 3492 | 4 | 0.00 |
| 01/08/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 3668 | 4 | 3668 | 4 | 0.00 |
| 01/08/2011 | R209 On 02-August-12 | | | Bond Future | 9.00 | 74.2778 | 9.0040 | 74.2778 | 0.00 |
| 01/08/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5370 | 5 | 5370 | 5 | 0.00 |
| 01/08/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5158 | 5 | 5158 | 5 | 0.00 |
| 01/08/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 5589 | 5 | 5589 | 5 | 0.00 |
| 01/08/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 3390 | 4 | 3390 | 4 | 0.00 |
| 01/08/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 3690 | 4 | 3690 | 4 | 0.00 |
| 01/08/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 3535 | 4 | 3535 | 4 | 0.00 |
| 01/08/2011 | R210 On 04-August-11 | | | Bond Future | 132.17 | 131.8049 | 132.1670 | 131.8049 | 190.00 |
| 01/08/2011 | R210 On 04-August-11 | 106.00 | Call | Bond Future | 26167 | 26 | 26167 | 26 | 0.00 |
| 01/08/2011 | R210 On 04-August-11 | 105.95 | Call | Bond Future | 26217 | 26 | 26217 | 26 | 0.00 |
| 01/08/2011 | R210 On 04-August-11 | 106.05 | Call | Bond Future | 26117 | 26 | 26117 | 26 | 0.00 |
| 01/08/2011 | R210 On 04-August-11 | 106.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R210 On 04-August-11 | 105.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R210 On 04-August-11 | 106.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R210 On 03-November-11 | | | Bond Future | 132.42 | 132.0482 | 132.4155 | 132.0482 | 585.00 |
| 01/08/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 1415 | 1 | 1415 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/08/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 1365 | 1 | 1365 | 1 | 0.00 |
| 01/08/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 1465 | 1 | 1465 | 1 | 0.00 |
| 01/08/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R211 On 04-August-11 | | | Bond Future | 108.60 | 108.5969 | 108.6031 | 108.5969 | 0.00 |
| 01/08/2011 | R211 On 04-August-11 | 1.50 | Call | Bond Future | 107103 | 107 | 107103 | 107 | 0.00 |
| 01/08/2011 | R211 On 04-August-11 | 1.55 | Call | Bond Future | 107053 | 107 | 107053 | 107 | 0.00 |
| 01/08/2011 | R211 On 04-August-11 | 1.45 | Call | Bond Future | 107153 | 107 | 107153 | 107 | 0.00 |
| 01/08/2011 | R211 On 04-August-11 | 1.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R211 On 04-August-11 | 1.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R211 On 04-August-11 | 1.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R211 On 03-November-11 | | | Bond Future | 110.21 | 110.1993 | 110.2054 | 110.1993 | 529.00 |
| 01/08/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 108955 | 109 | 108955 | 109 | 0.00 |
| 01/08/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 108905 | 109 | 108905 | 109 | 0.00 |
| 01/08/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 109005 | 109 | 109005 | 109 | 0.00 |
| 01/08/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R211 On 02-February-12 | | | Bond Future | 110.55 | 110.5403 | 110.5463 | 110.5403 | 0.00 |
| 01/08/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 46 | 0 | 46 | 0 | 0.00 |
| 01/08/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 96 | 0 | 96 | 0 | 0.00 |
| 01/08/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 01/08/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R212 On 04-August-11 | | | Bond Future | 106.96 | 106.9534 | 106.9614 | 106.9534 | 2,071.00 |
| 01/08/2011 | R212 On 04-August-11 | 2.50 | Call | Bond Future | 104461 | 104 | 104461 | 104 | 0.00 |
| 01/08/2011 | R212 On 04-August-11 | 2.45 | Call | Bond Future | 104511 | 105 | 104511 | 105 | 0.00 |
| 01/08/2011 | R212 On 04-August-11 | 2.55 | Call | Bond Future | 104411 | 104 | 104411 | 104 | 0.00 |
| 01/08/2011 | R212 On 04-August-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R212 On 04-August-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R212 On 04-August-11 | 2.50 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/08/2011 | R212 On 03-November-11 | | | Bond Future | 108.54 | 108.5316 | 108.5394 | 108.5316 | 736.00 |
| 01/08/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 106039 | 106 | 106039 | 106 | 0.00 |
| 01/08/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 105989 | 106 | 105989 | 106 | 0.00 |
| 01/08/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 106089 | 106 | 106089 | 106 | 0.00 |
| 01/08/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R212 On 02-February-12 | | | Bond Future | 108.72 | 108.7165 | 108.7244 | 108.7165 | 0.00 |
| 01/08/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 224 | 0 | 224 | 0 | 0.00 |
| 01/08/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 174 | 0 | 174 | 0 | 0.00 |
| 01/08/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 274 | 0 | 274 | 0 | 0.00 |
| 01/08/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R213 On 04-August-11 | | | Bond Future | 8.74 | 85.9842 | 8.7350 | 85.9842 | 0.00 |
| 01/08/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 5875 | 7 | 5875 | 7 | 0.00 |
| 01/08/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 6784 | 8 | 6784 | 8 | 0.00 |
| 01/08/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 6328 | 7 | 6328 | 7 | 0.00 |
| 01/08/2011 | R213 On 03-November-11 | | | Bond Future | 8.80 | 83.7197 | 8.8040 | 83.7197 | 0.00 |
| 01/08/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 843 | 2 | 843 | 2 | 0.00 |
| 01/08/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 32 | 1 | 32 | 1 | 0.00 |
| 01/08/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 436 | 1 | 436 | 1 | 0.00 |
| 01/08/2011 | R213 On 02-February-12 | | | Bond Future | 8.88 | 84.9914 | 8.8750 | 84.9914 | 0.00 |
| 01/08/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 982 | 0 | 982 | 0 | 0.00 |
| 01/08/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 1370 | 0 | 1370 | 0 | 0.00 |
| 01/08/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 591 | 0 | 591 | 0 | 0.00 |
| 01/08/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/08/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R213 On 03-May-12 | | | Bond Future | 8.95 | 82.7245 | 8.9460 | 82.7245 | 0.00 |
| 01/08/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 2326 | 1 | 2326 | 1 | 0.00 |
| 01/08/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 2699 | 2 | 2699 | 2 | 0.00 |
| 01/08/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 1950 | 1 | 1950 | 1 | 0.00 |
| 01/08/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R213 On 02-August-12 | | | Bond Future | 9.02 | 83.9502 | 9.0210 | 83.9502 | 0.00 |
| 01/08/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 1736 | 1 | 1736 | 1 | 0.00 |
| 01/08/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 2108 | 1 | 2108 | 1 | 0.00 |
| 01/08/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 1362 | 0 | 1362 | 0 | 0.00 |
| 01/08/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | RZ02 On 04-August-11 | | | Bond Future | 0.10 | 175.2175 | 0.1030 | 175.2175 | 0.00 |
| 01/08/2011 | RZ02 On 04-August-11 | 1.00 | Call | Bond Future | 24940 | 25 | 24940 | 25 | 0.00 |
| 01/08/2011 | RZ02 On 04-August-11 | 1.05 | Call | Bond Future | 26199 | 26 | 26199 | 26 | 0.00 |
| 01/08/2011 | RZ02 On 04-August-11 | 0.95 | Call | Bond Future | 23667 | 24 | 23667 | 24 | 0.00 |
| 01/08/2011 | RZ02 On 04-August-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | RZ02 On 04-August-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | RZ02 On 04-August-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |
| 01/08/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 27590 | 28 | 0.00 |
| 01/08/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26333 | 26 | 0.00 |
| 01/08/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 28834 | 29 | 0.00 |
| 01/08/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 01/08/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 01/08/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1491 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/08/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 01/08/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | RZ12 On 04-August-11 | | | Bond Future | 2.03 | 106.8072 | 2.0290 | 106.8072 | 0.00 |
| 01/08/2011 | RZ12 On 04-August-11 | 2.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | RZ12 On 04-August-11 | 1.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | RZ12 On 04-August-11 | 2.05 | Call | Bond Future | 204 | 0 | 204 | 0 | 0.00 |
| 01/08/2011 | RZ12 On 04-August-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | RZ12 On 04-August-11 | 1.95 | Put | Bond Future | 773 | 1 | 773 | 1 | 0.00 |
| 01/08/2011 | RZ12 On 04-August-11 | 2.00 | Put | Bond Future | 283 | 0 | 283 | 0 | 0.00 |
| 01/08/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 01/08/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 01/08/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 01/08/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 01/08/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2011 | TRT1 On 04-August-11 | | | Index Future | 356.18 | 353.6860 | 356.1790 | 353.6860 | 100.00 |
| 01/08/2011 | TRT1 On 03-November-11 | | | Index Future | 361.01 | 358.4770 | 361.0050 | 358.4770 | 0.00 |
| 01/08/2011 | TRT1 On 02-February-12 | | | Index Future | 365.89 | 363.3220 | 365.8850 | 363.3220 | 0.00 |
| 02/08/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2011 | AL7T On 04-August-11 | | | Index Future | 393.68 | 392.2800 | 393.6780 | 392.2800 | 31.00 |
| 02/08/2011 | AL7T On 03-November-11 | | | Index Future | 399.55 | 398.1320 | 399.5500 | 398.1320 | 16.00 |
| 02/08/2011 | AL7T On 02-February-12 | | | Index Future | 405.64 | 404.1960 | 405.6360 | 404.1960 | 0.00 |
| 02/08/2011 | ALBI On 04-August-11 | | | Index Future | 360.83 | 359.4450 | 360.8290 | 359.4450 | 627.00 |
| 02/08/2011 | ALBI On 03-November-11 | | | Index Future | 366.21 | 364.8070 | 366.2110 | 364.8070 | 924.00 |
| 02/08/2011 | ALBI On 02-February-12 | | | Index Future | 371.79 | 370.3630 | 371.7890 | 370.3630 | 0.00 |
| 02/08/2011 | C155 On 31-August-11 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 02/08/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2011 | CAAD On 19-September-11 | | | Can-Do Future | 0.04 | 0.0411 | 0.0382 | 0.0411 | 22,388.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2011 | CAAE On 19-September-11 | | | Can-Do Future | 0.09 | 0.0831 | 0.0921 | 0.0831 | 21,898.00 |
| 02/08/2011 | CAAF On 03-August-11 | | | Can-Do Future | 6.75 | 6.7260 | 6.7502 | 6.7260 | 5,500.00 |
| 02/08/2011 | CAAF On 03-August-11 | 6.70 | Call | Can-Do Future | 55 | 0 | 55 | 0 | 11,000.00 |
| 02/08/2011 | CAAF On 03-August-11 | 6.75 | Call | Can-Do Future | 23 | 0 | 23 | 0 | 0.00 |
| 02/08/2011 | CAAF On 03-August-11 | 6.65 | Call | Can-Do Future | 101 | 0 | 101 | 0 | 0.00 |
| 02/08/2011 | CAAF On 03-August-11 | 6.80 | Call | Can-Do Future | 7 | 0 | 7 | 0 | 11,000.00 |
| 02/08/2011 | CAAF On 03-August-11 | 6.65 | Put | Can-Do Future | 1 | 0 | 1 | 0 | 0.00 |
| 02/08/2011 | CAAF On 03-August-11 | 6.80 | Put | Can-Do Future | 57 | 0 | 57 | 0 | 0.00 |
| 02/08/2011 | CAAF On 03-August-11 | 6.75 | Put | Can-Do Future | 23 | 0 | 23 | 0 | 0.00 |
| 02/08/2011 | CAAF On 03-August-11 | 6.70 | Put | Can-Do Future | 5 | 0 | 5 | 0 | 0.00 |
| 02/08/2011 | CAAG On 24-October-11 | | | Can-Do Future | 6.82 | 6.8056 | 6.8219 | 6.8056 | 0.00 |
| 02/08/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 259 | 0 | 259 | 0 | 0.00 |
| 02/08/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 230 | 0 | 230 | 0 | 0.00 |
| 02/08/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 291 | 0 | 291 | 0 | 0.00 |
| 02/08/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 133 | 0 | 133 | 0 | 14,286.00 |
| 02/08/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 59 | 0 | 59 | 0 | 6,757.00 |
| 02/08/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 637 | 1 | 637 | 1 | 0.00 |
| 02/08/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 119 | 0 | 119 | 0 | 0.00 |
| 02/08/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 311 | 0 | 311 | 0 | 0.00 |
| 02/08/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 158 | 0 | 158 | 0 | 0.00 |
| 02/08/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 137 | 0 | 137 | 0 | 0.00 |
| 02/08/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2011 | CRD1 On 04-August-11 | | | Index Future | 162.86 | 162.5090 | 162.8570 | 162.5090 | 2.00 |
| 02/08/2011 | CRD1 On 03-November-11 | | | Index Future | 165.09 | 164.7110 | 165.0850 | 164.7110 | 0.00 |
| 02/08/2011 | CRD1 On 02-February-12 | | | Index Future | 167.30 | 166.9370 | 167.2950 | 166.9370 | 0.00 |
| 02/08/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2011 | GOVI On 04-August-11 | | | GOVI | 361.58 | 360.2860 | 361.5830 | 360.2860 | 182.00 |
| 02/08/2011 | GOVI On 04-August-11 | 348.00 | Call | GOVI | 135830 | 12 | 135830 | 12 | 0.00 |
| 02/08/2011 | GOVI On 04-August-11 | 348.01 | Call | GOVI | 135730 | 12 | 135730 | 12 | 0.00 |
| 02/08/2011 | GOVI On 04-August-11 | 347.99 | Call | GOVI | 135930 | 12 | 135930 | 12 | 0.00 |
| 02/08/2011 | GOVI On 04-August-11 | 347.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2011 | GOVI On 04-August-11 | 348.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | GOVI On 04-August-11 | 348.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | GOVI On 03-November-11 | | | GOVI | 366.98 | 365.6600 | 366.9760 | 365.6600 | 0.00 |
| 02/08/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 99760 | 9 | 99760 | 9 | 0.00 |
| 02/08/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 99660 | 9 | 99660 | 9 | 0.00 |
| 02/08/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 99860 | 9 | 99860 | 9 | 0.00 |
| 02/08/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | GOVI On 02-February-12 | | | GOVI | 372.57 | 371.2300 | 372.5660 | 371.2300 | 0.00 |
| 02/08/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 35660 | 2 | 35660 | 2 | 0.00 |
| 02/08/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 35560 | 2 | 35560 | 2 | 0.00 |
| 02/08/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 35760 | 2 | 35760 | 2 | 0.00 |
| 02/08/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 02/08/2011 | IGOV On 04-August-11 | | | Index Future | 156.80 | 156.6130 | 156.8030 | 156.6130 | 83.00 |
| 02/08/2011 | IGOV On 03-November-11 | | | Index Future | 159.14 | 158.9490 | 159.1420 | 158.9490 | 0.00 |
| 02/08/2011 | IGOV On 02-February-12 | | | Index Future | 161.57 | 161.3700 | 161.5660 | 161.3700 | 0.00 |
| 02/08/2011 | ILBI On 04-August-11 | | | Index Future | 424.26 | 423.4920 | 424.2560 | 423.4920 | 0.00 |
| 02/08/2011 | ILBI On 02-February-12 | | | Index Future | 437.21 | 436.4190 | 437.2070 | 436.4190 | 29.00 |
| 02/08/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 02/08/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 02/08/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 02/08/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 02/08/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 02/08/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 02/08/2011 | JBAF On 17-August-11 | | | Jibar Tradeable Future | 5.59 | 94.4000 | 5.5900 | 94.4000 | 0.00 |
| 02/08/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.61 | 94.3800 | 5.6100 | 94.3800 | 17,600.00 |
| 02/08/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.63 | 94.3600 | 5.6300 | 94.3600 | 400.00 |
| 02/08/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.67 | 94.3100 | 5.6700 | 94.3100 | 1,000.00 |
| 02/08/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.72 | 94.2500 | 5.7200 | 94.2500 | 5,541.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.77 | 94.1900 | 5.7700 | 94.1900 | 0.00 |
| 02/08/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.93 | 94.0300 | 5.9300 | 94.0300 | 1,090.00 |
| 02/08/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.15 | 93.8000 | 6.1500 | 93.8000 | 2,890.00 |
| 02/08/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.39 | 93.5600 | 6.3900 | 93.5600 | 44,710.00 |
| 02/08/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 6.63 | 93.3200 | 6.6300 | 93.3200 | 490.00 |
| 02/08/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.88 | 93.0700 | 6.8800 | 93.0700 | 290.00 |
| 02/08/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 7.14 | 92.8100 | 7.1400 | 92.8100 | 250.00 |
| 02/08/2011 | JN02 On 04-August-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 02/08/2011 | JN02 On 04-August-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | JN02 On 04-August-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 02/08/2011 | JN02 On 04-August-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | JN02 On 04-August-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 02/08/2011 | JN02 On 04-August-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | JN02 On 04-August-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | JN05 On 04-August-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 02/08/2011 | JN05 On 04-August-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | JN05 On 04-August-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | JN05 On 04-August-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 02/08/2011 | JN05 On 04-August-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | JN05 On 04-August-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 02/08/2011 | JN05 On 04-August-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | JN10 On 04-August-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 02/08/2011 | JN10 On 04-August-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | JN10 On 04-August-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | JN10 On 04-August-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 02/08/2011 | JN10 On 04-August-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | JN10 On 04-August-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 02/08/2011 | JN10 On 04-August-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | OTH1 On 04-August-11 | | | Index Future | 356.37 | 354.5150 | 356.3650 | 354.5150 | 3.00 |
| 02/08/2011 | OTH1 On 03-November-11 | | | Index Future | 361.68 | 359.8030 | 361.6810 | 359.8030 | 0.00 |
| 02/08/2011 | OTH1 On 02-February-12 | | | Index Future | 367.19 | 365.2840 | 367.1900 | 365.2840 | 0.00 |
| 02/08/2011 | R157 On 04-August-11 | | | Bond Future | 7.21 | 127.2854 | 7.2050 | 127.2854 | 7,130.00 |
| 02/08/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 1162 | 1 | 1162 | 1 | 1,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 1358 | 1 | 1358 | 1 | 0.00 |
| 02/08/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 966 | 1 | 966 | 1 | 0.00 |
| 02/08/2011 | R157 On 04-August-11 | 7.20 | Call | Bond Future | 101 | 0 | 101 | 0 | 1,320.00 |
| 02/08/2011 | R157 On 04-August-11 | 8.20 | Call | Bond Future | 3865 | 4 | 3865 | 4 | 0.00 |
| 02/08/2011 | R157 On 04-August-11 | 7.60 | Call | Bond Future | 1553 | 1 | 1553 | 1 | 440.00 |
| 02/08/2011 | R157 On 04-August-11 | 7.80 | Call | Bond Future | 2330 | 2 | 2330 | 2 | 0.00 |
| 02/08/2011 | R157 On 04-August-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 440.00 |
| 02/08/2011 | R157 On 04-August-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,320.00 |
| 02/08/2011 | R157 On 04-August-11 | 7.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R157 On 04-August-11 | 7.20 | Put | Bond Future | 121 | 0 | 121 | 0 | 0.00 |
| 02/08/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R157 On 03-November-11 | | | Bond Future | 7.30 | 122.3533 | 7.2980 | 122.3533 | 3,791.00 |
| 02/08/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 3523 | 3 | 3523 | 3 | 0.00 |
| 02/08/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 3352 | 3 | 3352 | 3 | 0.00 |
| 02/08/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 3694 | 4 | 3694 | 4 | 0.00 |
| 02/08/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 36 | 0 | 36 | 0 | 0.00 |
| 02/08/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 53 | 0 | 53 | 0 | 0.00 |
| 02/08/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 45 | 0 | 45 | 0 | 0.00 |
| 02/08/2011 | R157 On 02-February-12 | | | Bond Future | 7.40 | 124.2176 | 7.3990 | 124.2176 | 0.00 |
| 02/08/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 3961 | 4 | 3961 | 4 | 0.00 |
| 02/08/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 4110 | 4 | 4110 | 4 | 0.00 |
| 02/08/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 3814 | 4 | 3814 | 4 | 0.00 |
| 02/08/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 231 | 0 | 231 | 0 | 0.00 |
| 02/08/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 193 | 0 | 193 | 0 | 0.00 |
| 02/08/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 211 | 0 | 211 | 0 | 0.00 |
| 02/08/2011 | R157 On 03-May-12 | | | Bond Future | 7.52 | 119.2700 | 7.5180 | 119.2700 | 0.00 |
| 02/08/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 2944 | 3 | 2944 | 3 | 0.00 |
| 02/08/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 3065 | 3 | 3065 | 3 | 0.00 |
| 02/08/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 2825 | 3 | 2825 | 3 | 0.00 |
| 02/08/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 647 | 1 | 647 | 1 | 0.00 |
| 02/08/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 572 | 1 | 572 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 608 | 1 | 608 | 1 | 0.00 |
| 02/08/2011 | R157 On 02-August-12 | | | Bond Future | 7.66 | 121.0326 | 7.6630 | 121.0326 | 0.00 |
| 02/08/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 2270 | 2 | 2270 | 2 | 0.00 |
| 02/08/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 2177 | 2 | 2177 | 2 | 0.00 |
| 02/08/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 2364 | 2 | 2364 | 2 | 0.00 |
| 02/08/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 1215 | 1 | 1215 | 1 | 0.00 |
| 02/08/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 1324 | 1 | 1324 | 1 | 0.00 |
| 02/08/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 1269 | 1 | 1269 | 1 | 0.00 |
| 02/08/2011 | R186 On 04-August-11 | | | Bond Future | 8.30 | 119.4958 | 8.3040 | 119.4958 | 5,192.00 |
| 02/08/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 141 | 0 | 141 | 0 | 0.00 |
| 02/08/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 324 | 0 | 324 | 0 | 0.00 |
| 02/08/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 49 | 0 | 49 | 0 | 0.00 |
| 02/08/2011 | R186 On 04-August-11 | 8.35 | Call | Bond Future | 612 | 0 | 612 | 0 | 600.00 |
| 02/08/2011 | R186 On 04-August-11 | 9.70 | Call | Bond Future | 12549 | 12 | 12549 | 12 | 0.00 |
| 02/08/2011 | R186 On 04-August-11 | 8.70 | Call | Bond Future | 3771 | 3 | 3771 | 3 | 200.00 |
| 02/08/2011 | R186 On 04-August-11 | 8.95 | Call | Bond Future | 6063 | 5 | 6063 | 5 | 0.00 |
| 02/08/2011 | R186 On 04-August-11 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 200.00 |
| 02/08/2011 | R186 On 04-August-11 | 9.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 600.00 |
| 02/08/2011 | R186 On 04-August-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 1069 | 2 | 1069 | 2 | 0.00 |
| 02/08/2011 | R186 On 04-August-11 | 8.35 | Put | Bond Future | 165 | 1 | 165 | 1 | 0.00 |
| 02/08/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 363 | 1 | 363 | 1 | 0.00 |
| 02/08/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 669 | 1 | 669 | 1 | 0.00 |
| 02/08/2011 | R186 On 03-November-11 | | | Bond Future | 8.37 | 121.2577 | 8.3720 | 121.2577 | 24,567.00 |
| 02/08/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 6429 | 6 | 6429 | 6 | 0.00 |
| 02/08/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 6799 | 6 | 6799 | 6 | 0.00 |
| 02/08/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 6065 | 5 | 6065 | 5 | 0.00 |
| 02/08/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 4681 | 4 | 4681 | 4 | 5,600.00 |
| 02/08/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 1384 | 1 | 1384 | 1 | 1,275.00 |
| 02/08/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 2395 | 2 | 2395 | 2 | 425.00 |
| 02/08/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 3444 | 3 | 3444 | 3 | 0.00 |
| 02/08/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 7174 | 7 | 7174 | 7 | 0.00 |
| 02/08/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 488 | 1 | 488 | 1 | 1,275.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 1756 | 2 | 1756 | 2 | 425.00 |
| 02/08/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 2606 | 3 | 2606 | 3 | 0.00 |
| 02/08/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 4032 | 5 | 4032 | 5 | 0.00 |
| 02/08/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 711 | 1 | 711 | 1 | 0.00 |
| 02/08/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 1139 | 1 | 1139 | 1 | 0.00 |
| 02/08/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 555 | 1 | 555 | 1 | 0.00 |
| 02/08/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 629 | 1 | 629 | 1 | 0.00 |
| 02/08/2011 | R186 On 02-February-12 | | | Bond Future | 8.44 | 117.8182 | 8.4400 | 117.8182 | 2,500.00 |
| 02/08/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 6921 | 6 | 6921 | 6 | 0.00 |
| 02/08/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 6609 | 6 | 6609 | 6 | 0.00 |
| 02/08/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 7237 | 7 | 7237 | 7 | 0.00 |
| 02/08/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1693 | 2 | 1693 | 2 | 0.00 |
| 02/08/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1948 | 2 | 1948 | 2 | 0.00 |
| 02/08/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1817 | 2 | 1817 | 2 | 0.00 |
| 02/08/2011 | R186 On 03-May-12 | | | Bond Future | 8.51 | 119.5822 | 8.5130 | 119.5822 | 0.00 |
| 02/08/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 7289 | 7 | 7289 | 7 | 0.00 |
| 02/08/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 7004 | 6 | 7004 | 6 | 0.00 |
| 02/08/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 7579 | 7 | 7579 | 7 | 0.00 |
| 02/08/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 2765 | 3 | 2765 | 3 | 0.00 |
| 02/08/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 3065 | 3 | 3065 | 3 | 0.00 |
| 02/08/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 2911 | 3 | 2911 | 3 | 0.00 |
| 02/08/2011 | R186 On 02-August-12 | | | Bond Future | 8.59 | 116.0578 | 8.5930 | 116.0578 | 0.00 |
| 02/08/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 5955 | 5 | 5955 | 5 | 0.00 |
| 02/08/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6214 | 6 | 6214 | 6 | 0.00 |
| 02/08/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 5705 | 5 | 5705 | 5 | 0.00 |
| 02/08/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 4741 | 5 | 4741 | 5 | 0.00 |
| 02/08/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 4359 | 5 | 4359 | 5 | 0.00 |
| 02/08/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 4544 | 5 | 4544 | 5 | 0.00 |
| 02/08/2011 | R189 On 04-August-11 | | | Bond Future | 215.28 | 215.1386 | 215.2801 | 215.1386 | 0.00 |
| 02/08/2011 | R189 On 04-August-11 | 212.00 | Call | Bond Future | 3280 | 3 | 3280 | 3 | 0.00 |
| 02/08/2011 | R189 On 04-August-11 | 212.05 | Call | Bond Future | 3230 | 3 | 3230 | 3 | 0.00 |
| 02/08/2011 | R189 On 04-August-11 | 211.95 | Call | Bond Future | 3330 | 3 | 3330 | 3 | 0.00 |
| 02/08/2011 | R189 On 04-August-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2011 | R189 On 04-August-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R189 On 04-August-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R189 On 03-November-11 | | | Bond Future | 212.35 | 212.2070 | 212.3505 | 212.2070 | 0.00 |
| 02/08/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 350 | 0 | 350 | 0 | 0.00 |
| 02/08/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 400 | 0 | 400 | 0 | 0.00 |
| 02/08/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 300 | 0 | 300 | 0 | 0.00 |
| 02/08/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R197 On 04-August-11 | | | Bond Future | 236.08 | 236.0591 | 236.0766 | 236.0591 | 0.00 |
| 02/08/2011 | R197 On 04-August-11 | 231.50 | Call | Bond Future | 4577 | 5 | 4577 | 5 | 0.00 |
| 02/08/2011 | R197 On 04-August-11 | 231.45 | Call | Bond Future | 4627 | 5 | 4627 | 5 | 0.00 |
| 02/08/2011 | R197 On 04-August-11 | 231.55 | Call | Bond Future | 4527 | 5 | 4527 | 5 | 0.00 |
| 02/08/2011 | R197 On 04-August-11 | 231.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R197 On 04-August-11 | 231.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R197 On 04-August-11 | 231.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R197 On 03-November-11 | | | Bond Future | 239.56 | 239.5417 | 239.5595 | 239.5417 | 205.00 |
| 02/08/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 1059 | 1 | 1059 | 1 | 0.00 |
| 02/08/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 1009 | 1 | 1009 | 1 | 0.00 |
| 02/08/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 1109 | 1 | 1109 | 1 | 0.00 |
| 02/08/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R201 On 04-August-11 | | | Bond Future | 6.85 | 106.6962 | 6.8490 | 106.6962 | 395.00 |
| 02/08/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 1220 | 1 | 1220 | 1 | 0.00 |
| 02/08/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 1370 | 1 | 1370 | 1 | 0.00 |
| 02/08/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 1068 | 1 | 1068 | 1 | 0.00 |
| 02/08/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R201 On 03-November-11 | | | Bond Future | 6.92 | 108.2705 | 6.9220 | 108.2705 | 953.00 |
| 02/08/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 3036 | 3 | 3036 | 3 | 0.00 |
| 02/08/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 2903 | 3 | 2903 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 3170 | 3 | 3170 | 3 | 0.00 |
| 02/08/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 02/08/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 24 | 0 | 24 | 0 | 0.00 |
| 02/08/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 02/08/2011 | R201 On 02-February-12 | | | Bond Future | 7.00 | 105.5086 | 6.9960 | 105.5086 | 0.00 |
| 02/08/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 3315 | 3 | 3315 | 3 | 0.00 |
| 02/08/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 3434 | 3 | 3434 | 3 | 0.00 |
| 02/08/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 3198 | 3 | 3198 | 3 | 0.00 |
| 02/08/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 88 | 0 | 88 | 0 | 0.00 |
| 02/08/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 71 | 0 | 71 | 0 | 0.00 |
| 02/08/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 78 | 0 | 78 | 0 | 0.00 |
| 02/08/2011 | R201 On 03-May-12 | | | Bond Future | 7.09 | 107.0930 | 7.0930 | 107.0930 | 0.00 |
| 02/08/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 2026 | 2 | 2026 | 2 | 0.00 |
| 02/08/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 2116 | 2 | 2116 | 2 | 0.00 |
| 02/08/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 1938 | 2 | 1938 | 2 | 0.00 |
| 02/08/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 486 | 1 | 486 | 1 | 0.00 |
| 02/08/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 428 | 0 | 428 | 0 | 0.00 |
| 02/08/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 456 | 0 | 456 | 0 | 0.00 |
| 02/08/2011 | R201 On 02-August-12 | | | Bond Future | 7.22 | 104.2672 | 7.2230 | 104.2672 | 0.00 |
| 02/08/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 1471 | 1 | 1471 | 1 | 0.00 |
| 02/08/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 1401 | 1 | 1401 | 1 | 0.00 |
| 02/08/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 1543 | 1 | 1543 | 1 | 0.00 |
| 02/08/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 830 | 1 | 830 | 1 | 0.00 |
| 02/08/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 905 | 1 | 905 | 1 | 0.00 |
| 02/08/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 866 | 1 | 866 | 1 | 0.00 |
| 02/08/2011 | R202 On 04-August-11 | | | Bond Future | 176.25 | 175.3929 | 176.2502 | 175.3929 | 90.00 |
| 02/08/2011 | R202 On 04-August-11 | 1.00 | Call | Bond Future | 175250 | 174 | 175250 | 174 | 0.00 |
| 02/08/2011 | R202 On 04-August-11 | 0.95 | Call | Bond Future | 175300 | 174 | 175300 | 174 | 0.00 |
| 02/08/2011 | R202 On 04-August-11 | 1.05 | Call | Bond Future | 175200 | 174 | 175200 | 174 | 0.00 |
| 02/08/2011 | R202 On 04-August-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R202 On 04-August-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R202 On 04-August-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R202 On 03-November-11 | | | Bond Future | 178.85 | 177.9805 | 178.8504 | 177.9805 | 22,733.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 178350 | 177 | 178350 | 177 | 0.00 |
| 02/08/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 178300 | 177 | 178300 | 177 | 0.00 |
| 02/08/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 178400 | 178 | 178400 | 178 | 0.00 |
| 02/08/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R202 On 02-February-12 | | | Bond Future | 178.91 | 178.0269 | 178.9098 | 178.0269 | 0.00 |
| 02/08/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 1910 | 1 | 1910 | 1 | 0.00 |
| 02/08/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 1860 | 1 | 1860 | 1 | 0.00 |
| 02/08/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 1960 | 1 | 1960 | 1 | 0.00 |
| 02/08/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R203 On 04-August-11 | | | Bond Future | 7.76 | 105.4275 | 7.7600 | 105.4275 | 824.00 |
| 02/08/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 1158 | 1 | 1158 | 1 | 0.00 |
| 02/08/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 919 | 1 | 919 | 1 | 0.00 |
| 02/08/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 1397 | 1 | 1397 | 1 | 0.00 |
| 02/08/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 02/08/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 02/08/2011 | R203 On 03-November-11 | | | Bond Future | 7.85 | 102.8223 | 7.8520 | 102.8223 | 1,604.00 |
| 02/08/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 3182 | 3 | 3182 | 3 | 0.00 |
| 02/08/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 3379 | 3 | 3379 | 3 | 0.00 |
| 02/08/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 2989 | 3 | 2989 | 3 | 0.00 |
| 02/08/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 240 | 0 | 240 | 0 | 0.00 |
| 02/08/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 180 | 0 | 180 | 0 | 0.00 |
| 02/08/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 208 | 0 | 208 | 0 | 0.00 |
| 02/08/2011 | R203 On 02-February-12 | | | Bond Future | 7.95 | 104.3889 | 7.9480 | 104.3889 | 0.00 |
| 02/08/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 4042 | 4 | 4042 | 4 | 0.00 |
| 02/08/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 3869 | 4 | 3869 | 4 | 0.00 |
| 02/08/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 4221 | 4 | 4221 | 4 | 0.00 |
| 02/08/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 483 | 1 | 483 | 1 | 0.00 |
| 02/08/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 561 | 1 | 561 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 519 | 1 | 519 | 1 | 0.00 |
| 02/08/2011 | R203 On 03-May-12 | | | Bond Future | 8.06 | 101.7920 | 8.0550 | 101.7920 | 0.00 |
| 02/08/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 3875 | 4 | 3875 | 4 | 0.00 |
| 02/08/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 4030 | 4 | 4030 | 4 | 0.00 |
| 02/08/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 3723 | 4 | 3723 | 4 | 0.00 |
| 02/08/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 993 | 1 | 993 | 1 | 0.00 |
| 02/08/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 885 | 1 | 885 | 1 | 0.00 |
| 02/08/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 938 | 1 | 938 | 1 | 0.00 |
| 02/08/2011 | R203 On 02-August-12 | | | Bond Future | 8.18 | 103.2941 | 8.1780 | 103.2941 | 0.00 |
| 02/08/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 2878 | 3 | 2878 | 3 | 0.00 |
| 02/08/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 2748 | 3 | 2748 | 3 | 0.00 |
| 02/08/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 3012 | 3 | 3012 | 3 | 0.00 |
| 02/08/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1495 | 2 | 1495 | 2 | 0.00 |
| 02/08/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1636 | 2 | 1636 | 2 | 0.00 |
| 02/08/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1563 | 2 | 1563 | 2 | 0.00 |
| 02/08/2011 | R204 On 04-August-11 | | | Bond Future | 7.96 | 101.0719 | 7.9550 | 101.0719 | 220.00 |
| 02/08/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 327 | 0 | 327 | 0 | 0.00 |
| 02/08/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 547 | 0 | 547 | 0 | 0.00 |
| 02/08/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 163 | 0 | 163 | 0 | 0.00 |
| 02/08/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 191 | 0 | 191 | 0 | 0.00 |
| 02/08/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 26 | 0 | 26 | 0 | 0.00 |
| 02/08/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 80 | 0 | 80 | 0 | 0.00 |
| 02/08/2011 | R204 On 03-November-11 | | | Bond Future | 8.04 | 102.5659 | 8.0420 | 102.5659 | 2,121.00 |
| 02/08/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 3910 | 4 | 3910 | 4 | 0.00 |
| 02/08/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 3689 | 3 | 3689 | 3 | 0.00 |
| 02/08/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 4134 | 4 | 4134 | 4 | 0.00 |
| 02/08/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 191 | 0 | 191 | 0 | 0.00 |
| 02/08/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 255 | 0 | 255 | 0 | 0.00 |
| 02/08/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 221 | 0 | 221 | 0 | 0.00 |
| 02/08/2011 | R204 On 02-February-12 | | | Bond Future | 8.13 | 100.0916 | 8.1310 | 100.0916 | 0.00 |
| 02/08/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 4887 | 5 | 4887 | 5 | 0.00 |
| 02/08/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 5089 | 5 | 5089 | 5 | 0.00 |
| 02/08/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 4687 | 4 | 4687 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 567 | 1 | 567 | 1 | 0.00 |
| 02/08/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 481 | 1 | 481 | 1 | 0.00 |
| 02/08/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 523 | 1 | 523 | 1 | 0.00 |
| 02/08/2011 | R204 On 03-May-12 | | | Bond Future | 8.23 | 101.5982 | 8.2310 | 101.5982 | 0.00 |
| 02/08/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 3964 | 4 | 3964 | 4 | 0.00 |
| 02/08/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 3801 | 4 | 3801 | 4 | 0.00 |
| 02/08/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 4131 | 4 | 4131 | 4 | 0.00 |
| 02/08/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1341 | 1 | 1341 | 1 | 0.00 |
| 02/08/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1494 | 2 | 1494 | 2 | 0.00 |
| 02/08/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1415 | 2 | 1415 | 2 | 0.00 |
| 02/08/2011 | R204 On 02-August-12 | | | Bond Future | 8.34 | 99.0687 | 8.3440 | 99.0687 | 0.00 |
| 02/08/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 2961 | 3 | 2961 | 3 | 0.00 |
| 02/08/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 3105 | 3 | 3105 | 3 | 0.00 |
| 02/08/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 2821 | 3 | 2821 | 3 | 0.00 |
| 02/08/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2312 | 2 | 2312 | 2 | 0.00 |
| 02/08/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 2119 | 2 | 2119 | 2 | 0.00 |
| 02/08/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2213 | 2 | 2213 | 2 | 0.00 |
| 02/08/2011 | R206 On 04-August-11 | | | Bond Future | 6.58 | 102.5036 | 6.5780 | 102.5036 | 9,866.00 |
| 02/08/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 940 | 1 | 940 | 1 | 0.00 |
| 02/08/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 829 | 1 | 829 | 1 | 0.00 |
| 02/08/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 1051 | 1 | 1051 | 1 | 0.00 |
| 02/08/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R206 On 03-November-11 | | | Bond Future | 6.64 | 104.0157 | 6.6390 | 104.0157 | 12,577.00 |
| 02/08/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 2232 | 2 | 2232 | 2 | 0.00 |
| 02/08/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 2328 | 2 | 2328 | 2 | 0.00 |
| 02/08/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 2136 | 2 | 2136 | 2 | 0.00 |
| 02/08/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 14 | 0 | 14 | 0 | 0.00 |
| 02/08/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 02/08/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 02/08/2011 | R206 On 02-February-12 | | | Bond Future | 6.70 | 101.8347 | 6.7020 | 101.8347 | 0.00 |
| 02/08/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 2363 | 2 | 2363 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 2281 | 2 | 2281 | 2 | 0.00 |
| 02/08/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 2445 | 2 | 2445 | 2 | 0.00 |
| 02/08/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 48 | 0 | 48 | 0 | 0.00 |
| 02/08/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 59 | 0 | 59 | 0 | 0.00 |
| 02/08/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 54 | 0 | 54 | 0 | 0.00 |
| 02/08/2011 | R206 On 03-May-12 | | | Bond Future | 6.81 | 103.3643 | 6.8050 | 103.3643 | 0.00 |
| 02/08/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 1411 | 1 | 1411 | 1 | 0.00 |
| 02/08/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 1472 | 1 | 1472 | 1 | 0.00 |
| 02/08/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 1353 | 1 | 1353 | 1 | 0.00 |
| 02/08/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 339 | 0 | 339 | 0 | 0.00 |
| 02/08/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 302 | 0 | 302 | 0 | 0.00 |
| 02/08/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 319 | 0 | 319 | 0 | 0.00 |
| 02/08/2011 | R206 On 02-August-12 | | | Bond Future | 6.96 | 101.1276 | 6.9600 | 101.1276 | 0.00 |
| 02/08/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 919 | 1 | 919 | 1 | 0.00 |
| 02/08/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 876 | 1 | 876 | 1 | 0.00 |
| 02/08/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 963 | 1 | 963 | 1 | 0.00 |
| 02/08/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 504 | 1 | 504 | 1 | 0.00 |
| 02/08/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 552 | 1 | 552 | 1 | 0.00 |
| 02/08/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 528 | 1 | 528 | 1 | 0.00 |
| 02/08/2011 | R207 On 04-August-11 | | | Bond Future | 8.05 | 95.2958 | 8.0540 | 95.2958 | 6,115.00 |
| 02/08/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 1139 | 1 | 1139 | 1 | 0.00 |
| 02/08/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 1425 | 1 | 1425 | 1 | 0.00 |
| 02/08/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 856 | 1 | 856 | 1 | 0.00 |
| 02/08/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 02/08/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 02/08/2011 | R207 On 03-November-11 | | | Bond Future | 8.13 | 96.7013 | 8.1340 | 96.7013 | 610.00 |
| 02/08/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 3734 | 3 | 3734 | 3 | 0.00 |
| 02/08/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 3966 | 4 | 3966 | 4 | 0.00 |
| 02/08/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 3506 | 3 | 3506 | 3 | 0.00 |
| 02/08/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 2067 | 0 | 2067 | 0 | 0.00 |
| 02/08/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 778 | 0 | 778 | 0 | 2,000.00 |
| 02/08/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 1404 | 0 | 1404 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 1313 | 0 | 1313 | 0 | 2,000.00 |
| 02/08/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 846 | 0 | 846 | 0 | 2,000.00 |
| 02/08/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 348 | 0 | 348 | 0 | 0.00 |
| 02/08/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 2123 | 0 | 2123 | 0 | 0.00 |
| 02/08/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 264 | 0 | 264 | 0 | 0.00 |
| 02/08/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 304 | 0 | 304 | 0 | 0.00 |
| 02/08/2011 | R207 On 02-February-12 | | | Bond Future | 8.22 | 94.5330 | 8.2160 | 94.5330 | 0.00 |
| 02/08/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 4914 | 5 | 4914 | 5 | 0.00 |
| 02/08/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 5123 | 5 | 5123 | 5 | 0.00 |
| 02/08/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 4708 | 4 | 4708 | 4 | 0.00 |
| 02/08/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 745 | 1 | 745 | 1 | 0.00 |
| 02/08/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 637 | 1 | 637 | 1 | 0.00 |
| 02/08/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 689 | 1 | 689 | 1 | 0.00 |
| 02/08/2011 | R207 On 03-May-12 | | | Bond Future | 8.31 | 95.9538 | 8.3090 | 95.9538 | 0.00 |
| 02/08/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4015 | 4 | 4015 | 4 | 0.00 |
| 02/08/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 3845 | 4 | 3845 | 4 | 0.00 |
| 02/08/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4189 | 4 | 4189 | 4 | 0.00 |
| 02/08/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1589 | 2 | 1589 | 2 | 0.00 |
| 02/08/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1767 | 2 | 1767 | 2 | 0.00 |
| 02/08/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1675 | 2 | 1675 | 2 | 0.00 |
| 02/08/2011 | R207 On 02-August-12 | | | Bond Future | 8.41 | 93.7297 | 8.4130 | 93.7297 | 0.00 |
| 02/08/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 3750 | 4 | 3750 | 4 | 0.00 |
| 02/08/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 3916 | 4 | 3916 | 4 | 0.00 |
| 02/08/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 3588 | 3 | 3588 | 3 | 0.00 |
| 02/08/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2102 | 2 | 2102 | 2 | 0.00 |
| 02/08/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 1919 | 2 | 1919 | 2 | 0.00 |
| 02/08/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2008 | 2 | 2008 | 2 | 0.00 |
| 02/08/2011 | R208 On 04-August-11 | | | Bond Future | 8.08 | 93.2273 | 8.0840 | 93.2273 | 1,511.00 |
| 02/08/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 1031 | 1 | 1031 | 1 | 0.00 |
| 02/08/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 1334 | 1 | 1334 | 1 | 0.00 |
| 02/08/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 738 | 0 | 738 | 0 | 0.00 |
| 02/08/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 02/08/2011 | R208 On 04-August-11 | 8.30 | Put | Bond 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 02/08/2011 | R208 On 03-November-11 | | | Bond Future | 8.16 | 91.2036 | 8.1580 | 91.2036 | 5,948.00 |
| 02/08/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 3889 | 4 | 3889 | 4 | 0.00 |
| 02/08/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 4131 | 4 | 4131 | 4 | 0.00 |
| 02/08/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 3650 | 3 | 3650 | 3 | 0.00 |
| 02/08/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 918 | 1 | 918 | 1 | 1,995.00 |
| 02/08/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 4628 | 4 | 4628 | 4 | 0.00 |
| 02/08/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 1615 | 1 | 1615 | 1 | 665.00 |
| 02/08/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 2339 | 2 | 2339 | 2 | 0.00 |
| 02/08/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 880 | 1 | 880 | 1 | 665.00 |
| 02/08/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 247 | 0 | 247 | 0 | 1,995.00 |
| 02/08/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 1360 | 2 | 1360 | 2 | 0.00 |
| 02/08/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 423 | 1 | 423 | 1 | 0.00 |
| 02/08/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 2197 | 2 | 2197 | 2 | 0.00 |
| 02/08/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 324 | 0 | 324 | 0 | 0.00 |
| 02/08/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 371 | 0 | 371 | 0 | 0.00 |
| 02/08/2011 | R208 On 02-February-12 | | | Bond Future | 8.23 | 92.5917 | 8.2330 | 92.5917 | 0.00 |
| 02/08/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 5195 | 5 | 5195 | 5 | 0.00 |
| 02/08/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 4976 | 5 | 4976 | 5 | 0.00 |
| 02/08/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 5418 | 5 | 5418 | 5 | 0.00 |
| 02/08/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 714 | 1 | 714 | 1 | 0.00 |
| 02/08/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 831 | 1 | 831 | 1 | 0.00 |
| 02/08/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 770 | 1 | 770 | 1 | 0.00 |
| 02/08/2011 | R208 On 03-May-12 | | | Bond Future | 8.32 | 90.5861 | 8.3150 | 90.5861 | 0.00 |
| 02/08/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5237 | 5 | 5237 | 5 | 0.00 |
| 02/08/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5439 | 5 | 5439 | 5 | 0.00 |
| 02/08/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5038 | 5 | 5038 | 5 | 0.00 |
| 02/08/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1440 | 2 | 1440 | 2 | 0.00 |
| 02/08/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1291 | 1 | 1291 | 1 | 0.00 |
| 02/08/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1364 | 1 | 1364 | 1 | 0.00 |
| 02/08/2011 | R208 On 02-August-12 | | | Bond Future | 8.41 | 91.9286 | 8.4060 | 91.9286 | 0.00 |
| 02/08/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4070 | 4 | 4070 | 4 | 0.00 |
| 02/08/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 3893 | 4 | 3893 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 4252 | 4 | 4252 | 4 | 0.00 |
| 02/08/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2053 | 2 | 2053 | 2 | 0.00 |
| 02/08/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2245 | 2 | 2245 | 2 | 0.00 |
| 02/08/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2146 | 2 | 2146 | 2 | 0.00 |
| 02/08/2011 | R209 On 04-August-11 | | | Bond Future | 8.64 | 77.1807 | 8.6430 | 77.1807 | 0.00 |
| 02/08/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 02/08/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 52 | 0 | 52 | 0 | 0.00 |
| 02/08/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 02/08/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 10513 | 10 | 10513 | 10 | 0.00 |
| 02/08/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 1601 | 2 | 1601 | 2 | 0.00 |
| 02/08/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 815 | 2 | 815 | 2 | 0.00 |
| 02/08/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 1194 | 2 | 1194 | 2 | 0.00 |
| 02/08/2011 | R209 On 03-November-11 | | | Bond Future | 8.70 | 75.1759 | 8.7030 | 75.1759 | 2,736.00 |
| 02/08/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 2260 | 2 | 2260 | 2 | 0.00 |
| 02/08/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 2477 | 2 | 2477 | 2 | 0.00 |
| 02/08/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 2053 | 2 | 2053 | 2 | 0.00 |
| 02/08/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 2077 | 3 | 2077 | 3 | 0.00 |
| 02/08/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 1703 | 2 | 1703 | 2 | 0.00 |
| 02/08/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 1883 | 2 | 1883 | 2 | 0.00 |
| 02/08/2011 | R209 On 02-February-12 | | | Bond Future | 8.76 | 76.3172 | 8.7620 | 76.3172 | 0.00 |
| 02/08/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 4196 | 4 | 4196 | 4 | 0.00 |
| 02/08/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 4428 | 4 | 4428 | 4 | 0.00 |
| 02/08/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3971 | 4 | 3971 | 4 | 0.00 |
| 02/08/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2500 | 3 | 2500 | 3 | 0.00 |
| 02/08/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2193 | 3 | 2193 | 3 | 0.00 |
| 02/08/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2341 | 3 | 2341 | 3 | 0.00 |
| 02/08/2011 | R209 On 03-May-12 | | | Bond Future | 8.82 | 74.3164 | 8.8240 | 74.3164 | 0.00 |
| 02/08/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 4650 | 4 | 4650 | 4 | 0.00 |
| 02/08/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 4437 | 4 | 4437 | 4 | 0.00 |
| 02/08/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4867 | 4 | 4867 | 4 | 0.00 |
| 02/08/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3125 | 3 | 3125 | 3 | 0.00 |
| 02/08/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 3457 | 4 | 3457 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 3287 | 4 | 3287 | 4 | 0.00 |
| 02/08/2011 | R209 On 02-August-12 | | | Bond Future | 8.89 | 75.4130 | 8.8910 | 75.4130 | 0.00 |
| 02/08/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5894 | 5 | 5894 | 5 | 0.00 |
| 02/08/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 6124 | 6 | 6124 | 6 | 0.00 |
| 02/08/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5670 | 5 | 5670 | 5 | 0.00 |
| 02/08/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 3334 | 4 | 3334 | 4 | 0.00 |
| 02/08/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 3057 | 3 | 3057 | 3 | 0.00 |
| 02/08/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 3191 | 4 | 3191 | 4 | 0.00 |
| 02/08/2011 | R210 On 04-August-11 | | | Bond Future | 132.18 | 132.1670 | 132.1769 | 132.1670 | 90.00 |
| 02/08/2011 | R210 On 04-August-11 | 106.00 | Call | Bond Future | 26177 | 26 | 26177 | 26 | 0.00 |
| 02/08/2011 | R210 On 04-August-11 | 106.05 | Call | Bond Future | 26127 | 26 | 26127 | 26 | 0.00 |
| 02/08/2011 | R210 On 04-August-11 | 105.95 | Call | Bond Future | 26227 | 26 | 26227 | 26 | 0.00 |
| 02/08/2011 | R210 On 04-August-11 | 105.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R210 On 04-August-11 | 106.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R210 On 04-August-11 | 106.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R210 On 03-November-11 | | | Bond Future | 132.43 | 132.4155 | 132.4255 | 132.4155 | 685.00 |
| 02/08/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 1425 | 1 | 1425 | 1 | 0.00 |
| 02/08/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 1475 | 1 | 1475 | 1 | 0.00 |
| 02/08/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 1375 | 1 | 1375 | 1 | 0.00 |
| 02/08/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R211 On 04-August-11 | | | Bond Future | 108.66 | 108.6031 | 108.6649 | 108.6031 | 0.00 |
| 02/08/2011 | R211 On 04-August-11 | 1.50 | Call | Bond Future | 107165 | 107 | 107165 | 107 | 0.00 |
| 02/08/2011 | R211 On 04-August-11 | 1.45 | Call | Bond Future | 107215 | 107 | 107215 | 107 | 0.00 |
| 02/08/2011 | R211 On 04-August-11 | 1.55 | Call | Bond Future | 107115 | 107 | 107115 | 107 | 0.00 |
| 02/08/2011 | R211 On 04-August-11 | 1.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R211 On 04-August-11 | 1.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R211 On 04-August-11 | 1.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R211 On 03-November-11 | | | Bond Future | 110.27 | 110.2054 | 110.2681 | 110.2054 | 529.00 |
| 02/08/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 109018 | 109 | 109018 | 109 | 0.00 |
| 02/08/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 108968 | 109 | 108968 | 109 | 0.00 |
| 02/08/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 109068 | 109 | 109068 | 109 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R211 On 02-February-12 | | | Bond Future | 110.61 | 110.5463 | 110.6098 | 110.5463 | 0.00 |
| 02/08/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 110 | 0 | 110 | 0 | 0.00 |
| 02/08/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 60 | 0 | 60 | 0 | 0.00 |
| 02/08/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 160 | 0 | 160 | 0 | 0.00 |
| 02/08/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R212 On 04-August-11 | | | Bond Future | 107.02 | 106.9614 | 107.0180 | 106.9614 | 0.00 |
| 02/08/2011 | R212 On 04-August-11 | 2.50 | Call | Bond Future | 104518 | 104 | 104518 | 104 | 0.00 |
| 02/08/2011 | R212 On 04-August-11 | 2.55 | Call | Bond Future | 104468 | 104 | 104468 | 104 | 0.00 |
| 02/08/2011 | R212 On 04-August-11 | 2.45 | Call | Bond Future | 104568 | 105 | 104568 | 105 | 0.00 |
| 02/08/2011 | R212 On 04-August-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R212 On 04-August-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R212 On 04-August-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R212 On 03-November-11 | | | Bond Future | 108.60 | 108.5394 | 108.5968 | 108.5394 | 3,073.00 |
| 02/08/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 106097 | 106 | 106097 | 106 | 0.00 |
| 02/08/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 106047 | 106 | 106047 | 106 | 0.00 |
| 02/08/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 106147 | 106 | 106147 | 106 | 0.00 |
| 02/08/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R212 On 02-February-12 | | | Bond Future | 108.78 | 108.7244 | 108.7825 | 108.7244 | 0.00 |
| 02/08/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 283 | 0 | 283 | 0 | 0.00 |
| 02/08/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 333 | 0 | 333 | 0 | 0.00 |
| 02/08/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 233 | 0 | 233 | 0 | 0.00 |
| 02/08/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R213 On 04-August-11 | | | Bond Future | 8.64 | 86.9617 | 8.6440 | 86.9617 | 0.00 |
| 02/08/2011 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 5128 | 6 | 5128 | 6 | 0.00 |
| 02/08/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 6037 | 7 | 6037 | 7 | 0.00 |
| 02/08/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 5581 | 6 | 5581 | 6 | 0.00 |
| 02/08/2011 | R213 On 03-November-11 | | | Bond Future | 8.71 | 84.7077 | 8.7100 | 84.7077 | 0.00 |
| 02/08/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 325 | 0 | 325 | 0 | 0.00 |
| 02/08/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 729 | 0 | 729 | 0 | 0.00 |
| 02/08/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 82 | 1 | 82 | 1 | 0.00 |
| 02/08/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R213 On 02-February-12 | | | Bond Future | 8.78 | 85.9967 | 8.7780 | 85.9967 | 0.00 |
| 02/08/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 1756 | 1 | 1756 | 1 | 0.00 |
| 02/08/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 2144 | 1 | 2144 | 1 | 0.00 |
| 02/08/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 1366 | 1 | 1366 | 1 | 0.00 |
| 02/08/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R213 On 03-May-12 | | | Bond Future | 8.85 | 83.7469 | 8.8470 | 83.7469 | 0.00 |
| 02/08/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 3105 | 2 | 3105 | 2 | 0.00 |
| 02/08/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 3479 | 3 | 3479 | 3 | 0.00 |
| 02/08/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 2730 | 2 | 2730 | 2 | 0.00 |
| 02/08/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R213 On 02-August-12 | | | Bond Future | 8.92 | 84.9881 | 8.9190 | 84.9881 | 0.00 |
| 02/08/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 2528 | 2 | 2528 | 2 | 0.00 |
| 02/08/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 2900 | 2 | 2900 | 2 | 0.00 |
| 02/08/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 2153 | 1 | 2153 | 1 | 0.00 |
| 02/08/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2011 | RZ02 On 04-August-11 | | | Bond Future | 0.10 | 175.2175 | 0.1030 | 175.2175 | 0.00 |
| 02/08/2011 | RZ02 On 04-August-11 | 1.00 | Call | Bond Future | 24940 | 25 | 24940 | 25 | 0.00 |
| 02/08/2011 | RZ02 On 04-August-11 | 1.05 | Call | Bond Future | 26199 | 26 | 26199 | 26 | 0.00 |
| 02/08/2011 | RZ02 On 04-August-11 | 0.95 | Call | Bond Future | 23667 | 24 | 23667 | 24 | 0.00 |
| 02/08/2011 | RZ02 On 04-August-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | RZ02 On 04-August-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | RZ02 On 04-August-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |
| 02/08/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 27590 | 28 | 0.00 |
| 02/08/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26333 | 26 | 0.00 |
| 02/08/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 28834 | 29 | 0.00 |
| 02/08/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 02/08/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 02/08/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 02/08/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 02/08/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | RZ12 On 04-August-11 | | | Bond Future | 2.03 | 106.8072 | 2.0290 | 106.8072 | 0.00 |
| 02/08/2011 | RZ12 On 04-August-11 | 2.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | RZ12 On 04-August-11 | 1.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | RZ12 On 04-August-11 | 2.05 | Call | Bond Future | 204 | 0 | 204 | 0 | 0.00 |
| 02/08/2011 | RZ12 On 04-August-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | RZ12 On 04-August-11 | 1.95 | Put | Bond Future | 773 | 1 | 773 | 1 | 0.00 |
| 02/08/2011 | RZ12 On 04-August-11 | 2.00 | Put | Bond Future | 283 | 0 | 283 | 0 | 0.00 |
| 02/08/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 02/08/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 02/08/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 02/08/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 02/08/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2011 | TRT1 On 04-August-11 | | | Index Future | 357.47 | 356.1790 | 357.4730 | 356.1790 | 100.00 |
| 02/08/2011 | TRT1 On 03-November-11 | | | Index Future | 362.36 | 361.0050 | 362.3640 | 361.0050 | 0.00 |
| 02/08/2011 | TRT1 On 02-February-12 | | | Index Future | 367.22 | 365.8850 | 367.2150 | 365.8850 | 0.00 |
| 03/08/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2011 | AL7T On 04-August-11 | | | Index Future | 395.61 | 393.6780 | 395.6100 | 393.6780 | 31.00 |
| 03/08/2011 | AL7T On 03-November-11 | | | Index Future | 401.51 | 399.5500 | 401.5100 | 399.5500 | 16.00 |
| 03/08/2011 | AL7T On 02-February-12 | | | Index Future | 407.63 | 405.6360 | 407.6260 | 405.6360 | 0.00 |
| 03/08/2011 | ALBI On 04-August-11 | | | Index Future | 362.57 | 360.8290 | 362.5660 | 360.8290 | 527.00 |
| 03/08/2011 | ALBI On 03-November-11 | | | Index Future | 367.97 | 366.2110 | 367.9740 | 366.2110 | 1,021.00 |
| 03/08/2011 | ALBI On 02-February-12 | | | Index Future | 373.58 | 371.7890 | 373.5790 | 371.7890 | 0.00 |
| 03/08/2011 | C155 On 31-August-11 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 03/08/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2011 | CAAD On 19-September-11 | | | Can-Do Future | 0.04 | 0.0382 | 0.0360 | 0.0382 | 22,388.00 |
| 03/08/2011 | CAAE On 19-September-11 | | | Can-Do Future | 0.10 | 0.0921 | 0.0997 | 0.0921 | 21,898.00 |
| 03/08/2011 | CAAF On 03-August-11 | | | Can-Do Future | 6.75 | 6.7502 | 6.7511 | 6.7502 | 0.00 |
| 03/08/2011 | CAAF On 03-August-11 | 6.70 | Call | Can-Do Future | 51 | 0 | 51 | 0 | 0.00 |
| 03/08/2011 | CAAF On 03-August-11 | 6.80 | Call | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | CAAF On 03-August-11 | 6.75 | Call | Can-Do Future | 1 | 0 | 1 | 0 | 0.00 |
| 03/08/2011 | CAAF On 03-August-11 | 6.65 | Call | Can-Do Future | 101 | 0 | 101 | 0 | 0.00 |
| 03/08/2011 | CAAF On 03-August-11 | 6.65 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | CAAF On 03-August-11 | 6.80 | Put | Can-Do Future | 49 | 0 | 49 | 0 | 0.00 |
| 03/08/2011 | CAAF On 03-August-11 | 6.75 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | CAAF On 03-August-11 | 6.70 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | CAAG On 24-October-11 | | | Can-Do Future | 6.83 | 6.8219 | 6.8303 | 6.8219 | 0.00 |
| 03/08/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 267 | 0 | 267 | 0 | 0.00 |
| 03/08/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 237 | 0 | 237 | 0 | 0.00 |
| 03/08/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 298 | 0 | 298 | 0 | 0.00 |
| 03/08/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 139 | 0 | 139 | 0 | 14,286.00 |
| 03/08/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 62 | 0 | 62 | 0 | 6,757.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 632 | 1 | 632 | 1 | 0.00 |
| 03/08/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 118 | 0 | 118 | 0 | 0.00 |
| 03/08/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 309 | 0 | 309 | 0 | 0.00 |
| 03/08/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 157 | 0 | 157 | 0 | 0.00 |
| 03/08/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 137 | 0 | 137 | 0 | 0.00 |
| 03/08/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2011 | CRD1 On 04-August-11 | | | Index Future | 163.35 | 162.8570 | 163.3480 | 162.8570 | 2.00 |
| 03/08/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 03/08/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 03/08/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2011 | GOVI On 04-August-11 | | | GOVI | 363.24 | 361.5830 | 363.2360 | 361.5830 | 68.00 |
| 03/08/2011 | GOVI On 04-August-11 | 348.00 | Call | GOVI | 152360 | 14 | 152360 | 14 | 0.00 |
| 03/08/2011 | GOVI On 04-August-11 | 348.01 | Call | GOVI | 152260 | 14 | 152260 | 14 | 0.00 |
| 03/08/2011 | GOVI On 04-August-11 | 347.99 | Call | GOVI | 152460 | 14 | 152460 | 14 | 0.00 |
| 03/08/2011 | GOVI On 04-August-11 | 347.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | GOVI On 04-August-11 | 348.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | GOVI On 04-August-11 | 348.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | GOVI On 03-November-11 | | | GOVI | 368.65 | 366.9760 | 368.6540 | 366.9760 | 114.00 |
| 03/08/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 116540 | 10 | 116540 | 10 | 0.00 |
| 03/08/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 116440 | 10 | 116440 | 10 | 0.00 |
| 03/08/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 116640 | 10 | 116640 | 10 | 0.00 |
| 03/08/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | GOVI On 02-February-12 | | | GOVI | 374.27 | 372.5660 | 374.2690 | 372.5660 | 0.00 |
| 03/08/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 52690 | 4 | 52690 | 4 | 0.00 |
| 03/08/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 52590 | 4 | 52590 | 4 | 0.00 |
| 03/08/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 52790 | 4 | 52790 | 4 | 0.00 |
| 03/08/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 03/08/2011 | IGOV On 04-August-11 | | | Index Future | 156.87 | 156.8030 | 156.8710 | 156.8030 | 83.00 |
| 03/08/2011 | IGOV On 03-November-11 | | | Index Future | 159.21 | 159.1420 | 159.2110 | 159.1420 | 0.00 |
| 03/08/2011 | IGOV On 02-February-12 | | | Index Future | 161.64 | 161.5660 | 161.6360 | 161.5660 | 0.00 |
| 03/08/2011 | ILBI On 04-August-11 | | | Index Future | 424.26 | 424.2560 | 424.2560 | 424.2560 | 0.00 |
| 03/08/2011 | ILBI On 02-February-12 | | | Index Future | 437.21 | 437.2070 | 437.2070 | 437.2070 | 29.00 |
| 03/08/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 03/08/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 03/08/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 03/08/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 03/08/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 03/08/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 03/08/2011 | JBAF On 17-August-11 | | | Jibar Tradeable Future | 5.59 | 94.4100 | 5.5900 | 94.4100 | 0.00 |
| 03/08/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.61 | 94.3900 | 5.6100 | 94.3900 | 17,600.00 |
| 03/08/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.63 | 94.3700 | 5.6300 | 94.3700 | 400.00 |
| 03/08/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.66 | 94.3300 | 5.6600 | 94.3300 | 1,000.00 |
| 03/08/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.71 | 94.2800 | 5.7100 | 94.2800 | 5,541.00 |
| 03/08/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.75 | 94.2300 | 5.7500 | 94.2300 | 0.00 |
| 03/08/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.90 | 94.0700 | 5.9000 | 94.0700 | 1,090.00 |
| 03/08/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.14 | 93.8500 | 6.1400 | 93.8500 | 2,890.00 |
| 03/08/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.38 | 93.6100 | 6.3800 | 93.6100 | 44,710.00 |
| 03/08/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 6.62 | 93.3700 | 6.6200 | 93.3700 | 490.00 |
| 03/08/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.85 | 93.1200 | 6.8500 | 93.1200 | 290.00 |
| 03/08/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 7.11 | 92.8600 | 7.1100 | 92.8600 | 250.00 |
| 03/08/2011 | JN02 On 04-August-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 03/08/2011 | JN02 On 04-August-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | JN02 On 04-August-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | JN02 On 04-August-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/08/2011 | JN02 On 04-August-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | JN02 On 04-August-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/08/2011 | JN02 On 04-August-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | JN05 On 04-August-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 03/08/2011 | JN05 On 04-August-11 | 7.50 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2011 | JN05 On 04-August-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/08/2011 | JN05 On 04-August-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | JN05 On 04-August-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/08/2011 | JN05 On 04-August-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | JN05 On 04-August-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | JN10 On 04-August-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 03/08/2011 | JN10 On 04-August-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | JN10 On 04-August-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | JN10 On 04-August-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/08/2011 | JN10 On 04-August-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | JN10 On 04-August-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/08/2011 | JN10 On 04-August-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | OTH1 On 04-August-11 | | | Index Future | 358.55 | 356.3650 | 358.5480 | 356.3650 | 3.00 |
| 03/08/2011 | OTH1 On 03-November-11 | | | Index Future | 363.90 | 361.6810 | 363.8960 | 361.6810 | 0.00 |
| 03/08/2011 | OTH1 On 02-February-12 | | | Index Future | 369.44 | 367.1900 | 369.4380 | 367.1900 | 0.00 |
| 03/08/2011 | R157 On 04-August-11 | | | Bond Future | 7.12 | 127.4082 | 7.1170 | 127.4082 | 3,715.00 |
| 03/08/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 1512 | 1 | 1512 | 1 | 1,000.00 |
| 03/08/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 1708 | 1 | 1708 | 1 | 0.00 |
| 03/08/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 1316 | 1 | 1316 | 1 | 0.00 |
| 03/08/2011 | R157 On 04-August-11 | 7.20 | Call | Bond Future | 333 | 0 | 333 | 0 | 1,320.00 |
| 03/08/2011 | R157 On 04-August-11 | 8.20 | Call | Bond Future | 4214 | 4 | 4214 | 4 | 0.00 |
| 03/08/2011 | R157 On 04-August-11 | 7.60 | Call | Bond Future | 1903 | 2 | 1903 | 2 | 440.00 |
| 03/08/2011 | R157 On 04-August-11 | 7.80 | Call | Bond Future | 2680 | 2 | 2680 | 2 | 0.00 |
| 03/08/2011 | R157 On 04-August-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 440.00 |
| 03/08/2011 | R157 On 04-August-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,320.00 |
| 03/08/2011 | R157 On 04-August-11 | 7.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R157 On 04-August-11 | 7.20 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 03/08/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R157 On 03-November-11 | | | Bond Future | 7.20 | 122.4797 | 7.2030 | 122.4797 | 9,796.00 |
| 03/08/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 3861 | 4 | 3861 | 4 | 0.00 |
| 03/08/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 3688 | 3 | 3688 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 4035 | 4 | 4035 | 4 | 0.00 |
| 03/08/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 23 | 0 | 23 | 0 | 0.00 |
| 03/08/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 35 | 0 | 35 | 0 | 0.00 |
| 03/08/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 28 | 0 | 28 | 0 | 0.00 |
| 03/08/2011 | R157 On 02-February-12 | | | Bond Future | 7.30 | 124.3426 | 7.2950 | 124.3426 | 0.00 |
| 03/08/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 4280 | 4 | 4280 | 4 | 0.00 |
| 03/08/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 4432 | 4 | 4432 | 4 | 0.00 |
| 03/08/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 4130 | 4 | 4130 | 4 | 0.00 |
| 03/08/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 185 | 0 | 185 | 0 | 0.00 |
| 03/08/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 153 | 0 | 153 | 0 | 0.00 |
| 03/08/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 168 | 0 | 168 | 0 | 0.00 |
| 03/08/2011 | R157 On 03-May-12 | | | Bond Future | 7.41 | 119.3992 | 7.4050 | 119.3992 | 0.00 |
| 03/08/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 3218 | 3 | 3218 | 3 | 0.00 |
| 03/08/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 3343 | 3 | 3343 | 3 | 0.00 |
| 03/08/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 3094 | 3 | 3094 | 3 | 0.00 |
| 03/08/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 550 | 1 | 550 | 1 | 0.00 |
| 03/08/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 484 | 1 | 484 | 1 | 0.00 |
| 03/08/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 516 | 1 | 516 | 1 | 0.00 |
| 03/08/2011 | R157 On 02-August-12 | | | Bond Future | 7.54 | 121.1640 | 7.5390 | 121.1640 | 0.00 |
| 03/08/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 2496 | 2 | 2496 | 2 | 0.00 |
| 03/08/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 2595 | 2 | 2595 | 2 | 0.00 |
| 03/08/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 2399 | 2 | 2399 | 2 | 0.00 |
| 03/08/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 1174 | 1 | 1174 | 1 | 0.00 |
| 03/08/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 1075 | 1 | 1075 | 1 | 0.00 |
| 03/08/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 1124 | 1 | 1124 | 1 | 0.00 |
| 03/08/2011 | R186 On 04-August-11 | | | Bond Future | 8.21 | 120.2817 | 8.2120 | 120.2817 | 4,041.00 |
| 03/08/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 474 | 0 | 474 | 0 | 0.00 |
| 03/08/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 884 | 0 | 884 | 0 | 0.00 |
| 03/08/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 188 | 0 | 188 | 0 | 0.00 |
| 03/08/2011 | R186 On 04-August-11 | 8.35 | Call | Bond Future | 1352 | 1 | 1352 | 1 | 600.00 |
| 03/08/2011 | R186 On 04-August-11 | 9.70 | Call | Bond Future | 13451 | 13 | 13451 | 13 | 0.00 |
| 03/08/2011 | R186 On 04-August-11 | 8.70 | Call | Bond Future | 4673 | 4 | 4673 | 4 | 200.00 |
| 03/08/2011 | R186 On 04-August-11 | 8.95 | Call | Bond Future | 6965 | 6 | 6965 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2011 | R186 On 04-August-11 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 200.00 |
| 03/08/2011 | R186 On 04-August-11 | 9.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 600.00 |
| 03/08/2011 | R186 On 04-August-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 306 | 1 | 306 | 1 | 0.00 |
| 03/08/2011 | R186 On 04-August-11 | 8.35 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 03/08/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 21 | 0 | 21 | 0 | 0.00 |
| 03/08/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 100 | 1 | 100 | 1 | 0.00 |
| 03/08/2011 | R186 On 03-November-11 | | | Bond Future | 8.28 | 122.0584 | 8.2770 | 122.0584 | 25,494.00 |
| 03/08/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 7192 | 6 | 7192 | 6 | 0.00 |
| 03/08/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 7577 | 7 | 7577 | 7 | 0.00 |
| 03/08/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 6812 | 6 | 6812 | 6 | 0.00 |
| 03/08/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 5352 | 5 | 5352 | 5 | 5,600.00 |
| 03/08/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 1712 | 1 | 1712 | 1 | 1,275.00 |
| 03/08/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 2863 | 2 | 2863 | 2 | 425.00 |
| 03/08/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 4019 | 3 | 4019 | 3 | 0.00 |
| 03/08/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 7966 | 7 | 7966 | 7 | 0.00 |
| 03/08/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 365 | 0 | 365 | 0 | 1,275.00 |
| 03/08/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 1416 | 2 | 1416 | 2 | 425.00 |
| 03/08/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 2159 | 3 | 2159 | 3 | 0.00 |
| 03/08/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 3445 | 4 | 3445 | 4 | 0.00 |
| 03/08/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 543 | 1 | 543 | 1 | 0.00 |
| 03/08/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 895 | 1 | 895 | 1 | 0.00 |
| 03/08/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 418 | 1 | 418 | 1 | 0.00 |
| 03/08/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 476 | 1 | 476 | 1 | 0.00 |
| 03/08/2011 | R186 On 02-February-12 | | | Bond Future | 8.34 | 118.6237 | 8.3410 | 118.6237 | 2,500.00 |
| 03/08/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 7598 | 7 | 7598 | 7 | 0.00 |
| 03/08/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 7272 | 7 | 7272 | 7 | 0.00 |
| 03/08/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 7929 | 7 | 7929 | 7 | 0.00 |
| 03/08/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1448 | 2 | 1448 | 2 | 0.00 |
| 03/08/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1673 | 2 | 1673 | 2 | 0.00 |
| 03/08/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1557 | 2 | 1557 | 2 | 0.00 |
| 03/08/2011 | R186 On 03-May-12 | | | Bond Future | 8.41 | 120.4097 | 8.4120 | 120.4097 | 0.00 |
| 03/08/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 7915 | 7 | 7915 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 7617 | 7 | 7617 | 7 | 0.00 |
| 03/08/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 8216 | 8 | 8216 | 8 | 0.00 |
| 03/08/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 2464 | 3 | 2464 | 3 | 0.00 |
| 03/08/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 2739 | 3 | 2739 | 3 | 0.00 |
| 03/08/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 2598 | 3 | 2598 | 3 | 0.00 |
| 03/08/2011 | R186 On 02-August-12 | | | Bond Future | 8.49 | 116.8965 | 8.4880 | 116.8965 | 0.00 |
| 03/08/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 6503 | 6 | 6503 | 6 | 0.00 |
| 03/08/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 6240 | 6 | 6240 | 6 | 0.00 |
| 03/08/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6774 | 6 | 6774 | 6 | 0.00 |
| 03/08/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 3962 | 4 | 3962 | 4 | 0.00 |
| 03/08/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 4318 | 5 | 4318 | 5 | 0.00 |
| 03/08/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 4135 | 5 | 4135 | 5 | 0.00 |
| 03/08/2011 | R189 On 04-August-11 | | | Bond Future | 215.30 | 215.2801 | 215.3008 | 215.2801 | 0.00 |
| 03/08/2011 | R189 On 04-August-11 | 212.00 | Call | Bond Future | 3301 | 3 | 3301 | 3 | 0.00 |
| 03/08/2011 | R189 On 04-August-11 | 212.05 | Call | Bond Future | 3251 | 3 | 3251 | 3 | 0.00 |
| 03/08/2011 | R189 On 04-August-11 | 211.95 | Call | Bond Future | 3351 | 3 | 3351 | 3 | 0.00 |
| 03/08/2011 | R189 On 04-August-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R189 On 04-August-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R189 On 04-August-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R189 On 03-November-11 | | | Bond Future | 212.37 | 212.3505 | 212.3713 | 212.3505 | 0.00 |
| 03/08/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 371 | 0 | 371 | 0 | 0.00 |
| 03/08/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 321 | 0 | 321 | 0 | 0.00 |
| 03/08/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 421 | 0 | 421 | 0 | 0.00 |
| 03/08/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R197 On 04-August-11 | | | Bond Future | 236.13 | 236.0766 | 236.1293 | 236.0766 | 0.00 |
| 03/08/2011 | R197 On 04-August-11 | 231.50 | Call | Bond Future | 4629 | 5 | 4629 | 5 | 0.00 |
| 03/08/2011 | R197 On 04-August-11 | 231.45 | Call | Bond Future | 4679 | 5 | 4679 | 5 | 0.00 |
| 03/08/2011 | R197 On 04-August-11 | 231.55 | Call | Bond Future | 4579 | 5 | 4579 | 5 | 0.00 |
| 03/08/2011 | R197 On 04-August-11 | 231.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R197 On 04-August-11 | 231.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R197 On 04-August-11 | 231.50 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2011 | R197 On 03-November-11 | | | Bond Future | 239.61 | 239.5595 | 239.6129 | 239.5595 | 205.00 |
| 03/08/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 1113 | 1 | 1113 | 1 | 0.00 |
| 03/08/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 1163 | 1 | 1163 | 1 | 0.00 |
| 03/08/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 1063 | 1 | 1063 | 1 | 0.00 |
| 03/08/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R201 On 04-August-11 | | | Bond Future | 6.77 | 106.8064 | 6.7710 | 106.8064 | 395.00 |
| 03/08/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 1459 | 1 | 1459 | 1 | 0.00 |
| 03/08/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 1610 | 1 | 1610 | 1 | 0.00 |
| 03/08/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 1308 | 1 | 1308 | 1 | 0.00 |
| 03/08/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R201 On 03-November-11 | | | Bond Future | 6.84 | 108.3816 | 6.8370 | 108.3816 | 953.00 |
| 03/08/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 3272 | 3 | 3272 | 3 | 0.00 |
| 03/08/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 3137 | 3 | 3137 | 3 | 0.00 |
| 03/08/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 3407 | 3 | 3407 | 3 | 0.00 |
| 03/08/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 03/08/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 03/08/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 03/08/2011 | R201 On 02-February-12 | | | Bond Future | 6.90 | 105.6217 | 6.9030 | 105.6217 | 0.00 |
| 03/08/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 3543 | 3 | 3543 | 3 | 0.00 |
| 03/08/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 3663 | 3 | 3663 | 3 | 0.00 |
| 03/08/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 3424 | 3 | 3424 | 3 | 0.00 |
| 03/08/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 69 | 0 | 69 | 0 | 0.00 |
| 03/08/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 55 | 0 | 55 | 0 | 0.00 |
| 03/08/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 61 | 0 | 61 | 0 | 0.00 |
| 03/08/2011 | R201 On 03-May-12 | | | Bond Future | 6.99 | 107.2087 | 6.9900 | 107.2087 | 0.00 |
| 03/08/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 2209 | 2 | 2209 | 2 | 0.00 |
| 03/08/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 2302 | 2 | 2302 | 2 | 0.00 |
| 03/08/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 2117 | 2 | 2117 | 2 | 0.00 |
| 03/08/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 417 | 0 | 417 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 365 | 0 | 365 | 0 | 0.00 |
| 03/08/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 390 | 0 | 390 | 0 | 0.00 |
| 03/08/2011 | R201 On 02-August-12 | | | Bond Future | 7.11 | 104.3832 | 7.1070 | 104.3832 | 0.00 |
| 03/08/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 1624 | 1 | 1624 | 1 | 0.00 |
| 03/08/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 1699 | 2 | 1699 | 2 | 0.00 |
| 03/08/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 1550 | 1 | 1550 | 1 | 0.00 |
| 03/08/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 800 | 1 | 800 | 1 | 0.00 |
| 03/08/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 731 | 1 | 731 | 1 | 0.00 |
| 03/08/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 765 | 1 | 765 | 1 | 0.00 |
| 03/08/2011 | R202 On 04-August-11 | | | Bond Future | 176.29 | 176.2502 | 176.2894 | 176.2502 | 90.00 |
| 03/08/2011 | R202 On 04-August-11 | 1.00 | Call | Bond Future | 175289 | 175 | 175289 | 175 | 0.00 |
| 03/08/2011 | R202 On 04-August-11 | 0.95 | Call | Bond Future | 175339 | 175 | 175339 | 175 | 0.00 |
| 03/08/2011 | R202 On 04-August-11 | 1.05 | Call | Bond Future | 175239 | 175 | 175239 | 175 | 0.00 |
| 03/08/2011 | R202 On 04-August-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R202 On 04-August-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R202 On 04-August-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R202 On 03-November-11 | | | Bond Future | 178.89 | 178.8504 | 178.8899 | 178.8504 | 22,733.00 |
| 03/08/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 178390 | 178 | 178390 | 178 | 0.00 |
| 03/08/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 178340 | 178 | 178340 | 178 | 0.00 |
| 03/08/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 178440 | 178 | 178440 | 178 | 0.00 |
| 03/08/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R202 On 02-February-12 | | | Bond Future | 178.95 | 178.9098 | 178.9501 | 178.9098 | 0.00 |
| 03/08/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 1950 | 2 | 1950 | 2 | 0.00 |
| 03/08/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 2000 | 2 | 2000 | 2 | 0.00 |
| 03/08/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 1900 | 2 | 1900 | 2 | 0.00 |
| 03/08/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R203 On 04-August-11 | | | Bond Future | 7.67 | 105.6507 | 7.6720 | 105.6507 | 333.00 |
| 03/08/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 1586 | 1 | 1586 | 1 | 0.00 |
| 03/08/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 1346 | 1 | 1346 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 1825 | 1 | 1825 | 1 | 0.00 |
| 03/08/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R203 On 03-November-11 | | | Bond Future | 7.76 | 103.0464 | 7.7590 | 103.0464 | 2,095.00 |
| 03/08/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 3561 | 3 | 3561 | 3 | 0.00 |
| 03/08/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 3764 | 3 | 3764 | 3 | 0.00 |
| 03/08/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 3360 | 3 | 3360 | 3 | 0.00 |
| 03/08/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 175 | 0 | 175 | 0 | 0.00 |
| 03/08/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 129 | 0 | 129 | 0 | 0.00 |
| 03/08/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 151 | 0 | 151 | 0 | 0.00 |
| 03/08/2011 | R203 On 02-February-12 | | | Bond Future | 7.85 | 104.6176 | 7.8500 | 104.6176 | 0.00 |
| 03/08/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 4396 | 4 | 4396 | 4 | 0.00 |
| 03/08/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 4218 | 4 | 4218 | 4 | 0.00 |
| 03/08/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 4580 | 4 | 4580 | 4 | 0.00 |
| 03/08/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 401 | 0 | 401 | 0 | 0.00 |
| 03/08/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 469 | 1 | 469 | 1 | 0.00 |
| 03/08/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 432 | 1 | 432 | 1 | 0.00 |
| 03/08/2011 | R203 On 03-May-12 | | | Bond Future | 7.95 | 102.0284 | 7.9520 | 102.0284 | 0.00 |
| 03/08/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 4199 | 4 | 4199 | 4 | 0.00 |
| 03/08/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 4359 | 4 | 4359 | 4 | 0.00 |
| 03/08/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 4041 | 4 | 4041 | 4 | 0.00 |
| 03/08/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 867 | 1 | 867 | 1 | 0.00 |
| 03/08/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 770 | 1 | 770 | 1 | 0.00 |
| 03/08/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 817 | 1 | 817 | 1 | 0.00 |
| 03/08/2011 | R203 On 02-August-12 | | | Bond Future | 8.07 | 103.5325 | 8.0670 | 103.5325 | 0.00 |
| 03/08/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 3160 | 3 | 3160 | 3 | 0.00 |
| 03/08/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 3301 | 3 | 3301 | 3 | 0.00 |
| 03/08/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 3023 | 3 | 3023 | 3 | 0.00 |
| 03/08/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1453 | 2 | 1453 | 2 | 0.00 |
| 03/08/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1326 | 1 | 1326 | 1 | 0.00 |
| 03/08/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1387 | 2 | 1387 | 2 | 0.00 |
| 03/08/2011 | R204 On 04-August-11 | | | Bond Future | 7.86 | 101.3246 | 7.8620 | 101.3246 | 150.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 762 | 0 | 762 | 0 | 0.00 |
| 03/08/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 1035 | 1 | 1035 | 1 | 0.00 |
| 03/08/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 494 | 0 | 494 | 0 | 0.00 |
| 03/08/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 03/08/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 03/08/2011 | R204 On 03-November-11 | | | Bond Future | 7.95 | 102.8216 | 7.9450 | 102.8216 | 2,191.00 |
| 03/08/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 4367 | 4 | 4367 | 4 | 0.00 |
| 03/08/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 4138 | 4 | 4138 | 4 | 0.00 |
| 03/08/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 4598 | 4 | 4598 | 4 | 0.00 |
| 03/08/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 136 | 0 | 136 | 0 | 0.00 |
| 03/08/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 185 | 0 | 185 | 0 | 0.00 |
| 03/08/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 159 | 0 | 159 | 0 | 0.00 |
| 03/08/2011 | R204 On 02-February-12 | | | Bond Future | 8.03 | 100.3546 | 8.0290 | 100.3546 | 0.00 |
| 03/08/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 5322 | 5 | 5322 | 5 | 0.00 |
| 03/08/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 5531 | 5 | 5531 | 5 | 0.00 |
| 03/08/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 5116 | 5 | 5116 | 5 | 0.00 |
| 03/08/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 468 | 1 | 468 | 1 | 0.00 |
| 03/08/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 395 | 0 | 395 | 0 | 0.00 |
| 03/08/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 429 | 1 | 429 | 1 | 0.00 |
| 03/08/2011 | R204 On 03-May-12 | | | Bond Future | 8.12 | 101.8623 | 8.1240 | 101.8623 | 0.00 |
| 03/08/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 4328 | 4 | 4328 | 4 | 0.00 |
| 03/08/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4157 | 4 | 4157 | 4 | 0.00 |
| 03/08/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 4501 | 4 | 4501 | 4 | 0.00 |
| 03/08/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1175 | 1 | 1175 | 1 | 0.00 |
| 03/08/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1314 | 1 | 1314 | 1 | 0.00 |
| 03/08/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1243 | 1 | 1243 | 1 | 0.00 |
| 03/08/2011 | R204 On 02-August-12 | | | Bond Future | 8.23 | 99.3380 | 8.2320 | 99.3380 | 0.00 |
| 03/08/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 3269 | 3 | 3269 | 3 | 0.00 |
| 03/08/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 3121 | 3 | 3121 | 3 | 0.00 |
| 03/08/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 3421 | 3 | 3421 | 3 | 0.00 |
| 03/08/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 1894 | 2 | 1894 | 2 | 0.00 |
| 03/08/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2071 | 2 | 2071 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 1980 | 2 | 1980 | 2 | 0.00 |
| 03/08/2011 | R206 On 04-August-11 | | | Bond Future | 6.52 | 102.5618 | 6.5210 | 102.5618 | 9,866.00 |
| 03/08/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 1068 | 1 | 1068 | 1 | 0.00 |
| 03/08/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 957 | 1 | 957 | 1 | 0.00 |
| 03/08/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 1179 | 1 | 1179 | 1 | 0.00 |
| 03/08/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R206 On 03-November-11 | | | Bond Future | 6.58 | 104.0744 | 6.5750 | 104.0744 | 12,577.00 |
| 03/08/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 2359 | 2 | 2359 | 2 | 0.00 |
| 03/08/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 2456 | 2 | 2456 | 2 | 0.00 |
| 03/08/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 2262 | 2 | 2262 | 2 | 0.00 |
| 03/08/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 03/08/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 03/08/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 03/08/2011 | R206 On 02-February-12 | | | Bond Future | 6.63 | 101.8943 | 6.6290 | 101.8943 | 0.00 |
| 03/08/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 2485 | 2 | 2485 | 2 | 0.00 |
| 03/08/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 2402 | 2 | 2402 | 2 | 0.00 |
| 03/08/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 2568 | 2 | 2568 | 2 | 0.00 |
| 03/08/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 39 | 0 | 39 | 0 | 0.00 |
| 03/08/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 48 | 0 | 48 | 0 | 0.00 |
| 03/08/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 44 | 0 | 44 | 0 | 0.00 |
| 03/08/2011 | R206 On 03-May-12 | | | Bond Future | 6.72 | 103.4243 | 6.7200 | 103.4243 | 0.00 |
| 03/08/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 1509 | 1 | 1509 | 1 | 0.00 |
| 03/08/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 1572 | 1 | 1572 | 1 | 0.00 |
| 03/08/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 1450 | 1 | 1450 | 1 | 0.00 |
| 03/08/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 302 | 0 | 302 | 0 | 0.00 |
| 03/08/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 268 | 0 | 268 | 0 | 0.00 |
| 03/08/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 283 | 0 | 283 | 0 | 0.00 |
| 03/08/2011 | R206 On 02-August-12 | | | Bond Future | 6.86 | 101.1885 | 6.8590 | 101.1885 | 0.00 |
| 03/08/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1001 | 1 | 1001 | 1 | 0.00 |
| 03/08/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1047 | 1 | 1047 | 1 | 0.00 |
| 03/08/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 956 | 1 | 956 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 495 | 1 | 495 | 1 | 0.00 |
| 03/08/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 451 | 1 | 451 | 1 | 0.00 |
| 03/08/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 473 | 1 | 473 | 1 | 0.00 |
| 03/08/2011 | R207 On 04-August-11 | | | Bond Future | 7.98 | 95.6518 | 7.9770 | 95.6518 | 485.00 |
| 03/08/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 1589 | 1 | 1589 | 1 | 0.00 |
| 03/08/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 1877 | 1 | 1877 | 1 | 0.00 |
| 03/08/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 1301 | 1 | 1301 | 1 | 0.00 |
| 03/08/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R207 On 03-November-11 | | | Bond Future | 8.05 | 97.0595 | 8.0530 | 97.0595 | 6,245.00 |
| 03/08/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 4126 | 4 | 4126 | 4 | 0.00 |
| 03/08/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 4366 | 4 | 4366 | 4 | 0.00 |
| 03/08/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 3890 | 4 | 3890 | 4 | 0.00 |
| 03/08/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 2370 | 2 | 2370 | 2 | 0.00 |
| 03/08/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 945 | 1 | 945 | 1 | 2,000.00 |
| 03/08/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 1649 | 1 | 1649 | 1 | 0.00 |
| 03/08/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 1095 | 1 | 1095 | 1 | 2,000.00 |
| 03/08/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 686 | 1 | 686 | 1 | 2,000.00 |
| 03/08/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 269 | 0 | 269 | 0 | 0.00 |
| 03/08/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 1827 | 2 | 1827 | 2 | 0.00 |
| 03/08/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 201 | 0 | 201 | 0 | 0.00 |
| 03/08/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 233 | 0 | 233 | 0 | 0.00 |
| 03/08/2011 | R207 On 02-February-12 | | | Bond Future | 8.13 | 94.8981 | 8.1310 | 94.8981 | 0.00 |
| 03/08/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 5288 | 5 | 5288 | 5 | 0.00 |
| 03/08/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 5504 | 5 | 5504 | 5 | 0.00 |
| 03/08/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 5076 | 5 | 5076 | 5 | 0.00 |
| 03/08/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 641 | 1 | 641 | 1 | 0.00 |
| 03/08/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 545 | 1 | 545 | 1 | 0.00 |
| 03/08/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 590 | 1 | 590 | 1 | 0.00 |
| 03/08/2011 | R207 On 03-May-12 | | | Bond Future | 8.22 | 96.3248 | 8.2210 | 96.3248 | 0.00 |
| 03/08/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4326 | 4 | 4326 | 4 | 0.00 |
| 03/08/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4149 | 4 | 4149 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4506 | 4 | 4506 | 4 | 0.00 |
| 03/08/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1430 | 2 | 1430 | 2 | 0.00 |
| 03/08/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1595 | 2 | 1595 | 2 | 0.00 |
| 03/08/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1510 | 2 | 1510 | 2 | 0.00 |
| 03/08/2011 | R207 On 02-August-12 | | | Bond Future | 8.32 | 94.1105 | 8.3210 | 94.1105 | 0.00 |
| 03/08/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4048 | 4 | 4048 | 4 | 0.00 |
| 03/08/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 3879 | 4 | 3879 | 4 | 0.00 |
| 03/08/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4221 | 4 | 4221 | 4 | 0.00 |
| 03/08/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 1742 | 2 | 1742 | 2 | 0.00 |
| 03/08/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 1910 | 2 | 1910 | 2 | 0.00 |
| 03/08/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 1824 | 2 | 1824 | 2 | 0.00 |
| 03/08/2011 | R208 On 04-August-11 | | | Bond Future | 8.00 | 93.6064 | 7.9970 | 93.6064 | 1,283.00 |
| 03/08/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 1571 | 1 | 1571 | 1 | 0.00 |
| 03/08/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 1878 | 1 | 1878 | 1 | 0.00 |
| 03/08/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 1263 | 1 | 1263 | 1 | 0.00 |
| 03/08/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 03/08/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R208 On 03-November-11 | | | Bond Future | 8.07 | 91.5925 | 8.0680 | 91.5925 | 6,026.00 |
| 03/08/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 4348 | 4 | 4348 | 4 | 0.00 |
| 03/08/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 4601 | 4 | 4601 | 4 | 0.00 |
| 03/08/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 4100 | 4 | 4100 | 4 | 0.00 |
| 03/08/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 1130 | 1 | 1130 | 1 | 1,995.00 |
| 03/08/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 5114 | 5 | 5114 | 5 | 0.00 |
| 03/08/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 1918 | 2 | 1918 | 2 | 665.00 |
| 03/08/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 2709 | 2 | 2709 | 2 | 0.00 |
| 03/08/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 699 | 1 | 699 | 1 | 665.00 |
| 03/08/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 182 | 0 | 182 | 0 | 1,995.00 |
| 03/08/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 1112 | 1 | 1112 | 1 | 0.00 |
| 03/08/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 322 | 0 | 322 | 0 | 0.00 |
| 03/08/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 1858 | 2 | 1858 | 2 | 0.00 |
| 03/08/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 244 | 0 | 244 | 0 | 0.00 |
| 03/08/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 280 | 0 | 280 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2011 | R208 On 02-February-12 | | | Bond Future | 8.14 | 92.9837 | 8.1380 | 92.9837 | 0.00 |
| 03/08/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 5643 | 5 | 5643 | 5 | 0.00 |
| 03/08/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 5416 | 5 | 5416 | 5 | 0.00 |
| 03/08/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 5873 | 5 | 5873 | 5 | 0.00 |
| 03/08/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 601 | 1 | 601 | 1 | 0.00 |
| 03/08/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 703 | 1 | 703 | 1 | 0.00 |
| 03/08/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 650 | 1 | 650 | 1 | 0.00 |
| 03/08/2011 | R208 On 03-May-12 | | | Bond Future | 8.22 | 90.9861 | 8.2170 | 90.9861 | 0.00 |
| 03/08/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5650 | 5 | 5650 | 5 | 0.00 |
| 03/08/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5858 | 5 | 5858 | 5 | 0.00 |
| 03/08/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5444 | 5 | 5444 | 5 | 0.00 |
| 03/08/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1274 | 1 | 1274 | 1 | 0.00 |
| 03/08/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1138 | 1 | 1138 | 1 | 0.00 |
| 03/08/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1205 | 1 | 1205 | 1 | 0.00 |
| 03/08/2011 | R208 On 02-August-12 | | | Bond Future | 8.30 | 92.3300 | 8.3040 | 92.3300 | 0.00 |
| 03/08/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4432 | 4 | 4432 | 4 | 0.00 |
| 03/08/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 4622 | 4 | 4622 | 4 | 0.00 |
| 03/08/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4247 | 4 | 4247 | 4 | 0.00 |
| 03/08/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2019 | 2 | 2019 | 2 | 0.00 |
| 03/08/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 1842 | 2 | 1842 | 2 | 0.00 |
| 03/08/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1927 | 2 | 1927 | 2 | 0.00 |
| 03/08/2011 | R209 On 04-August-11 | | | Bond Future | 8.55 | 77.9959 | 8.5510 | 77.9959 | 0.00 |
| 03/08/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 57 | 0 | 57 | 0 | 0.00 |
| 03/08/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 198 | 0 | 198 | 0 | 0.00 |
| 03/08/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 03/08/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 11268 | 11 | 11268 | 11 | 0.00 |
| 03/08/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 853 | 2 | 853 | 2 | 0.00 |
| 03/08/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 206 | 1 | 206 | 1 | 0.00 |
| 03/08/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 481 | 1 | 481 | 1 | 0.00 |
| 03/08/2011 | R209 On 03-November-11 | | | Bond Future | 8.61 | 75.9972 | 8.6080 | 75.9972 | 2,736.00 |
| 03/08/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 2689 | 2 | 2689 | 2 | 0.00 |
| 03/08/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 2930 | 2 | 2930 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 2459 | 2 | 2459 | 2 | 0.00 |
| 03/08/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 1713 | 2 | 1713 | 2 | 0.00 |
| 03/08/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 1386 | 2 | 1386 | 2 | 0.00 |
| 03/08/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 1542 | 2 | 1542 | 2 | 0.00 |
| 03/08/2011 | R209 On 02-February-12 | | | Bond Future | 8.66 | 77.1526 | 8.6640 | 77.1526 | 0.00 |
| 03/08/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 4683 | 4 | 4683 | 4 | 0.00 |
| 03/08/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 4929 | 4 | 4929 | 4 | 0.00 |
| 03/08/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 4444 | 4 | 4444 | 4 | 0.00 |
| 03/08/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2187 | 3 | 2187 | 3 | 0.00 |
| 03/08/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 1908 | 2 | 1908 | 2 | 0.00 |
| 03/08/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2042 | 2 | 2042 | 2 | 0.00 |
| 03/08/2011 | R209 On 03-May-12 | | | Bond Future | 8.73 | 75.1727 | 8.7250 | 75.1727 | 0.00 |
| 03/08/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 5110 | 5 | 5110 | 5 | 0.00 |
| 03/08/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 4886 | 4 | 4886 | 4 | 0.00 |
| 03/08/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 5339 | 5 | 5339 | 5 | 0.00 |
| 03/08/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 2812 | 3 | 2812 | 3 | 0.00 |
| 03/08/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 3122 | 3 | 3122 | 3 | 0.00 |
| 03/08/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 2963 | 3 | 2963 | 3 | 0.00 |
| 03/08/2011 | R209 On 02-August-12 | | | Bond Future | 8.79 | 76.2814 | 8.7890 | 76.2814 | 0.00 |
| 03/08/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 6397 | 6 | 6397 | 6 | 0.00 |
| 03/08/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 6164 | 6 | 6164 | 6 | 0.00 |
| 03/08/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 6637 | 6 | 6637 | 6 | 0.00 |
| 03/08/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 2772 | 3 | 2772 | 3 | 0.00 |
| 03/08/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 3030 | 3 | 3030 | 3 | 0.00 |
| 03/08/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 2896 | 3 | 2896 | 3 | 0.00 |
| 03/08/2011 | R210 On 04-August-11 | | | Bond Future | 132.21 | 132.1769 | 132.2068 | 132.1769 | 90.00 |
| 03/08/2011 | R210 On 04-August-11 | 106.00 | Call | Bond Future | 26207 | 26 | 26207 | 26 | 0.00 |
| 03/08/2011 | R210 On 04-August-11 | 106.05 | Call | Bond Future | 26157 | 26 | 26157 | 26 | 0.00 |
| 03/08/2011 | R210 On 04-August-11 | 105.95 | Call | Bond Future | 26257 | 26 | 26257 | 26 | 0.00 |
| 03/08/2011 | R210 On 04-August-11 | 105.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R210 On 04-August-11 | 106.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R210 On 04-August-11 | 106.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R210 On 03-November-11 | | | Bond Future | 132.46 | 132.4255 | 132.4557 | 132.4255 | 685.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 1456 | 1 | 1456 | 1 | 0.00 |
| 03/08/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 1406 | 1 | 1406 | 1 | 0.00 |
| 03/08/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 1506 | 1 | 1506 | 1 | 0.00 |
| 03/08/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R211 On 04-August-11 | | | Bond Future | 109.07 | 108.6649 | 109.0728 | 108.6649 | 0.00 |
| 03/08/2011 | R211 On 04-August-11 | 1.50 | Call | Bond Future | 107573 | 107 | 107573 | 107 | 0.00 |
| 03/08/2011 | R211 On 04-August-11 | 1.45 | Call | Bond Future | 107623 | 107 | 107623 | 107 | 0.00 |
| 03/08/2011 | R211 On 04-August-11 | 1.55 | Call | Bond Future | 107523 | 107 | 107523 | 107 | 0.00 |
| 03/08/2011 | R211 On 04-August-11 | 1.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R211 On 04-August-11 | 1.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R211 On 04-August-11 | 1.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R211 On 03-November-11 | | | Bond Future | 110.68 | 110.2681 | 110.6819 | 110.2681 | 529.00 |
| 03/08/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 109432 | 109 | 109432 | 109 | 0.00 |
| 03/08/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 109482 | 109 | 109482 | 109 | 0.00 |
| 03/08/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 109382 | 109 | 109382 | 109 | 0.00 |
| 03/08/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R211 On 02-February-12 | | | Bond Future | 111.03 | 110.6098 | 111.0299 | 110.6098 | 0.00 |
| 03/08/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 530 | 0 | 530 | 0 | 0.00 |
| 03/08/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 580 | 0 | 580 | 0 | 0.00 |
| 03/08/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 480 | 0 | 480 | 0 | 0.00 |
| 03/08/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R212 On 04-August-11 | | | Bond Future | 107.72 | 107.0180 | 107.7239 | 107.0180 | 0.00 |
| 03/08/2011 | R212 On 04-August-11 | 2.50 | Call | Bond Future | 105224 | 105 | 105224 | 105 | 0.00 |
| 03/08/2011 | R212 On 04-August-11 | 2.55 | Call | Bond Future | 105174 | 104 | 105174 | 104 | 0.00 |
| 03/08/2011 | R212 On 04-August-11 | 2.45 | Call | Bond Future | 105274 | 105 | 105274 | 105 | 0.00 |
| 03/08/2011 | R212 On 04-August-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R212 On 04-August-11 | 2.55 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2011 | R212 On 04-August-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R212 On 03-November-11 | | | Bond Future | 109.31 | 108.5968 | 109.3131 | 108.5968 | 3,073.00 |
| 03/08/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 106813 | 106 | 106813 | 106 | 0.00 |
| 03/08/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 106763 | 106 | 106763 | 106 | 0.00 |
| 03/08/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 106863 | 106 | 106863 | 106 | 0.00 |
| 03/08/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R212 On 02-February-12 | | | Bond Future | 109.51 | 108.7825 | 109.5097 | 108.7825 | 0.00 |
| 03/08/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 1010 | 0 | 1010 | 0 | 0.00 |
| 03/08/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 960 | 0 | 960 | 0 | 0.00 |
| 03/08/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 1060 | 0 | 1060 | 0 | 0.00 |
| 03/08/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R213 On 04-August-11 | | | Bond Future | 8.54 | 87.7084 | 8.5410 | 87.7084 | 0.00 |
| 03/08/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 4271 | 5 | 4271 | 5 | 0.00 |
| 03/08/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 5180 | 6 | 5180 | 6 | 0.00 |
| 03/08/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 4724 | 6 | 4724 | 6 | 0.00 |
| 03/08/2011 | R213 On 03-November-11 | | | Bond Future | 8.61 | 85.4687 | 8.6050 | 85.4687 | 0.00 |
| 03/08/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 1187 | 0 | 1187 | 0 | 0.00 |
| 03/08/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 1591 | 1 | 1591 | 1 | 0.00 |
| 03/08/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 781 | 0 | 781 | 0 | 0.00 |
| 03/08/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R213 On 02-February-12 | | | Bond Future | 8.67 | 86.7709 | 8.6700 | 86.7709 | 0.00 |
| 03/08/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 2631 | 2 | 2631 | 2 | 0.00 |
| 03/08/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 3019 | 2 | 3019 | 2 | 0.00 |
| 03/08/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 2240 | 1 | 2240 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R213 On 03-May-12 | | | Bond Future | 8.74 | 84.5263 | 8.7350 | 84.5263 | 0.00 |
| 03/08/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 4001 | 3 | 4001 | 3 | 0.00 |
| 03/08/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 4374 | 3 | 4374 | 3 | 0.00 |
| 03/08/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 3625 | 3 | 3625 | 3 | 0.00 |
| 03/08/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R213 On 02-August-12 | | | Bond Future | 8.80 | 85.7796 | 8.8040 | 85.7796 | 0.00 |
| 03/08/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 3434 | 3 | 3434 | 3 | 0.00 |
| 03/08/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 3806 | 3 | 3806 | 3 | 0.00 |
| 03/08/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 3060 | 2 | 3060 | 2 | 0.00 |
| 03/08/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | RZ02 On 04-August-11 | | | Bond Future | 0.10 | 175.2175 | 0.1030 | 175.2175 | 0.00 |
| 03/08/2011 | RZ02 On 04-August-11 | 1.00 | Call | Bond Future | 24940 | 25 | 24940 | 25 | 0.00 |
| 03/08/2011 | RZ02 On 04-August-11 | 0.95 | Call | Bond Future | 23667 | 24 | 23667 | 24 | 0.00 |
| 03/08/2011 | RZ02 On 04-August-11 | 1.05 | Call | Bond Future | 26199 | 26 | 26199 | 26 | 0.00 |
| 03/08/2011 | RZ02 On 04-August-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | RZ02 On 04-August-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | RZ02 On 04-August-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |
| 03/08/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 27590 | 28 | 0.00 |
| 03/08/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 28834 | 29 | 0.00 |
| 03/08/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26333 | 26 | 0.00 |
| 03/08/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 03/08/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1226 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 03/08/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 03/08/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | RZ12 On 04-August-11 | | | Bond Future | 2.03 | 106.8072 | 2.0290 | 106.8072 | 0.00 |
| 03/08/2011 | RZ12 On 04-August-11 | 2.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | RZ12 On 04-August-11 | 2.05 | Call | Bond Future | 204 | 0 | 204 | 0 | 0.00 |
| 03/08/2011 | RZ12 On 04-August-11 | 1.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | RZ12 On 04-August-11 | 1.95 | Put | Bond Future | 773 | 1 | 773 | 1 | 0.00 |
| 03/08/2011 | RZ12 On 04-August-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | RZ12 On 04-August-11 | 2.00 | Put | Bond Future | 283 | 0 | 283 | 0 | 0.00 |
| 03/08/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 03/08/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 03/08/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 03/08/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 03/08/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2011 | TRT1 On 04-August-11 | | | Index Future | 359.11 | 357.4730 | 359.1110 | 357.4730 | 100.00 |
| 03/08/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 03/08/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 04/08/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/08/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/08/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/08/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/08/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/08/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/08/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/08/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/08/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/08/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/08/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/08/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/08/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/08/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/08/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/08/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/08/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/08/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/08/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/08/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/08/2011 | AL7T On 04-August-11 | | | Index Future | 398.22 | 395.6100 | 398.2150 | 395.6100 | 0.00 |
| 04/08/2011 | AL7T On 03-November-11 | | | Index Future | 404.17 | 401.5100 | 404.1710 | 401.5100 | 16.00 |
| 04/08/2011 | AL7T On 02-February-12 | | | Index Future | 410.33 | 407.6260 | 410.3260 | 407.6260 | 0.00 |
| 04/08/2011 | ALBI On 04-August-11 | | | Index Future | 364.86 | 362.5660 | 364.8560 | 362.5660 | 0.00 |
| 04/08/2011 | ALBI On 03-November-11 | | | Index Future | 370.39 | 367.9740 | 370.3850 | 367.9740 | 1,020.00 |
| 04/08/2011 | ALBI On 02-February-12 | | | Index Future | 376.03 | 373.5790 | 376.0260 | 373.5790 | 0.00 |
| 04/08/2011 | C155 On 31-August-11 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/08/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/08/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/08/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/08/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/08/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/08/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/08/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/08/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/08/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/08/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/08/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/08/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 04/08/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/08/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/08/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/08/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/08/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/08/2011 | CAAD On 19-September-11 | | | Can-Do Future | 0.02 | 0.0360 | 0.0239 | 0.0360 | 22,388.00 |
| 04/08/2011 | CAAE On 19-September-11 | | | Can-Do Future | 0.15 | 0.0997 | 0.1489 | 0.0997 | 21,898.00 |
| 04/08/2011 | CAAG On 24-October-11 | | | Can-Do Future | 6.98 | 6.8303 | 6.9751 | 6.8303 | 0.00 |
| 04/08/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 365 | 0 | 365 | 0 | 0.00 |
| 04/08/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 332 | 0 | 332 | 0 | 0.00 |
| 04/08/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 401 | 0 | 401 | 0 | 0.00 |
| 04/08/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 192 | 0 | 192 | 0 | 14,286.00 |
| 04/08/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 85 | 0 | 85 | 0 | 6,757.00 |
| 04/08/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 510 | 1 | 510 | 1 | 0.00 |
| 04/08/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 76 | 0 | 76 | 0 | 0.00 |
| 04/08/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 217 | 0 | 217 | 0 | 0.00 |
| 04/08/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 107 | 0 | 107 | 0 | 0.00 |
| 04/08/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 90 | 0 | 90 | 0 | 0.00 |
| 04/08/2011 | CAAH On 10-August-11 | | | Can-Do Future | 6.90 | 6.7000 | 6.8995 | 6.7000 | 0.00 |
| 04/08/2011 | CAAH On 10-August-11 | 6.70 | Call | Can-Do Future | 204 | 0 | 204 | 0 | 0.00 |
| 04/08/2011 | CAAH On 10-August-11 | 6.65 | Call | Can-Do Future | 251 | 0 | 251 | 0 | 0.00 |
| 04/08/2011 | CAAH On 10-August-11 | 6.75 | Call | Can-Do Future | 159 | 0 | 159 | 0 | 0.00 |
| 04/08/2011 | CAAH On 10-August-11 | 6.75 | Put | Can-Do Future | 10 | 0 | 10 | 0 | 0.00 |
| 04/08/2011 | CAAH On 10-August-11 | 6.65 | Put | Can-Do Future | 2 | 0 | 2 | 0 | 0.00 |
| 04/08/2011 | CAAH On 10-August-11 | 6.70 | Put | Can-Do Future | 5 | 0 | 5 | 0 | 20,000.00 |
| 04/08/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/08/2011 | CRD1 On 04-August-11 | | | Index Future | 163.83 | 163.3480 | 163.8300 | 163.3480 | 0.00 |
| 04/08/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 04/08/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 04/08/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/08/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/08/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/08/2011 | GOVI On 04-August-11 | | | GOVI | 365.41 | 363.2360 | 365.4130 | 363.2360 | 0.00 |
| 04/08/2011 | GOVI On 04-August-11 | 348.00 | Call | GOVI | 174130 | 15 | 174130 | 15 | 0.00 |
| 04/08/2011 | GOVI On 04-August-11 | 347.99 | Call | GOVI | 174230 | 15 | 174230 | 15 | 0.00 |
| 04/08/2011 | GOVI On 04-August-11 | 348.01 | Call | GOVI | 174030 | 15 | 174030 | 15 | 0.00 |
| 04/08/2011 | GOVI On 04-August-11 | 348.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | GOVI On 04-August-11 | 347.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/08/2011 | GOVI On 04-August-11 | 348.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | GOVI On 03-November-11 | | | GOVI | 370.90 | 368.6540 | 370.8950 | 368.6540 | 162.00 |
| 04/08/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 138950 | 12 | 138950 | 12 | 0.00 |
| 04/08/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 138850 | 12 | 138850 | 12 | 0.00 |
| 04/08/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 139050 | 12 | 139050 | 12 | 0.00 |
| 04/08/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | GOVI On 02-February-12 | | | GOVI | 376.54 | 374.2690 | 376.5440 | 374.2690 | 0.00 |
| 04/08/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 75440 | 5 | 75440 | 5 | 0.00 |
| 04/08/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 75340 | 5 | 75340 | 5 | 0.00 |
| 04/08/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 75540 | 5 | 75540 | 5 | 0.00 |
| 04/08/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 04/08/2011 | IGOV On 04-August-11 | | | Index Future | 156.88 | 156.8710 | 156.8820 | 156.8710 | 0.00 |
| 04/08/2011 | IGOV On 03-November-11 | | | Index Future | 159.49 | 159.2110 | 159.4910 | 159.2110 | 83.00 |
| 04/08/2011 | IGOV On 02-February-12 | | | Index Future | 161.92 | 161.6360 | 161.9200 | 161.6360 | 0.00 |
| 04/08/2011 | ILBI On 04-August-11 | | | Index Future | 424.26 | 424.2560 | 424.2560 | 424.2560 | 0.00 |
| 04/08/2011 | ILBI On 02-February-12 | | | Index Future | 442.97 | 437.2070 | 442.9720 | 437.2070 | 29.00 |
| 04/08/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 04/08/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 04/08/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 04/08/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 04/08/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 04/08/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 04/08/2011 | JBAF On 17-August-11 | | | Jibar Tradeable Future | 5.60 | 94.4100 | 5.6000 | 94.4100 | 0.00 |
| 04/08/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.62 | 94.3900 | 5.6200 | 94.3900 | 17,600.00 |
| 04/08/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.62 | 94.3700 | 5.6200 | 94.3700 | 400.00 |
| 04/08/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.63 | 94.3400 | 5.6300 | 94.3400 | 1,000.00 |
| 04/08/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.65 | 94.2900 | 5.6500 | 94.2900 | 5,541.00 |
| 04/08/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.67 | 94.2500 | 5.6700 | 94.2500 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/08/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.78 | 94.1000 | 5.7800 | 94.1000 | 1,090.00 |
| 04/08/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.00 | 93.8600 | 6.0000 | 93.8600 | 2,890.00 |
| 04/08/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.22 | 93.6200 | 6.2200 | 93.6200 | 44,710.00 |
| 04/08/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 6.45 | 93.3800 | 6.4500 | 93.3800 | 490.00 |
| 04/08/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.68 | 93.1500 | 6.6800 | 93.1500 | 290.00 |
| 04/08/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.92 | 92.8900 | 6.9200 | 92.8900 | 750.00 |
| 04/08/2011 | JN02 On 04-August-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 04/08/2011 | JN02 On 04-August-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | JN02 On 04-August-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | JN02 On 04-August-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 04/08/2011 | JN02 On 04-August-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | JN02 On 04-August-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 04/08/2011 | JN02 On 04-August-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 04/08/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 04/08/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 04/08/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | JN05 On 04-August-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 04/08/2011 | JN05 On 04-August-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | JN05 On 04-August-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 04/08/2011 | JN05 On 04-August-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | JN05 On 04-August-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 04/08/2011 | JN05 On 04-August-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | JN05 On 04-August-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 04/08/2011 | JN05 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 04/08/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 04/08/2011 | JN05 On 03-November-11 | 7.25 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/08/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | JN10 On 04-August-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 04/08/2011 | JN10 On 04-August-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | JN10 On 04-August-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | JN10 On 04-August-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 04/08/2011 | JN10 On 04-August-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | JN10 On 04-August-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 04/08/2011 | JN10 On 04-August-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 04/08/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 04/08/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 04/08/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | OTH1 On 04-August-11 | | | Index Future | 361.44 | 358.5480 | 361.4400 | 358.5480 | 0.00 |
| 04/08/2011 | OTH1 On 03-November-11 | | | Index Future | 367.22 | 363.8960 | 367.2160 | 363.8960 | 0.00 |
| 04/08/2011 | OTH1 On 02-February-12 | | | Index Future | 372.81 | 369.4380 | 372.8080 | 369.4380 | 0.00 |
| 04/08/2011 | R157 On 04-August-11 | | | Bond Future | 7.05 | 127.7577 | 7.0500 | 127.7577 | 0.00 |
| 04/08/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 1779 | 2 | 1779 | 2 | 0.00 |
| 04/08/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 1975 | 2 | 1975 | 2 | 0.00 |
| 04/08/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 1583 | 1 | 1583 | 1 | 0.00 |
| 04/08/2011 | R157 On 04-August-11 | 7.20 | Call | Bond Future | 597 | 0 | 597 | 0 | 0.00 |
| 04/08/2011 | R157 On 04-August-11 | 7.60 | Call | Bond Future | 2170 | 2 | 2170 | 2 | 0.00 |
| 04/08/2011 | R157 On 04-August-11 | 7.80 | Call | Bond Future | 2947 | 3 | 2947 | 3 | 0.00 |
| 04/08/2011 | R157 On 04-August-11 | 8.20 | Call | Bond Future | 4481 | 4 | 4481 | 4 | 0.00 |
| 04/08/2011 | R157 On 04-August-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R157 On 04-August-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R157 On 04-August-11 | 7.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R157 On 04-August-11 | 7.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R157 On 04-August-11 | 7.50 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/08/2011 | R157 On 03-November-11 | | | Bond Future | 7.17 | 122.8340 | 7.1690 | 122.8340 | 10,452.00 |
| 04/08/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 3984 | 4 | 3984 | 4 | 0.00 |
| 04/08/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 4158 | 4 | 4158 | 4 | 0.00 |
| 04/08/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 3809 | 4 | 3809 | 4 | 0.00 |
| 04/08/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 04/08/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 04/08/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 24 | 0 | 24 | 0 | 0.00 |
| 04/08/2011 | R157 On 02-February-12 | | | Bond Future | 7.26 | 124.7048 | 7.2580 | 124.7048 | 0.00 |
| 04/08/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 4395 | 4 | 4395 | 4 | 0.00 |
| 04/08/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 4243 | 4 | 4243 | 4 | 0.00 |
| 04/08/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 4548 | 4 | 4548 | 4 | 0.00 |
| 04/08/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 140 | 0 | 140 | 0 | 0.00 |
| 04/08/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 169 | 0 | 169 | 0 | 0.00 |
| 04/08/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 154 | 0 | 154 | 0 | 0.00 |
| 04/08/2011 | R157 On 03-May-12 | | | Bond Future | 7.36 | 119.7651 | 7.3640 | 119.7651 | 0.00 |
| 04/08/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 3319 | 3 | 3319 | 3 | 0.00 |
| 04/08/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 3193 | 3 | 3193 | 3 | 0.00 |
| 04/08/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 3446 | 3 | 3446 | 3 | 0.00 |
| 04/08/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 454 | 0 | 454 | 0 | 0.00 |
| 04/08/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 516 | 1 | 516 | 1 | 0.00 |
| 04/08/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 484 | 1 | 484 | 1 | 0.00 |
| 04/08/2011 | R157 On 02-August-12 | | | Bond Future | 7.49 | 121.5352 | 7.4940 | 121.5352 | 0.00 |
| 04/08/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 2580 | 2 | 2580 | 2 | 0.00 |
| 04/08/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 2481 | 2 | 2481 | 2 | 0.00 |
| 04/08/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 2680 | 3 | 2680 | 3 | 0.00 |
| 04/08/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 1025 | 1 | 1025 | 1 | 0.00 |
| 04/08/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 1121 | 1 | 1121 | 1 | 0.00 |
| 04/08/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 1073 | 1 | 1073 | 1 | 0.00 |
| 04/08/2011 | R186 On 04-August-11 | | | Bond Future | 8.10 | 121.1836 | 8.1000 | 121.1836 | 0.00 |
| 04/08/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 1485 | 0 | 1485 | 0 | 0.00 |
| 04/08/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 1974 | 1 | 1974 | 1 | 0.00 |
| 04/08/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 993 | 0 | 993 | 0 | 0.00 |
| 04/08/2011 | R186 On 04-August-11 | 8.35 | Call | Bond Future | 2460 | 1 | 2460 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/08/2011 | R186 On 04-August-11 | 8.70 | Call | Bond Future | 5785 | 5 | 5785 | 5 | 0.00 |
| 04/08/2011 | R186 On 04-August-11 | 8.95 | Call | Bond Future | 8076 | 7 | 8076 | 7 | 0.00 |
| 04/08/2011 | R186 On 04-August-11 | 9.70 | Call | Bond Future | 14562 | 13 | 14562 | 13 | 0.00 |
| 04/08/2011 | R186 On 04-August-11 | 9.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R186 On 04-August-11 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R186 On 04-August-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R186 On 04-August-11 | 8.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R186 On 03-November-11 | | | Bond Future | 8.14 | 122.9736 | 8.1410 | 122.9736 | 25,494.00 |
| 04/08/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 8356 | 7 | 8356 | 7 | 0.00 |
| 04/08/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 8759 | 8 | 8759 | 8 | 0.00 |
| 04/08/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 7957 | 7 | 7957 | 7 | 0.00 |
| 04/08/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 6402 | 5 | 6402 | 5 | 5,600.00 |
| 04/08/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 2285 | 2 | 2285 | 2 | 1,275.00 |
| 04/08/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 9164 | 8 | 9164 | 8 | 0.00 |
| 04/08/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 3641 | 3 | 3641 | 3 | 425.00 |
| 04/08/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 4947 | 4 | 4947 | 4 | 0.00 |
| 04/08/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 1016 | 1 | 1016 | 1 | 425.00 |
| 04/08/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 235 | 0 | 235 | 0 | 1,275.00 |
| 04/08/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 1609 | 2 | 1609 | 2 | 0.00 |
| 04/08/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 2690 | 3 | 2690 | 3 | 0.00 |
| 04/08/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 360 | 1 | 360 | 1 | 0.00 |
| 04/08/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 617 | 1 | 617 | 1 | 0.00 |
| 04/08/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 271 | 0 | 271 | 0 | 0.00 |
| 04/08/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 312 | 0 | 312 | 0 | 0.00 |
| 04/08/2011 | R186 On 02-February-12 | | | Bond Future | 8.20 | 119.5608 | 8.2010 | 119.5608 | 2,500.00 |
| 04/08/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 8623 | 8 | 8623 | 8 | 0.00 |
| 04/08/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 8972 | 8 | 8972 | 8 | 0.00 |
| 04/08/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 8278 | 7 | 8278 | 7 | 0.00 |
| 04/08/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1336 | 2 | 1336 | 2 | 0.00 |
| 04/08/2011 | R186 On 02-February-12 | 9.05 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/08/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1238 | 2 | 1238 | 2 | 0.00 |
| 04/08/2011 | R186 On 03-May-12 | | | Bond Future | 8.27 | 121.3484 | 8.2670 | 121.3484 | 0.00 |
| 04/08/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 8875 | 8 | 8875 | 8 | 0.00 |
| 04/08/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 9193 | 8 | 9193 | 8 | 0.00 |
| 04/08/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 8561 | 8 | 8561 | 8 | 0.00 |
| 04/08/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 2316 | 3 | 2316 | 3 | 0.00 |
| 04/08/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 2074 | 2 | 2074 | 2 | 0.00 |
| 04/08/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 2192 | 3 | 2192 | 3 | 0.00 |
| 04/08/2011 | R186 On 02-August-12 | | | Bond Future | 8.34 | 117.8541 | 8.3380 | 117.8541 | 0.00 |
| 04/08/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 7347 | 7 | 7347 | 7 | 0.00 |
| 04/08/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 7636 | 7 | 7636 | 7 | 0.00 |
| 04/08/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 7067 | 6 | 7067 | 6 | 0.00 |
| 04/08/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 3757 | 4 | 3757 | 4 | 0.00 |
| 04/08/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 3436 | 4 | 3436 | 4 | 0.00 |
| 04/08/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 3591 | 4 | 3591 | 4 | 0.00 |
| 04/08/2011 | R189 On 04-August-11 | | | Bond Future | 215.31 | 215.3008 | 215.3145 | 215.3008 | 0.00 |
| 04/08/2011 | R189 On 04-August-11 | 212.00 | Call | Bond Future | 3315 | 3 | 3315 | 3 | 0.00 |
| 04/08/2011 | R189 On 04-August-11 | 211.95 | Call | Bond Future | 3365 | 3 | 3365 | 3 | 0.00 |
| 04/08/2011 | R189 On 04-August-11 | 212.05 | Call | Bond Future | 3265 | 3 | 3265 | 3 | 0.00 |
| 04/08/2011 | R189 On 04-August-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R189 On 04-August-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R189 On 04-August-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R189 On 03-November-11 | | | Bond Future | 212.39 | 212.3713 | 212.3850 | 212.3713 | 0.00 |
| 04/08/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 385 | 0 | 385 | 0 | 0.00 |
| 04/08/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 435 | 0 | 435 | 0 | 0.00 |
| 04/08/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 335 | 0 | 335 | 0 | 0.00 |
| 04/08/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R197 On 04-August-11 | | | Bond Future | 236.16 | 236.1293 | 236.1646 | 236.1293 | 0.00 |
| 04/08/2011 | R197 On 04-August-11 | 231.50 | Call | Bond Future | 4665 | 5 | 4665 | 5 | 0.00 |
| 04/08/2011 | R197 On 04-August-11 | 231.55 | Call | Bond Future | 4615 | 5 | 4615 | 5 | 0.00 |
| 04/08/2011 | R197 On 04-August-11 | 231.45 | Call | Bond Future | 4715 | 5 | 4715 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/08/2011 | R197 On 04-August-11 | 231.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R197 On 04-August-11 | 231.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R197 On 04-August-11 | 231.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R197 On 03-November-11 | | | Bond Future | 239.65 | 239.6129 | 239.6482 | 239.6129 | 205.00 |
| 04/08/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 1148 | 1 | 1148 | 1 | 0.00 |
| 04/08/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 1098 | 1 | 1098 | 1 | 0.00 |
| 04/08/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 1198 | 1 | 1198 | 1 | 0.00 |
| 04/08/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R201 On 04-August-11 | | | Bond Future | 6.71 | 107.0456 | 6.7100 | 107.0456 | 0.00 |
| 04/08/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 1646 | 1 | 1646 | 1 | 0.00 |
| 04/08/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 1495 | 1 | 1495 | 1 | 0.00 |
| 04/08/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 1797 | 2 | 1797 | 2 | 0.00 |
| 04/08/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R201 On 03-November-11 | | | Bond Future | 6.83 | 108.6241 | 6.8250 | 108.6241 | 1,348.00 |
| 04/08/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 3305 | 3 | 3305 | 3 | 0.00 |
| 04/08/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 3440 | 3 | 3440 | 3 | 0.00 |
| 04/08/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 3170 | 3 | 3170 | 3 | 0.00 |
| 04/08/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 14 | 0 | 14 | 0 | 0.00 |
| 04/08/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 04/08/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 04/08/2011 | R201 On 02-February-12 | | | Bond Future | 6.89 | 105.8668 | 6.8890 | 105.8668 | 0.00 |
| 04/08/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 3577 | 4 | 3577 | 4 | 0.00 |
| 04/08/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 3457 | 3 | 3457 | 3 | 0.00 |
| 04/08/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 3697 | 4 | 3697 | 4 | 0.00 |
| 04/08/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 52 | 0 | 52 | 0 | 0.00 |
| 04/08/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 65 | 0 | 65 | 0 | 0.00 |
| 04/08/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 58 | 0 | 58 | 0 | 0.00 |
| 04/08/2011 | R201 On 03-May-12 | | | Bond Future | 6.98 | 107.4576 | 6.9750 | 107.4576 | 0.00 |
| 04/08/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 2235 | 2 | 2235 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/08/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 2143 | 2 | 2143 | 2 | 0.00 |
| 04/08/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 2329 | 2 | 2329 | 2 | 0.00 |
| 04/08/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 356 | 0 | 356 | 0 | 0.00 |
| 04/08/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 406 | 0 | 406 | 0 | 0.00 |
| 04/08/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 380 | 0 | 380 | 0 | 0.00 |
| 04/08/2011 | R201 On 02-August-12 | | | Bond Future | 7.09 | 104.6377 | 7.0900 | 104.6377 | 0.00 |
| 04/08/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 1646 | 2 | 1646 | 2 | 0.00 |
| 04/08/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 1572 | 2 | 1572 | 2 | 0.00 |
| 04/08/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 1721 | 2 | 1721 | 2 | 0.00 |
| 04/08/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 716 | 1 | 716 | 1 | 0.00 |
| 04/08/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 784 | 1 | 784 | 1 | 0.00 |
| 04/08/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 750 | 1 | 750 | 1 | 0.00 |
| 04/08/2011 | R202 On 04-August-11 | | | Bond Future | 176.32 | 176.2894 | 176.3153 | 176.2894 | 0.00 |
| 04/08/2011 | R202 On 04-August-11 | 1.00 | Call | Bond Future | 175315 | 175 | 175315 | 175 | 0.00 |
| 04/08/2011 | R202 On 04-August-11 | 1.05 | Call | Bond Future | 175265 | 175 | 175265 | 175 | 0.00 |
| 04/08/2011 | R202 On 04-August-11 | 0.95 | Call | Bond Future | 175365 | 175 | 175365 | 175 | 0.00 |
| 04/08/2011 | R202 On 04-August-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R202 On 04-August-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R202 On 04-August-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R202 On 03-November-11 | | | Bond Future | 180.35 | 178.8899 | 180.3547 | 178.8899 | 22,733.00 |
| 04/08/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 179855 | 178 | 179855 | 178 | 0.00 |
| 04/08/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 179805 | 178 | 179805 | 178 | 0.00 |
| 04/08/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 179905 | 178 | 179905 | 178 | 0.00 |
| 04/08/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R202 On 02-February-12 | | | Bond Future | 180.44 | 178.9501 | 180.4368 | 178.9501 | 0.00 |
| 04/08/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 3437 | 2 | 3437 | 2 | 0.00 |
| 04/08/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 3387 | 2 | 3387 | 2 | 0.00 |
| 04/08/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 3487 | 2 | 3487 | 2 | 0.00 |
| 04/08/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/08/2011 | R203 On 04-August-11 | | | Bond Future | 7.59 | 106.0791 | 7.5850 | 106.0791 | 0.00 |
| 04/08/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 2012 | 2 | 2012 | 2 | 0.00 |
| 04/08/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 2251 | 2 | 2251 | 2 | 0.00 |
| 04/08/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 1772 | 1 | 1772 | 1 | 0.00 |
| 04/08/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R203 On 03-November-11 | | | Bond Future | 7.68 | 103.4823 | 7.6780 | 103.4823 | 2,133.00 |
| 04/08/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 3903 | 4 | 3903 | 4 | 0.00 |
| 04/08/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 3697 | 3 | 3697 | 3 | 0.00 |
| 04/08/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 4111 | 4 | 4111 | 4 | 0.00 |
| 04/08/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 94 | 0 | 94 | 0 | 0.00 |
| 04/08/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 131 | 0 | 131 | 0 | 0.00 |
| 04/08/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 111 | 0 | 111 | 0 | 0.00 |
| 04/08/2011 | R203 On 02-February-12 | | | Bond Future | 7.76 | 105.0587 | 7.7640 | 105.0587 | 0.00 |
| 04/08/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 4717 | 4 | 4717 | 4 | 0.00 |
| 04/08/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 4906 | 5 | 4906 | 5 | 0.00 |
| 04/08/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 4535 | 4 | 4535 | 4 | 0.00 |
| 04/08/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 397 | 0 | 397 | 0 | 0.00 |
| 04/08/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 338 | 0 | 338 | 0 | 0.00 |
| 04/08/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 364 | 0 | 364 | 0 | 0.00 |
| 04/08/2011 | R203 On 03-May-12 | | | Bond Future | 7.86 | 102.4729 | 7.8610 | 102.4729 | 0.00 |
| 04/08/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 4496 | 4 | 4496 | 4 | 0.00 |
| 04/08/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 4334 | 4 | 4334 | 4 | 0.00 |
| 04/08/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 4661 | 4 | 4661 | 4 | 0.00 |
| 04/08/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 677 | 1 | 677 | 1 | 0.00 |
| 04/08/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 765 | 1 | 765 | 1 | 0.00 |
| 04/08/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 719 | 1 | 719 | 1 | 0.00 |
| 04/08/2011 | R203 On 02-August-12 | | | Bond Future | 7.97 | 103.9907 | 7.9710 | 103.9907 | 0.00 |
| 04/08/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 3417 | 3 | 3417 | 3 | 0.00 |
| 04/08/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 3275 | 3 | 3275 | 3 | 0.00 |
| 04/08/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 3563 | 3 | 3563 | 3 | 0.00 |
| 04/08/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1190 | 1 | 1190 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/08/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1307 | 1 | 1307 | 1 | 0.00 |
| 04/08/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1246 | 1 | 1246 | 1 | 0.00 |
| 04/08/2011 | R204 On 04-August-11 | | | Bond Future | 7.77 | 101.8381 | 7.7650 | 101.8381 | 0.00 |
| 04/08/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 1300 | 1 | 1300 | 1 | 0.00 |
| 04/08/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 1025 | 0 | 1025 | 0 | 0.00 |
| 04/08/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 1574 | 1 | 1574 | 1 | 0.00 |
| 04/08/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R204 On 03-November-11 | | | Bond Future | 7.84 | 103.3407 | 7.8440 | 103.3407 | 2,191.00 |
| 04/08/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 4862 | 4 | 4862 | 4 | 0.00 |
| 04/08/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 5100 | 5 | 5100 | 5 | 0.00 |
| 04/08/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 4626 | 4 | 4626 | 4 | 0.00 |
| 04/08/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 129 | 0 | 129 | 0 | 0.00 |
| 04/08/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 94 | 0 | 94 | 0 | 0.00 |
| 04/08/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 110 | 0 | 110 | 0 | 0.00 |
| 04/08/2011 | R204 On 02-February-12 | | | Bond Future | 7.92 | 100.8831 | 7.9230 | 100.8831 | 0.00 |
| 04/08/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 5792 | 5 | 5792 | 5 | 0.00 |
| 04/08/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 5580 | 5 | 5580 | 5 | 0.00 |
| 04/08/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 6007 | 6 | 6007 | 6 | 0.00 |
| 04/08/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 318 | 0 | 318 | 0 | 0.00 |
| 04/08/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 379 | 0 | 379 | 0 | 0.00 |
| 04/08/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 346 | 0 | 346 | 0 | 0.00 |
| 04/08/2011 | R204 On 03-May-12 | | | Bond Future | 8.01 | 102.3983 | 8.0120 | 102.3983 | 0.00 |
| 04/08/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 4728 | 4 | 4728 | 4 | 0.00 |
| 04/08/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 4909 | 5 | 4909 | 5 | 0.00 |
| 04/08/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4550 | 4 | 4550 | 4 | 0.00 |
| 04/08/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1142 | 1 | 1142 | 1 | 0.00 |
| 04/08/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1018 | 1 | 1018 | 1 | 0.00 |
| 04/08/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1078 | 1 | 1078 | 1 | 0.00 |
| 04/08/2011 | R204 On 02-August-12 | | | Bond Future | 8.11 | 99.8793 | 8.1140 | 99.8793 | 0.00 |
| 04/08/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 3615 | 3 | 3615 | 3 | 0.00 |
| 04/08/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 3775 | 3 | 3775 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/08/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 3460 | 3 | 3460 | 3 | 0.00 |
| 04/08/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 1835 | 2 | 1835 | 2 | 0.00 |
| 04/08/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 1673 | 2 | 1673 | 2 | 0.00 |
| 04/08/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 1752 | 2 | 1752 | 2 | 0.00 |
| 04/08/2011 | R206 On 04-August-11 | | | Bond Future | 6.47 | 102.6897 | 6.4650 | 102.6897 | 0.00 |
| 04/08/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 1194 | 1 | 1194 | 1 | 0.00 |
| 04/08/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 1305 | 1 | 1305 | 1 | 0.00 |
| 04/08/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 1083 | 1 | 1083 | 1 | 0.00 |
| 04/08/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R206 On 03-November-11 | | | Bond Future | 6.62 | 104.2043 | 6.6190 | 104.2043 | 12,577.00 |
| 04/08/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 2271 | 2 | 2271 | 2 | 0.00 |
| 04/08/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 2175 | 2 | 2175 | 2 | 0.00 |
| 04/08/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 2368 | 2 | 2368 | 2 | 0.00 |
| 04/08/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 04/08/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 04/08/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 04/08/2011 | R206 On 02-February-12 | | | Bond Future | 6.68 | 102.0263 | 6.6780 | 102.0263 | 0.00 |
| 04/08/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 2402 | 2 | 2402 | 2 | 0.00 |
| 04/08/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 2484 | 3 | 2484 | 3 | 0.00 |
| 04/08/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 2319 | 2 | 2319 | 2 | 0.00 |
| 04/08/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 54 | 0 | 54 | 0 | 0.00 |
| 04/08/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 44 | 0 | 44 | 0 | 0.00 |
| 04/08/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 49 | 0 | 49 | 0 | 0.00 |
| 04/08/2011 | R206 On 03-May-12 | | | Bond Future | 6.78 | 103.5590 | 6.7770 | 103.5590 | 0.00 |
| 04/08/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 1441 | 2 | 1441 | 2 | 0.00 |
| 04/08/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 1383 | 1 | 1383 | 1 | 0.00 |
| 04/08/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 1503 | 2 | 1503 | 2 | 0.00 |
| 04/08/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 289 | 0 | 289 | 0 | 0.00 |
| 04/08/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 325 | 0 | 325 | 0 | 0.00 |
| 04/08/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 305 | 0 | 305 | 0 | 0.00 |
| 04/08/2011 | R206 On 02-August-12 | | | Bond Future | 6.93 | 101.3253 | 6.9270 | 101.3253 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/08/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 944 | 1 | 944 | 1 | 0.00 |
| 04/08/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 900 | 1 | 900 | 1 | 0.00 |
| 04/08/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 989 | 1 | 989 | 1 | 0.00 |
| 04/08/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 486 | 0 | 486 | 0 | 0.00 |
| 04/08/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 531 | 0 | 531 | 0 | 0.00 |
| 04/08/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 508 | 0 | 508 | 0 | 0.00 |
| 04/08/2011 | R207 On 04-August-11 | | | Bond Future | 7.86 | 96.1035 | 7.8600 | 96.1035 | 0.00 |
| 04/08/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 2281 | 2 | 2281 | 2 | 0.00 |
| 04/08/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 1992 | 1 | 1992 | 1 | 0.00 |
| 04/08/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 2569 | 2 | 2569 | 2 | 0.00 |
| 04/08/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R207 On 03-November-11 | | | Bond Future | 7.93 | 97.5226 | 7.9310 | 97.5226 | 7,499.00 |
| 04/08/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 4749 | 4 | 4749 | 4 | 0.00 |
| 04/08/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 4998 | 4 | 4998 | 4 | 0.00 |
| 04/08/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 4502 | 4 | 4502 | 4 | 0.00 |
| 04/08/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 1250 | 1 | 1250 | 1 | 2,000.00 |
| 04/08/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 2072 | 2 | 2072 | 2 | 0.00 |
| 04/08/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 2877 | 2 | 2877 | 2 | 0.00 |
| 04/08/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 490 | 1 | 490 | 1 | 2,000.00 |
| 04/08/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 815 | 1 | 815 | 1 | 2,000.00 |
| 04/08/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 178 | 0 | 178 | 0 | 0.00 |
| 04/08/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 1430 | 2 | 1430 | 2 | 0.00 |
| 04/08/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 130 | 0 | 130 | 0 | 0.00 |
| 04/08/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 153 | 0 | 153 | 0 | 0.00 |
| 04/08/2011 | R207 On 02-February-12 | | | Bond Future | 8.01 | 95.3710 | 8.0050 | 95.3710 | 0.00 |
| 04/08/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 5871 | 5 | 5871 | 5 | 0.00 |
| 04/08/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 5649 | 5 | 5649 | 5 | 0.00 |
| 04/08/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 6094 | 6 | 6094 | 6 | 0.00 |
| 04/08/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 429 | 1 | 429 | 1 | 0.00 |
| 04/08/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 507 | 1 | 507 | 1 | 0.00 |
| 04/08/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 467 | 1 | 467 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/08/2011 | R207 On 03-May-12 | | | Bond Future | 8.09 | 96.8006 | 8.0880 | 96.8006 | 0.00 |
| 04/08/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4824 | 4 | 4824 | 4 | 0.00 |
| 04/08/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 5014 | 5 | 5014 | 5 | 0.00 |
| 04/08/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4637 | 4 | 4637 | 4 | 0.00 |
| 04/08/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1358 | 2 | 1358 | 2 | 0.00 |
| 04/08/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1213 | 1 | 1213 | 1 | 0.00 |
| 04/08/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1284 | 2 | 1284 | 2 | 0.00 |
| 04/08/2011 | R207 On 02-August-12 | | | Bond Future | 8.18 | 94.5931 | 8.1820 | 94.5931 | 0.00 |
| 04/08/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4528 | 4 | 4528 | 4 | 0.00 |
| 04/08/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4710 | 4 | 4710 | 4 | 0.00 |
| 04/08/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4350 | 4 | 4350 | 4 | 0.00 |
| 04/08/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 1646 | 2 | 1646 | 2 | 0.00 |
| 04/08/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 1496 | 2 | 1496 | 2 | 0.00 |
| 04/08/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 1569 | 2 | 1569 | 2 | 0.00 |
| 04/08/2011 | R208 On 04-August-11 | | | Bond Future | 7.89 | 94.1506 | 7.8900 | 94.1506 | 0.00 |
| 04/08/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 2246 | 2 | 2246 | 2 | 0.00 |
| 04/08/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 2552 | 2 | 2552 | 2 | 0.00 |
| 04/08/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 1938 | 1 | 1938 | 1 | 0.00 |
| 04/08/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R208 On 03-November-11 | | | Bond Future | 7.96 | 92.1430 | 7.9570 | 92.1430 | 6,146.00 |
| 04/08/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 4947 | 4 | 4947 | 4 | 0.00 |
| 04/08/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 5209 | 5 | 5209 | 5 | 0.00 |
| 04/08/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 4687 | 4 | 4687 | 4 | 0.00 |
| 04/08/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 1441 | 1 | 1441 | 1 | 1,995.00 |
| 04/08/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 2341 | 2 | 2341 | 2 | 665.00 |
| 04/08/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 3210 | 3 | 3210 | 3 | 0.00 |
| 04/08/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 5740 | 5 | 5740 | 5 | 0.00 |
| 04/08/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 123 | 0 | 123 | 0 | 1,995.00 |
| 04/08/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 515 | 1 | 515 | 1 | 665.00 |
| 04/08/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 850 | 1 | 850 | 1 | 0.00 |
| 04/08/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 224 | 0 | 224 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/08/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 1484 | 2 | 1484 | 2 | 0.00 |
| 04/08/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 167 | 0 | 167 | 0 | 0.00 |
| 04/08/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 194 | 0 | 194 | 0 | 0.00 |
| 04/08/2011 | R208 On 02-February-12 | | | Bond Future | 8.02 | 93.5516 | 8.0240 | 93.5516 | 0.00 |
| 04/08/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 6207 | 6 | 6207 | 6 | 0.00 |
| 04/08/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 6444 | 6 | 6444 | 6 | 0.00 |
| 04/08/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 5971 | 5 | 5971 | 5 | 0.00 |
| 04/08/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 571 | 1 | 571 | 1 | 0.00 |
| 04/08/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 485 | 1 | 485 | 1 | 0.00 |
| 04/08/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 527 | 1 | 527 | 1 | 0.00 |
| 04/08/2011 | R208 On 03-May-12 | | | Bond Future | 8.10 | 91.5581 | 8.0980 | 91.5581 | 0.00 |
| 04/08/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 6176 | 6 | 6176 | 6 | 0.00 |
| 04/08/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5962 | 5 | 5962 | 5 | 0.00 |
| 04/08/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 6393 | 6 | 6393 | 6 | 0.00 |
| 04/08/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 972 | 1 | 972 | 1 | 0.00 |
| 04/08/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1091 | 1 | 1091 | 1 | 0.00 |
| 04/08/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1030 | 1 | 1030 | 1 | 0.00 |
| 04/08/2011 | R208 On 02-August-12 | | | Bond Future | 8.18 | 92.9107 | 8.1800 | 92.9107 | 0.00 |
| 04/08/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4900 | 4 | 4900 | 4 | 0.00 |
| 04/08/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4706 | 4 | 4706 | 4 | 0.00 |
| 04/08/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5099 | 5 | 5099 | 5 | 0.00 |
| 04/08/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 1607 | 2 | 1607 | 2 | 0.00 |
| 04/08/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 1766 | 2 | 1766 | 2 | 0.00 |
| 04/08/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1683 | 2 | 1683 | 2 | 0.00 |
| 04/08/2011 | R209 On 04-August-11 | | | Bond Future | 8.40 | 78.7508 | 8.4000 | 78.7508 | 0.00 |
| 04/08/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 842 | 0 | 842 | 0 | 0.00 |
| 04/08/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 1257 | 0 | 1257 | 0 | 0.00 |
| 04/08/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 423 | 0 | 423 | 0 | 0.00 |
| 04/08/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 12533 | 11 | 12533 | 11 | 0.00 |
| 04/08/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 04/08/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R209 On 04-August-11 | 8.50 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/08/2011 | R209 On 03-November-11 | | | Bond Future | 8.42 | 76.7677 | 8.4220 | 76.7677 | 2,736.00 |
| 04/08/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 3693 | 3 | 3693 | 3 | 0.00 |
| 04/08/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 3418 | 2 | 3418 | 2 | 0.00 |
| 04/08/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 3976 | 3 | 3976 | 3 | 0.00 |
| 04/08/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 886 | 1 | 886 | 1 | 0.00 |
| 04/08/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 1126 | 2 | 1126 | 2 | 0.00 |
| 04/08/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 1001 | 2 | 1001 | 2 | 0.00 |
| 04/08/2011 | R209 On 02-February-12 | | | Bond Future | 8.47 | 77.9384 | 8.4740 | 77.9384 | 0.00 |
| 04/08/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 5743 | 5 | 5743 | 5 | 0.00 |
| 04/08/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 5476 | 4 | 5476 | 4 | 0.00 |
| 04/08/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 6014 | 5 | 6014 | 5 | 0.00 |
| 04/08/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 1431 | 2 | 1431 | 2 | 0.00 |
| 04/08/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 1657 | 2 | 1657 | 2 | 0.00 |
| 04/08/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 1541 | 2 | 1541 | 2 | 0.00 |
| 04/08/2011 | R209 On 03-May-12 | | | Bond Future | 8.53 | 75.9570 | 8.5290 | 75.9570 | 0.00 |
| 04/08/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 6124 | 5 | 6124 | 5 | 0.00 |
| 04/08/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 6376 | 5 | 6376 | 5 | 0.00 |
| 04/08/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 5877 | 5 | 5877 | 5 | 0.00 |
| 04/08/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 2521 | 3 | 2521 | 3 | 0.00 |
| 04/08/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 2257 | 3 | 2257 | 3 | 0.00 |
| 04/08/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 2385 | 3 | 2385 | 3 | 0.00 |
| 04/08/2011 | R209 On 02-August-12 | | | Bond Future | 8.59 | 77.0794 | 8.5870 | 77.0794 | 0.00 |
| 04/08/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 7489 | 6 | 7489 | 6 | 0.00 |
| 04/08/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 7747 | 7 | 7747 | 7 | 0.00 |
| 04/08/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 7236 | 6 | 7236 | 6 | 0.00 |
| 04/08/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 2480 | 3 | 2480 | 3 | 0.00 |
| 04/08/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 2261 | 3 | 2261 | 3 | 0.00 |
| 04/08/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 2367 | 3 | 2367 | 3 | 0.00 |
| 04/08/2011 | R210 On 04-August-11 | | | Bond Future | 132.23 | 132.2068 | 132.2266 | 132.2068 | 0.00 |
| 04/08/2011 | R210 On 04-August-11 | 106.00 | Call | Bond Future | 26227 | 26 | 26227 | 26 | 0.00 |
| 04/08/2011 | R210 On 04-August-11 | 105.95 | Call | Bond Future | 26277 | 26 | 26277 | 26 | 0.00 |
| 04/08/2011 | R210 On 04-August-11 | 106.05 | Call | Bond Future | 26177 | 26 | 26177 | 26 | 0.00 |
| 04/08/2011 | R210 On 04-August-11 | 106.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/08/2011 | R210 On 04-August-11 | 105.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R210 On 04-August-11 | 106.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R210 On 03-November-11 | | | Bond Future | 132.48 | 132.4557 | 132.4757 | 132.4557 | 685.00 |
| 04/08/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 1476 | 1 | 1476 | 1 | 0.00 |
| 04/08/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 1526 | 2 | 1526 | 2 | 0.00 |
| 04/08/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 1426 | 1 | 1426 | 1 | 0.00 |
| 04/08/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R211 On 04-August-11 | | | Bond Future | 109.08 | 109.0728 | 109.0847 | 109.0728 | 0.00 |
| 04/08/2011 | R211 On 04-August-11 | 1.50 | Call | Bond Future | 107585 | 108 | 107585 | 108 | 0.00 |
| 04/08/2011 | R211 On 04-August-11 | 1.55 | Call | Bond Future | 107535 | 108 | 107535 | 108 | 0.00 |
| 04/08/2011 | R211 On 04-August-11 | 1.45 | Call | Bond Future | 107635 | 108 | 107635 | 108 | 0.00 |
| 04/08/2011 | R211 On 04-August-11 | 1.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R211 On 04-August-11 | 1.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R211 On 04-August-11 | 1.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R211 On 03-November-11 | | | Bond Future | 110.69 | 110.6819 | 110.6938 | 110.6819 | 529.00 |
| 04/08/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 109444 | 109 | 109444 | 109 | 0.00 |
| 04/08/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 109494 | 109 | 109494 | 109 | 0.00 |
| 04/08/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 109394 | 109 | 109394 | 109 | 0.00 |
| 04/08/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R211 On 02-February-12 | | | Bond Future | 111.04 | 111.0299 | 111.0419 | 111.0299 | 0.00 |
| 04/08/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 542 | 1 | 542 | 1 | 0.00 |
| 04/08/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 492 | 0 | 492 | 0 | 0.00 |
| 04/08/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 592 | 1 | 592 | 1 | 0.00 |
| 04/08/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R212 On 04-August-11 | | | Bond Future | 107.74 | 107.7239 | 107.7395 | 107.7239 | 0.00 |
| 04/08/2011 | R212 On 04-August-11 | 2.50 | Call | Bond Future | 105240 | 105 | 105240 | 105 | 0.00 |
| 04/08/2011 | R212 On 04-August-11 | 2.45 | Call | Bond Future | 105290 | 105 | 105290 | 105 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/08/2011 | R212 On 04-August-11 | 2.55 | Call | Bond Future | 105190 | 105 | 105190 | 105 | 0.00 |
| 04/08/2011 | R212 On 04-August-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R212 On 04-August-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R212 On 04-August-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R212 On 03-November-11 | | | Bond Future | 109.33 | 109.3131 | 109.3288 | 109.3131 | 2,807.00 |
| 04/08/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 106829 | 107 | 106829 | 107 | 0.00 |
| 04/08/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 106779 | 107 | 106779 | 107 | 0.00 |
| 04/08/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 106879 | 107 | 106879 | 107 | 0.00 |
| 04/08/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R212 On 02-February-12 | | | Bond Future | 109.53 | 109.5097 | 109.5255 | 109.5097 | 0.00 |
| 04/08/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 1026 | 1 | 1026 | 1 | 0.00 |
| 04/08/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 1076 | 1 | 1076 | 1 | 0.00 |
| 04/08/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 976 | 1 | 976 | 1 | 0.00 |
| 04/08/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R213 On 04-August-11 | | | Bond Future | 8.41 | 88.5657 | 8.4100 | 88.5657 | 0.00 |
| 04/08/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 4070 | 5 | 4070 | 5 | 0.00 |
| 04/08/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 3162 | 4 | 3162 | 4 | 0.00 |
| 04/08/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 3614 | 5 | 3614 | 5 | 0.00 |
| 04/08/2011 | R213 On 03-November-11 | | | Bond Future | 8.43 | 86.3310 | 8.4340 | 86.3310 | 0.00 |
| 04/08/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 2620 | 1 | 2620 | 1 | 0.00 |
| 04/08/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 3024 | 2 | 3024 | 2 | 0.00 |
| 04/08/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 2214 | 1 | 2214 | 1 | 0.00 |
| 04/08/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R213 On 02-February-12 | | | Bond Future | 8.49 | 87.6458 | 8.4940 | 87.6458 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/08/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 4086 | 3 | 4086 | 3 | 0.00 |
| 04/08/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 4474 | 3 | 4474 | 3 | 0.00 |
| 04/08/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 3696 | 2 | 3696 | 2 | 0.00 |
| 04/08/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R213 On 03-May-12 | | | Bond Future | 8.55 | 85.4214 | 8.5540 | 85.4214 | 0.00 |
| 04/08/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 5478 | 4 | 5478 | 4 | 0.00 |
| 04/08/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 5851 | 4 | 5851 | 4 | 0.00 |
| 04/08/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 5102 | 4 | 5102 | 4 | 0.00 |
| 04/08/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R213 On 02-August-12 | | | Bond Future | 8.62 | 86.6858 | 8.6180 | 86.6858 | 0.00 |
| 04/08/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 4931 | 3 | 4931 | 3 | 0.00 |
| 04/08/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 5303 | 4 | 5303 | 4 | 0.00 |
| 04/08/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 4557 | 3 | 4557 | 3 | 0.00 |
| 04/08/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | RZ02 On 04-August-11 | | | Bond Future | 0.10 | 175.2175 | 0.1030 | 175.2175 | 0.00 |
| 04/08/2011 | RZ02 On 04-August-11 | 1.00 | Call | Bond Future | 24940 | 25 | 24940 | 25 | 0.00 |
| 04/08/2011 | RZ02 On 04-August-11 | 1.05 | Call | Bond Future | 26199 | 26 | 26199 | 26 | 0.00 |
| 04/08/2011 | RZ02 On 04-August-11 | 0.95 | Call | Bond Future | 23667 | 24 | 23667 | 24 | 0.00 |
| 04/08/2011 | RZ02 On 04-August-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | RZ02 On 04-August-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | RZ02 On 04-August-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |
| 04/08/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 27590 | 28 | 0.00 |
| 04/08/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26333 | 26 | 0.00 |
| 04/08/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 28834 | 29 | 0.00 |
| 04/08/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/08/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 04/08/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 04/08/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 04/08/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 04/08/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | RZ12 On 04-August-11 | | | Bond Future | 2.03 | 106.8072 | 2.0290 | 106.8072 | 0.00 |
| 04/08/2011 | RZ12 On 04-August-11 | 2.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | RZ12 On 04-August-11 | 1.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | RZ12 On 04-August-11 | 2.05 | Call | Bond Future | 204 | 0 | 204 | 0 | 0.00 |
| 04/08/2011 | RZ12 On 04-August-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | RZ12 On 04-August-11 | 1.95 | Put | Bond Future | 773 | 1 | 773 | 1 | 0.00 |
| 04/08/2011 | RZ12 On 04-August-11 | 2.00 | Put | Bond Future | 283 | 0 | 283 | 0 | 0.00 |
| 04/08/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 04/08/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 04/08/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 04/08/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 04/08/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2011 | TRT1 On 04-August-11 | | | Index Future | 360.92 | 359.1110 | 360.9170 | 359.1110 | 0.00 |
| 04/08/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 04/08/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 05/08/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/08/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/08/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/08/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/08/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/08/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/08/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/08/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/08/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/08/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/08/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/08/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/08/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/08/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/08/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/08/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/08/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/08/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/08/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/08/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/08/2011 | AL7T On 03-November-11 | | | Index Future | 401.52 | 404.1710 | 401.5240 | 404.1710 | 16.00 |
| 05/08/2011 | AL7T On 02-February-12 | | | Index Future | 407.64 | 410.3260 | 407.6390 | 410.3260 | 0.00 |
| 05/08/2011 | ALBI On 03-November-11 | | | Index Future | 368.09 | 370.3850 | 368.0880 | 370.3850 | 1,346.00 |
| 05/08/2011 | ALBI On 02-February-12 | | | Index Future | 373.69 | 376.0260 | 373.6940 | 376.0260 | 0.00 |
| 05/08/2011 | C155 On 31-August-11 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/08/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/08/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/08/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/08/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/08/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/08/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/08/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/08/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/08/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/08/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/08/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/08/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 05/08/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/08/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/08/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/08/2011 | C213 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/08/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/08/2011 | CAAD On 19-September-11 | | | Can-Do Future | 0.02 | 0.0239 | 0.0246 | 0.0239 | 22,388.00 |
| 05/08/2011 | CAAE On 19-September-11 | | | Can-Do Future | 0.15 | 0.1489 | 0.1452 | 0.1489 | 21,898.00 |
| 05/08/2011 | CAAG On 24-October-11 | | | Can-Do Future | 6.97 | 6.9751 | 6.9650 | 6.9751 | 0.00 |
| 05/08/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 362 | 0 | 362 | 0 | 0.00 |
| 05/08/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 328 | 0 | 328 | 0 | 0.00 |
| 05/08/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 398 | 0 | 398 | 0 | 0.00 |
| 05/08/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 190 | 0 | 190 | 0 | 14,286.00 |
| 05/08/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 86 | 0 | 86 | 0 | 6,757.00 |
| 05/08/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 521 | 1 | 521 | 1 | 0.00 |
| 05/08/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 83 | 0 | 83 | 0 | 0.00 |
| 05/08/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 225 | 0 | 225 | 0 | 0.00 |
| 05/08/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 113 | 0 | 113 | 0 | 0.00 |
| 05/08/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 97 | 0 | 97 | 0 | 0.00 |
| 05/08/2011 | CAAH On 10-August-11 | | | Can-Do Future | 6.89 | 6.8995 | 6.8913 | 6.8995 | 0.00 |
| 05/08/2011 | CAAH On 10-August-11 | 6.70 | Call | Can-Do Future | 196 | 0 | 196 | 0 | 0.00 |
| 05/08/2011 | CAAH On 10-August-11 | 6.65 | Call | Can-Do Future | 243 | 0 | 243 | 0 | 0.00 |
| 05/08/2011 | CAAH On 10-August-11 | 6.75 | Call | Can-Do Future | 150 | 0 | 150 | 0 | 0.00 |
| 05/08/2011 | CAAH On 10-August-11 | 6.75 | Put | Can-Do Future | 9 | 0 | 9 | 0 | 0.00 |
| 05/08/2011 | CAAH On 10-August-11 | 6.65 | Put | Can-Do Future | 2 | 0 | 2 | 0 | 0.00 |
| 05/08/2011 | CAAH On 10-August-11 | 6.70 | Put | Can-Do Future | 5 | 0 | 5 | 0 | 20,000.00 |
| 05/08/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/08/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 05/08/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 05/08/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/08/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/08/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/08/2011 | GOVI On 03-November-11 | | | GOVI | 368.73 | 370.8950 | 368.7250 | 370.8950 | 162.00 |
| 05/08/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 117250 | 14 | 117250 | 14 | 0.00 |
| 05/08/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 117150 | 14 | 117150 | 14 | 0.00 |
| 05/08/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 117350 | 14 | 117350 | 14 | 0.00 |
| 05/08/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/08/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | GOVI On 02-February-12 | | | GOVI | 374.34 | 376.5440 | 374.3410 | 376.5440 | 0.00 |
| 05/08/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 53410 | 8 | 53410 | 8 | 0.00 |
| 05/08/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 53310 | 8 | 53310 | 8 | 0.00 |
| 05/08/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 53510 | 8 | 53510 | 8 | 0.00 |
| 05/08/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 05/08/2011 | IGOV On 03-November-11 | | | Index Future | 161.01 | 159.4910 | 161.0070 | 159.4910 | 83.00 |
| 05/08/2011 | IGOV On 02-February-12 | | | Index Future | 163.46 | 161.9200 | 163.4600 | 161.9200 | 0.00 |
| 05/08/2011 | ILBI On 02-February-12 | | | Index Future | 442.97 | 442.9720 | 442.9720 | 442.9720 | 29.00 |
| 05/08/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 05/08/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 05/08/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 05/08/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 05/08/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 05/08/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 05/08/2011 | JBAF On 17-August-11 | | | Jibar Tradeable Future | 5.60 | 94.4000 | 5.6000 | 94.4000 | 0.00 |
| 05/08/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.61 | 94.3800 | 5.6100 | 94.3800 | 17,600.00 |
| 05/08/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.61 | 94.3800 | 5.6100 | 94.3800 | 400.00 |
| 05/08/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.62 | 94.3700 | 5.6200 | 94.3700 | 1,000.00 |
| 05/08/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.65 | 94.3500 | 5.6500 | 94.3500 | 5,541.00 |
| 05/08/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.67 | 94.3300 | 5.6700 | 94.3300 | 0.00 |
| 05/08/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.75 | 94.2200 | 5.7500 | 94.2200 | 1,090.00 |
| 05/08/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.94 | 94.0000 | 5.9400 | 94.0000 | 2,890.00 |
| 05/08/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.17 | 93.7800 | 6.1700 | 93.7800 | 44,710.00 |
| 05/08/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 6.39 | 93.5500 | 6.3900 | 93.5500 | 490.00 |
| 05/08/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.63 | 93.3200 | 6.6300 | 93.3200 | 290.00 |
| 05/08/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.87 | 93.0800 | 6.8700 | 93.0800 | 750.00 |
| 05/08/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 05/08/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | JN02 On 03-November-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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/08/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 05/08/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 05/08/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 05/08/2011 | JN05 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 05/08/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 05/08/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 05/08/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 05/08/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 05/08/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | OTH1 On 03-November-11 | | | Index Future | 364.25 | 367.2160 | 364.2470 | 367.2160 | 0.00 |
| 05/08/2011 | OTH1 On 02-February-12 | | | Index Future | 369.79 | 372.8080 | 369.7940 | 372.8080 | 0.00 |
| 05/08/2011 | R157 On 04-August-11 | | | Bond Future | 7.05 | 127.7577 | 7.0500 | 127.7577 | 0.00 |
| 05/08/2011 | R157 On 03-November-11 | | | Bond Future | 8.23 | 122.9611 | 8.2330 | 122.9611 | 10,452.00 |
| 05/08/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 849 | 4 | 849 | 4 | 0.00 |
| 05/08/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 947 | 4 | 947 | 4 | 0.00 |
| 05/08/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 757 | 4 | 757 | 4 | 0.00 |
| 05/08/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,200.00 |
| 05/08/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 94 | 0 | 94 | 0 | 0.00 |
| 05/08/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 5 | 0 | 5 | 0 | 400.00 |
| 05/08/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 05/08/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 4166 | 0 | 4166 | 0 | 400.00 |
| 05/08/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 2578 | 0 | 2578 | 0 | 1,200.00 |
| 05/08/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 4538 | 0 | 4538 | 0 | 0.00 |
| 05/08/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 876 | 0 | 876 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/08/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 6243 | 0 | 6243 | 0 | 0.00 |
| 05/08/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 707 | 0 | 707 | 0 | 0.00 |
| 05/08/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 788 | 0 | 788 | 0 | 0.00 |
| 05/08/2011 | R157 On 02-February-12 | | | Bond Future | 7.33 | 124.8340 | 7.3270 | 124.8340 | 0.00 |
| 05/08/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 4177 | 4 | 4177 | 4 | 0.00 |
| 05/08/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 4027 | 4 | 4027 | 4 | 0.00 |
| 05/08/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 4328 | 5 | 4328 | 5 | 0.00 |
| 05/08/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 161 | 0 | 161 | 0 | 0.00 |
| 05/08/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 194 | 0 | 194 | 0 | 0.00 |
| 05/08/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 177 | 0 | 177 | 0 | 0.00 |
| 05/08/2011 | R157 On 03-May-12 | | | Bond Future | 7.44 | 119.8983 | 7.4400 | 119.8983 | 0.00 |
| 05/08/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 3126 | 3 | 3126 | 3 | 0.00 |
| 05/08/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 3004 | 3 | 3004 | 3 | 0.00 |
| 05/08/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 3251 | 3 | 3251 | 3 | 0.00 |
| 05/08/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 505 | 0 | 505 | 0 | 0.00 |
| 05/08/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 573 | 1 | 573 | 1 | 0.00 |
| 05/08/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 538 | 0 | 538 | 0 | 0.00 |
| 05/08/2011 | R157 On 02-August-12 | | | Bond Future | 7.58 | 121.6703 | 7.5770 | 121.6703 | 0.00 |
| 05/08/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 2420 | 3 | 2420 | 3 | 0.00 |
| 05/08/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 2324 | 2 | 2324 | 2 | 0.00 |
| 05/08/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 2518 | 3 | 2518 | 3 | 0.00 |
| 05/08/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 1112 | 1 | 1112 | 1 | 0.00 |
| 05/08/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 1213 | 1 | 1213 | 1 | 0.00 |
| 05/08/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 1162 | 1 | 1162 | 1 | 0.00 |
| 05/08/2011 | R186 On 04-August-11 | | | Bond Future | 8.10 | 121.1836 | 8.1000 | 121.1836 | 0.00 |
| 05/08/2011 | R186 On 03-November-11 | | | Bond Future | 8.27 | 124.3017 | 8.2690 | 124.3017 | 25,334.00 |
| 05/08/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 7243 | 8 | 7243 | 8 | 0.00 |
| 05/08/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 7631 | 9 | 7631 | 9 | 0.00 |
| 05/08/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 6861 | 8 | 6861 | 8 | 0.00 |
| 05/08/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 5390 | 6 | 5390 | 6 | 5,600.00 |
| 05/08/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 1717 | 2 | 1717 | 2 | 1,275.00 |
| 05/08/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 2879 | 4 | 2879 | 4 | 425.00 |
| 05/08/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 4047 | 5 | 4047 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/08/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 8022 | 9 | 8022 | 9 | 0.00 |
| 05/08/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 344 | 0 | 344 | 0 | 1,275.00 |
| 05/08/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 1367 | 1 | 1367 | 1 | 425.00 |
| 05/08/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 2097 | 2 | 2097 | 2 | 0.00 |
| 05/08/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 3372 | 3 | 3372 | 3 | 0.00 |
| 05/08/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 514 | 0 | 514 | 0 | 0.00 |
| 05/08/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 855 | 1 | 855 | 1 | 0.00 |
| 05/08/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 394 | 0 | 394 | 0 | 0.00 |
| 05/08/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 450 | 0 | 450 | 0 | 0.00 |
| 05/08/2011 | R186 On 02-February-12 | | | Bond Future | 8.33 | 120.9046 | 8.3340 | 120.9046 | 2,500.00 |
| 05/08/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 7631 | 9 | 7631 | 9 | 0.00 |
| 05/08/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 7963 | 9 | 7963 | 9 | 0.00 |
| 05/08/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 7304 | 8 | 7304 | 8 | 0.00 |
| 05/08/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1639 | 1 | 1639 | 1 | 0.00 |
| 05/08/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1415 | 1 | 1415 | 1 | 0.00 |
| 05/08/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1523 | 1 | 1523 | 1 | 0.00 |
| 05/08/2011 | R186 On 03-May-12 | | | Bond Future | 8.40 | 122.7153 | 8.4040 | 122.7153 | 0.00 |
| 05/08/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 7951 | 9 | 7951 | 9 | 0.00 |
| 05/08/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 8253 | 9 | 8253 | 9 | 0.00 |
| 05/08/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 7652 | 9 | 7652 | 9 | 0.00 |
| 05/08/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 2699 | 2 | 2699 | 2 | 0.00 |
| 05/08/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 2426 | 2 | 2426 | 2 | 0.00 |
| 05/08/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 2560 | 2 | 2560 | 2 | 0.00 |
| 05/08/2011 | R186 On 02-August-12 | | | Bond Future | 8.48 | 119.2419 | 8.4800 | 119.2419 | 0.00 |
| 05/08/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 6532 | 7 | 6532 | 7 | 0.00 |
| 05/08/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6805 | 8 | 6805 | 8 | 0.00 |
| 05/08/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 6268 | 7 | 6268 | 7 | 0.00 |
| 05/08/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 4273 | 4 | 4273 | 4 | 0.00 |
| 05/08/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 3919 | 3 | 3919 | 3 | 0.00 |
| 05/08/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 4090 | 4 | 4090 | 4 | 0.00 |
| 05/08/2011 | R189 On 04-August-11 | | | Bond Future | 215.31 | 215.3008 | 215.3145 | 215.3008 | 0.00 |
| 05/08/2011 | R189 On 03-November-11 | | | Bond Future | 212.66 | 212.3850 | 212.6622 | 212.3850 | 0.00 |
| 05/08/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 662 | 0 | 662 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/08/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 712 | 0 | 712 | 0 | 0.00 |
| 05/08/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 612 | 0 | 612 | 0 | 0.00 |
| 05/08/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | R197 On 04-August-11 | | | Bond Future | 236.16 | 236.1293 | 236.1646 | 236.1293 | 0.00 |
| 05/08/2011 | R197 On 03-November-11 | | | Bond Future | 242.84 | 239.6482 | 242.8410 | 239.6482 | 205.00 |
| 05/08/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 4341 | 1 | 4341 | 1 | 0.00 |
| 05/08/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 4291 | 1 | 4291 | 1 | 0.00 |
| 05/08/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 4391 | 1 | 4391 | 1 | 0.00 |
| 05/08/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | R201 On 04-August-11 | | | Bond Future | 6.71 | 107.0456 | 6.7100 | 107.0456 | 0.00 |
| 05/08/2011 | R201 On 03-November-11 | | | Bond Future | 6.85 | 108.6584 | 6.8460 | 108.6584 | 1,348.00 |
| 05/08/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 3246 | 3 | 3246 | 3 | 0.00 |
| 05/08/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 3111 | 3 | 3111 | 3 | 0.00 |
| 05/08/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 3381 | 3 | 3381 | 3 | 0.00 |
| 05/08/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 05/08/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 05/08/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 05/08/2011 | R201 On 02-February-12 | | | Bond Future | 6.91 | 105.9038 | 6.9120 | 105.9038 | 0.00 |
| 05/08/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 3519 | 4 | 3519 | 4 | 0.00 |
| 05/08/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 3400 | 3 | 3400 | 3 | 0.00 |
| 05/08/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 3639 | 4 | 3639 | 4 | 0.00 |
| 05/08/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 54 | 0 | 54 | 0 | 0.00 |
| 05/08/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 69 | 0 | 69 | 0 | 0.00 |
| 05/08/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 61 | 0 | 61 | 0 | 0.00 |
| 05/08/2011 | R201 On 03-May-12 | | | Bond Future | 7.00 | 107.4939 | 7.0000 | 107.4939 | 0.00 |
| 05/08/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 2188 | 2 | 2188 | 2 | 0.00 |
| 05/08/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 2096 | 2 | 2096 | 2 | 0.00 |
| 05/08/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 2281 | 2 | 2281 | 2 | 0.00 |
| 05/08/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 368 | 0 | 368 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/08/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 420 | 0 | 420 | 0 | 0.00 |
| 05/08/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 393 | 0 | 393 | 0 | 0.00 |
| 05/08/2011 | R201 On 02-August-12 | | | Bond Future | 7.12 | 104.6751 | 7.1190 | 104.6751 | 0.00 |
| 05/08/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 1604 | 2 | 1604 | 2 | 0.00 |
| 05/08/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 1531 | 2 | 1531 | 2 | 0.00 |
| 05/08/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 1679 | 2 | 1679 | 2 | 0.00 |
| 05/08/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 738 | 1 | 738 | 1 | 0.00 |
| 05/08/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 807 | 1 | 807 | 1 | 0.00 |
| 05/08/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 771 | 1 | 771 | 1 | 0.00 |
| 05/08/2011 | R202 On 04-August-11 | | | Bond Future | 176.32 | 176.2894 | 176.3153 | 176.2894 | 0.00 |
| 05/08/2011 | R202 On 03-November-11 | | | Bond Future | 182.41 | 180.3547 | 182.4053 | 180.3547 | 22,733.00 |
| 05/08/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 181905 | 180 | 181905 | 180 | 0.00 |
| 05/08/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 181855 | 180 | 181855 | 180 | 0.00 |
| 05/08/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 181955 | 180 | 181955 | 180 | 0.00 |
| 05/08/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | R202 On 02-February-12 | | | Bond Future | 182.52 | 180.4368 | 182.5188 | 180.4368 | 0.00 |
| 05/08/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 5519 | 3 | 5519 | 3 | 0.00 |
| 05/08/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 5469 | 3 | 5469 | 3 | 0.00 |
| 05/08/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 5569 | 3 | 5569 | 3 | 0.00 |
| 05/08/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | R203 On 04-August-11 | | | Bond Future | 7.59 | 106.0791 | 7.5850 | 106.0791 | 0.00 |
| 05/08/2011 | R203 On 03-November-11 | | | Bond Future | 7.77 | 103.8638 | 7.7720 | 103.8638 | 2,133.00 |
| 05/08/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 3501 | 4 | 3501 | 4 | 0.00 |
| 05/08/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 3703 | 4 | 3703 | 4 | 0.00 |
| 05/08/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 3300 | 4 | 3300 | 4 | 0.00 |
| 05/08/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 176 | 0 | 176 | 0 | 0.00 |
| 05/08/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 129 | 0 | 129 | 0 | 0.00 |
| 05/08/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 152 | 0 | 152 | 0 | 0.00 |
| 05/08/2011 | R203 On 02-February-12 | | | Bond Future | 7.86 | 105.4478 | 7.8630 | 105.4478 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/08/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 4341 | 5 | 4341 | 5 | 0.00 |
| 05/08/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 4525 | 5 | 4525 | 5 | 0.00 |
| 05/08/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 4164 | 5 | 4164 | 5 | 0.00 |
| 05/08/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 474 | 0 | 474 | 0 | 0.00 |
| 05/08/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 405 | 0 | 405 | 0 | 0.00 |
| 05/08/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 436 | 0 | 436 | 0 | 0.00 |
| 05/08/2011 | R203 On 03-May-12 | | | Bond Future | 7.97 | 102.8676 | 7.9660 | 102.8676 | 0.00 |
| 05/08/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 4147 | 4 | 4147 | 4 | 0.00 |
| 05/08/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 4307 | 5 | 4307 | 5 | 0.00 |
| 05/08/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 3990 | 4 | 3990 | 4 | 0.00 |
| 05/08/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 876 | 1 | 876 | 1 | 0.00 |
| 05/08/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 05/08/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 826 | 1 | 826 | 1 | 0.00 |
| 05/08/2011 | R203 On 02-August-12 | | | Bond Future | 8.08 | 104.3890 | 8.0820 | 104.3890 | 0.00 |
| 05/08/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 3115 | 3 | 3115 | 3 | 0.00 |
| 05/08/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 2979 | 3 | 2979 | 3 | 0.00 |
| 05/08/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 3255 | 4 | 3255 | 4 | 0.00 |
| 05/08/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1342 | 1 | 1342 | 1 | 0.00 |
| 05/08/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1471 | 1 | 1471 | 1 | 0.00 |
| 05/08/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1404 | 1 | 1404 | 1 | 0.00 |
| 05/08/2011 | R204 On 04-August-11 | | | Bond Future | 7.77 | 101.8381 | 7.7650 | 101.8381 | 0.00 |
| 05/08/2011 | R204 On 03-November-11 | | | Bond Future | 7.95 | 103.8849 | 7.9530 | 103.8849 | 2,872.00 |
| 05/08/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 4322 | 5 | 4322 | 5 | 0.00 |
| 05/08/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 4093 | 5 | 4093 | 5 | 0.00 |
| 05/08/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 4553 | 5 | 4553 | 5 | 0.00 |
| 05/08/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 134 | 0 | 134 | 0 | 0.00 |
| 05/08/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 183 | 0 | 183 | 0 | 0.00 |
| 05/08/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 157 | 0 | 157 | 0 | 0.00 |
| 05/08/2011 | R204 On 02-February-12 | | | Bond Future | 8.04 | 101.4361 | 8.0370 | 101.4361 | 0.00 |
| 05/08/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 5280 | 6 | 5280 | 6 | 0.00 |
| 05/08/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 5074 | 6 | 5074 | 6 | 0.00 |
| 05/08/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 5489 | 6 | 5489 | 6 | 0.00 |
| 05/08/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 394 | 0 | 394 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/08/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 467 | 0 | 467 | 0 | 0.00 |
| 05/08/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 429 | 0 | 429 | 0 | 0.00 |
| 05/08/2011 | R204 On 03-May-12 | | | Bond Future | 8.13 | 102.9631 | 8.1320 | 102.9631 | 0.00 |
| 05/08/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 4292 | 5 | 4292 | 5 | 0.00 |
| 05/08/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4121 | 5 | 4121 | 5 | 0.00 |
| 05/08/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 4465 | 5 | 4465 | 5 | 0.00 |
| 05/08/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1179 | 1 | 1179 | 1 | 0.00 |
| 05/08/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1318 | 1 | 1318 | 1 | 0.00 |
| 05/08/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1247 | 1 | 1247 | 1 | 0.00 |
| 05/08/2011 | R204 On 02-August-12 | | | Bond Future | 8.24 | 100.4536 | 8.2400 | 100.4536 | 0.00 |
| 05/08/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 3239 | 4 | 3239 | 4 | 0.00 |
| 05/08/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 3390 | 4 | 3390 | 4 | 0.00 |
| 05/08/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 3092 | 3 | 3092 | 3 | 0.00 |
| 05/08/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2081 | 2 | 2081 | 2 | 0.00 |
| 05/08/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 1901 | 2 | 1901 | 2 | 0.00 |
| 05/08/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 1989 | 2 | 1989 | 2 | 0.00 |
| 05/08/2011 | R206 On 04-August-11 | | | Bond Future | 6.47 | 102.6897 | 6.4650 | 102.6897 | 0.00 |
| 05/08/2011 | R206 On 03-November-11 | | | Bond Future | 6.64 | 104.1150 | 6.6400 | 104.1150 | 12,577.00 |
| 05/08/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 2229 | 2 | 2229 | 2 | 0.00 |
| 05/08/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 2326 | 2 | 2326 | 2 | 0.00 |
| 05/08/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 2133 | 2 | 2133 | 2 | 0.00 |
| 05/08/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 05/08/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 05/08/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 05/08/2011 | R206 On 02-February-12 | | | Bond Future | 6.70 | 101.9377 | 6.7030 | 101.9377 | 0.00 |
| 05/08/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 2359 | 2 | 2359 | 2 | 0.00 |
| 05/08/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 2442 | 2 | 2442 | 2 | 0.00 |
| 05/08/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 2277 | 2 | 2277 | 2 | 0.00 |
| 05/08/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 57 | 0 | 57 | 0 | 0.00 |
| 05/08/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 47 | 0 | 47 | 0 | 0.00 |
| 05/08/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 51 | 0 | 51 | 0 | 0.00 |
| 05/08/2011 | R206 On 03-May-12 | | | Bond Future | 6.81 | 103.4687 | 6.8060 | 103.4687 | 0.00 |
| 05/08/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 1407 | 1 | 1407 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/08/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 1468 | 2 | 1468 | 2 | 0.00 |
| 05/08/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 1349 | 1 | 1349 | 1 | 0.00 |
| 05/08/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 337 | 0 | 337 | 0 | 0.00 |
| 05/08/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 300 | 0 | 300 | 0 | 0.00 |
| 05/08/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 317 | 0 | 317 | 0 | 0.00 |
| 05/08/2011 | R206 On 02-August-12 | | | Bond Future | 6.96 | 101.2332 | 6.9600 | 101.2332 | 0.00 |
| 05/08/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 916 | 1 | 916 | 1 | 0.00 |
| 05/08/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 873 | 1 | 873 | 1 | 0.00 |
| 05/08/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 05/08/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 502 | 0 | 502 | 0 | 0.00 |
| 05/08/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 549 | 1 | 549 | 1 | 0.00 |
| 05/08/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 525 | 1 | 525 | 1 | 0.00 |
| 05/08/2011 | R207 On 04-August-11 | | | Bond Future | 7.86 | 96.1035 | 7.8600 | 96.1035 | 0.00 |
| 05/08/2011 | R207 On 03-November-11 | | | Bond Future | 8.05 | 98.2254 | 8.0450 | 98.2254 | 7,499.00 |
| 05/08/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 4158 | 5 | 4158 | 5 | 0.00 |
| 05/08/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 4399 | 5 | 4399 | 5 | 0.00 |
| 05/08/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 3921 | 5 | 3921 | 5 | 0.00 |
| 05/08/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 950 | 1 | 950 | 1 | 2,000.00 |
| 05/08/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 1661 | 2 | 1661 | 2 | 0.00 |
| 05/08/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 2389 | 3 | 2389 | 3 | 0.00 |
| 05/08/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 131 | 0 | 131 | 0 | 900.00 |
| 05/08/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 635 | 0 | 635 | 0 | 300.00 |
| 05/08/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 1073 | 0 | 1073 | 0 | 0.00 |
| 05/08/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 2590 | 0 | 2590 | 0 | 0.00 |
| 05/08/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 580 | 0 | 580 | 0 | 900.00 |
| 05/08/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 1620 | 0 | 1620 | 0 | 300.00 |
| 05/08/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 2347 | 0 | 2347 | 0 | 0.00 |
| 05/08/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 659 | 0 | 659 | 0 | 2,000.00 |
| 05/08/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 4529 | 0 | 4529 | 0 | 0.00 |
| 05/08/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 1061 | 1 | 1061 | 1 | 2,000.00 |
| 05/08/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 254 | 0 | 254 | 0 | 0.00 |
| 05/08/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 1787 | 1 | 1787 | 1 | 0.00 |
| 05/08/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 188 | 0 | 188 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/08/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 219 | 0 | 219 | 0 | 0.00 |
| 05/08/2011 | R207 On 02-February-12 | | | Bond Future | 8.12 | 96.0774 | 8.1230 | 96.0774 | 0.00 |
| 05/08/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 5317 | 6 | 5317 | 6 | 0.00 |
| 05/08/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 5103 | 6 | 5103 | 6 | 0.00 |
| 05/08/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 5533 | 6 | 5533 | 6 | 0.00 |
| 05/08/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 529 | 0 | 529 | 0 | 0.00 |
| 05/08/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 623 | 1 | 623 | 1 | 0.00 |
| 05/08/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 575 | 0 | 575 | 0 | 0.00 |
| 05/08/2011 | R207 On 03-May-12 | | | Bond Future | 8.21 | 97.5254 | 8.2120 | 97.5254 | 0.00 |
| 05/08/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4350 | 5 | 4350 | 5 | 0.00 |
| 05/08/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4172 | 5 | 4172 | 5 | 0.00 |
| 05/08/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4531 | 5 | 4531 | 5 | 0.00 |
| 05/08/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1406 | 1 | 1406 | 1 | 0.00 |
| 05/08/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1569 | 1 | 1569 | 1 | 0.00 |
| 05/08/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1486 | 1 | 1486 | 1 | 0.00 |
| 05/08/2011 | R207 On 02-August-12 | | | Bond Future | 8.31 | 95.3282 | 8.3120 | 95.3282 | 0.00 |
| 05/08/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4071 | 5 | 4071 | 5 | 0.00 |
| 05/08/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4245 | 5 | 4245 | 5 | 0.00 |
| 05/08/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 3902 | 4 | 3902 | 4 | 0.00 |
| 05/08/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 1886 | 2 | 1886 | 2 | 0.00 |
| 05/08/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 1718 | 1 | 1718 | 1 | 0.00 |
| 05/08/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 1799 | 2 | 1799 | 2 | 0.00 |
| 05/08/2011 | R208 On 04-August-11 | | | Bond Future | 7.89 | 94.1506 | 7.8900 | 94.1506 | 0.00 |
| 05/08/2011 | R208 On 03-November-11 | | | Bond Future | 8.07 | 92.8278 | 8.0650 | 92.8278 | 6,767.00 |
| 05/08/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 4355 | 5 | 4355 | 5 | 0.00 |
| 05/08/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 4608 | 5 | 4608 | 5 | 0.00 |
| 05/08/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 4105 | 5 | 4105 | 5 | 0.00 |
| 05/08/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 1122 | 1 | 1122 | 1 | 1,995.00 |
| 05/08/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 1913 | 2 | 1913 | 2 | 665.00 |
| 05/08/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 2708 | 3 | 2708 | 3 | 0.00 |
| 05/08/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 5124 | 6 | 5124 | 6 | 0.00 |
| 05/08/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 174 | 0 | 174 | 0 | 1,995.00 |
| 05/08/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 680 | 1 | 680 | 1 | 665.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/08/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 1089 | 1 | 1089 | 1 | 0.00 |
| 05/08/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 309 | 0 | 309 | 0 | 0.00 |
| 05/08/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 1832 | 1 | 1832 | 1 | 0.00 |
| 05/08/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 232 | 0 | 232 | 0 | 0.00 |
| 05/08/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 268 | 0 | 268 | 0 | 0.00 |
| 05/08/2011 | R208 On 02-February-12 | | | Bond Future | 8.14 | 94.2391 | 8.1360 | 94.2391 | 0.00 |
| 05/08/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 5644 | 6 | 5644 | 6 | 0.00 |
| 05/08/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 5874 | 6 | 5874 | 6 | 0.00 |
| 05/08/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 5416 | 6 | 5416 | 6 | 0.00 |
| 05/08/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 691 | 1 | 691 | 1 | 0.00 |
| 05/08/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 590 | 0 | 590 | 0 | 0.00 |
| 05/08/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 639 | 1 | 639 | 1 | 0.00 |
| 05/08/2011 | R208 On 03-May-12 | | | Bond Future | 8.21 | 92.2588 | 8.2140 | 92.2588 | 0.00 |
| 05/08/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5654 | 6 | 5654 | 6 | 0.00 |
| 05/08/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5863 | 6 | 5863 | 6 | 0.00 |
| 05/08/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5448 | 6 | 5448 | 6 | 0.00 |
| 05/08/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1260 | 1 | 1260 | 1 | 0.00 |
| 05/08/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1126 | 1 | 1126 | 1 | 0.00 |
| 05/08/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1191 | 1 | 1191 | 1 | 0.00 |
| 05/08/2011 | R208 On 02-August-12 | | | Bond Future | 8.30 | 93.6230 | 8.3010 | 93.6230 | 0.00 |
| 05/08/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4435 | 5 | 4435 | 5 | 0.00 |
| 05/08/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4250 | 5 | 4250 | 5 | 0.00 |
| 05/08/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 4626 | 5 | 4626 | 5 | 0.00 |
| 05/08/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 1829 | 2 | 1829 | 2 | 0.00 |
| 05/08/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2005 | 2 | 2005 | 2 | 0.00 |
| 05/08/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1913 | 2 | 1913 | 2 | 0.00 |
| 05/08/2011 | R209 On 04-August-11 | | | Bond Future | 8.40 | 78.7508 | 8.4000 | 78.7508 | 0.00 |
| 05/08/2011 | R209 On 03-November-11 | | | Bond Future | 8.55 | 78.3131 | 8.5450 | 78.3131 | 1,316.00 |
| 05/08/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 2989 | 4 | 2989 | 4 | 0.00 |
| 05/08/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 2742 | 3 | 2742 | 3 | 0.00 |
| 05/08/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 3245 | 4 | 3245 | 4 | 0.00 |
| 05/08/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 1183 | 1 | 1183 | 1 | 0.00 |
| 05/08/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 1478 | 1 | 1478 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/08/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 1324 | 1 | 1324 | 1 | 0.00 |
| 05/08/2011 | R209 On 02-February-12 | | | Bond Future | 8.60 | 79.4997 | 8.5990 | 79.4997 | 0.00 |
| 05/08/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 5016 | 6 | 5016 | 6 | 0.00 |
| 05/08/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 4767 | 5 | 4767 | 5 | 0.00 |
| 05/08/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 5272 | 6 | 5272 | 6 | 0.00 |
| 05/08/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 1722 | 1 | 1722 | 1 | 0.00 |
| 05/08/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 1981 | 2 | 1981 | 2 | 0.00 |
| 05/08/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 1847 | 2 | 1847 | 2 | 0.00 |
| 05/08/2011 | R209 On 03-May-12 | | | Bond Future | 8.66 | 77.5489 | 8.6580 | 77.5489 | 0.00 |
| 05/08/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 5431 | 6 | 5431 | 6 | 0.00 |
| 05/08/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 5668 | 6 | 5668 | 6 | 0.00 |
| 05/08/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 5199 | 6 | 5199 | 6 | 0.00 |
| 05/08/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 2897 | 3 | 2897 | 3 | 0.00 |
| 05/08/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 2603 | 2 | 2603 | 2 | 0.00 |
| 05/08/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 2746 | 2 | 2746 | 2 | 0.00 |
| 05/08/2011 | R209 On 02-August-12 | | | Bond Future | 8.72 | 78.7004 | 8.7200 | 78.7004 | 0.00 |
| 05/08/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 6747 | 7 | 6747 | 7 | 0.00 |
| 05/08/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 6994 | 8 | 6994 | 8 | 0.00 |
| 05/08/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 6507 | 7 | 6507 | 7 | 0.00 |
| 05/08/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 2825 | 2 | 2825 | 2 | 0.00 |
| 05/08/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 2581 | 2 | 2581 | 2 | 0.00 |
| 05/08/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 2698 | 2 | 2698 | 2 | 0.00 |
| 05/08/2011 | R210 On 04-August-11 | | | Bond Future | 132.23 | 132.2068 | 132.2266 | 132.2068 | 0.00 |
| 05/08/2011 | R210 On 03-November-11 | | | Bond Future | 134.47 | 132.4757 | 134.4699 | 132.4757 | 685.00 |
| 05/08/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 3470 | 1 | 3470 | 1 | 0.00 |
| 05/08/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 3520 | 2 | 3520 | 2 | 0.00 |
| 05/08/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 3420 | 1 | 3420 | 1 | 0.00 |
| 05/08/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | R211 On 04-August-11 | | | Bond Future | 109.08 | 109.0728 | 109.0847 | 109.0728 | 0.00 |
| 05/08/2011 | R211 On 03-November-11 | | | Bond Future | 111.15 | 110.6938 | 111.1529 | 110.6938 | 529.00 |
| 05/08/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 109903 | 109 | 109903 | 109 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/08/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 109953 | 109 | 109953 | 109 | 0.00 |
| 05/08/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 109853 | 109 | 109853 | 109 | 0.00 |
| 05/08/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | R211 On 02-February-12 | | | Bond Future | 111.51 | 111.0419 | 111.5079 | 111.0419 | 0.00 |
| 05/08/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 1008 | 1 | 1008 | 1 | 0.00 |
| 05/08/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 958 | 0 | 958 | 0 | 0.00 |
| 05/08/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 1058 | 1 | 1058 | 1 | 0.00 |
| 05/08/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | R212 On 04-August-11 | | | Bond Future | 107.74 | 107.7239 | 107.7395 | 107.7239 | 0.00 |
| 05/08/2011 | R212 On 03-November-11 | | | Bond Future | 109.68 | 109.3288 | 109.6843 | 109.3288 | 2,807.00 |
| 05/08/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 107184 | 107 | 107184 | 107 | 0.00 |
| 05/08/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 107134 | 107 | 107134 | 107 | 0.00 |
| 05/08/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 107234 | 107 | 107234 | 107 | 0.00 |
| 05/08/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | R212 On 02-February-12 | | | Bond Future | 109.89 | 109.5255 | 109.8864 | 109.5255 | 0.00 |
| 05/08/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 1386 | 1 | 1386 | 1 | 0.00 |
| 05/08/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 1436 | 1 | 1436 | 1 | 0.00 |
| 05/08/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 1336 | 1 | 1336 | 1 | 0.00 |
| 05/08/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | R213 On 04-August-11 | | | Bond Future | 8.41 | 88.5657 | 8.4100 | 88.5657 | 0.00 |
| 05/08/2011 | R213 On 03-November-11 | | | Bond Future | 8.56 | 87.7641 | 8.5620 | 87.7641 | 0.00 |
| 05/08/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 1544 | 3 | 1544 | 3 | 0.00 |
| 05/08/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 1948 | 3 | 1948 | 3 | 0.00 |
| 05/08/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 1138 | 2 | 1138 | 2 | 0.00 |
| 05/08/2011 | R213 On 03-November-11 | 8.70 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/08/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | R213 On 02-February-12 | | | Bond Future | 8.63 | 89.1010 | 8.6260 | 89.1010 | 0.00 |
| 05/08/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 2991 | 4 | 2991 | 4 | 0.00 |
| 05/08/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 3379 | 4 | 3379 | 4 | 0.00 |
| 05/08/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 2601 | 4 | 2601 | 4 | 0.00 |
| 05/08/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | R213 On 03-May-12 | | | Bond Future | 8.69 | 86.8985 | 8.6890 | 86.8985 | 0.00 |
| 05/08/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 4372 | 5 | 4372 | 5 | 0.00 |
| 05/08/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 4745 | 6 | 4745 | 6 | 0.00 |
| 05/08/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 3997 | 5 | 3997 | 5 | 0.00 |
| 05/08/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | R213 On 02-August-12 | | | Bond Future | 8.76 | 88.1829 | 8.7570 | 88.1829 | 0.00 |
| 05/08/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 3809 | 5 | 3809 | 5 | 0.00 |
| 05/08/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 4180 | 5 | 4180 | 5 | 0.00 |
| 05/08/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 3434 | 5 | 3434 | 5 | 0.00 |
| 05/08/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | RZ02 On 04-August-11 | | | Bond Future | 0.10 | 175.2175 | 0.1030 | 175.2175 | 0.00 |
| 05/08/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |
| 05/08/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 27590 | 28 | 0.00 |
| 05/08/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 28834 | 29 | 0.00 |
| 05/08/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26333 | 26 | 0.00 |
| 05/08/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 05/08/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1226 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/08/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 05/08/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 05/08/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | RZ12 On 04-August-11 | | | Bond Future | 2.03 | 106.8072 | 2.0290 | 106.8072 | 0.00 |
| 05/08/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 05/08/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 05/08/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 05/08/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 05/08/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/08/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 05/08/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 08/08/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/08/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/08/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/08/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/08/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/08/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/08/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/08/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/08/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/08/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/08/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/08/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/08/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/08/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/08/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/08/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/08/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/08/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/08/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/08/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/08/2011 | AL7T On 03-November-11 | | | Index Future | 401.07 | 401.5240 | 401.0710 | 401.5240 | 16.00 |
| 08/08/2011 | AL7T On 02-February-12 | | | Index Future | 407.18 | 407.6390 | 407.1790 | 407.6390 | 0.00 |
| 08/08/2011 | ALBI On 03-November-11 | | | Index Future | 367.44 | 368.0880 | 367.4430 | 368.0880 | 1,360.00 |
| 08/08/2011 | ALBI On 02-February-12 | | | Index Future | 373.04 | 373.6940 | 373.0380 | 373.6940 | 0.00 |
| 08/08/2011 | C155 On 31-August-11 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/08/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/08/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/08/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/08/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/08/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/08/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/08/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/08/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/08/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/08/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/08/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/08/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 08/08/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/08/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/08/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/08/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/08/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/08/2011 | CAAD On 19-September-11 | | | Can-Do Future | 0.02 | 0.0246 | 0.0246 | 0.0246 | 22,388.00 |
| 08/08/2011 | CAAE On 19-September-11 | | | Can-Do Future | 0.15 | 0.1452 | 0.1452 | 0.1452 | 21,898.00 |
| 08/08/2011 | CAAG On 24-October-11 | | | Can-Do Future | 7.13 | 6.9650 | 7.1276 | 6.9650 | 0.00 |
| 08/08/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 487 | 0 | 487 | 0 | 0.00 |
| 08/08/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 449 | 0 | 449 | 0 | 0.00 |
| 08/08/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 527 | 0 | 527 | 0 | 0.00 |
| 08/08/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 282 | 0 | 282 | 0 | 14,286.00 |
| 08/08/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 128 | 0 | 128 | 0 | 6,757.00 |
| 08/08/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 400 | 1 | 400 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/08/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 49 | 0 | 49 | 0 | 0.00 |
| 08/08/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 154 | 0 | 154 | 0 | 0.00 |
| 08/08/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 71 | 0 | 71 | 0 | 0.00 |
| 08/08/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 59 | 0 | 59 | 0 | 0.00 |
| 08/08/2011 | CAAH On 10-August-11 | | | Can-Do Future | 7.05 | 6.8913 | 7.0520 | 6.8913 | 0.00 |
| 08/08/2011 | CAAH On 10-August-11 | 6.70 | Call | Can-Do Future | 352 | 0 | 352 | 0 | 0.00 |
| 08/08/2011 | CAAH On 10-August-11 | 6.75 | Call | Can-Do Future | 302 | 0 | 302 | 0 | 0.00 |
| 08/08/2011 | CAAH On 10-August-11 | 6.65 | Call | Can-Do Future | 402 | 0 | 402 | 0 | 0.00 |
| 08/08/2011 | CAAH On 10-August-11 | 6.65 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | CAAH On 10-August-11 | 6.75 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | CAAH On 10-August-11 | 6.70 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 20,000.00 |
| 08/08/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/08/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 08/08/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 08/08/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/08/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/08/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/08/2011 | GOVI On 03-November-11 | | | GOVI | 368.23 | 368.7250 | 368.2270 | 368.7250 | 162.00 |
| 08/08/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 112270 | 12 | 112270 | 12 | 0.00 |
| 08/08/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 112170 | 12 | 112170 | 12 | 0.00 |
| 08/08/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 112370 | 12 | 112370 | 12 | 0.00 |
| 08/08/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | GOVI On 02-February-12 | | | GOVI | 373.83 | 374.3410 | 373.8340 | 374.3410 | 0.00 |
| 08/08/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 48340 | 5 | 48340 | 5 | 0.00 |
| 08/08/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 48240 | 5 | 48240 | 5 | 0.00 |
| 08/08/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 48440 | 5 | 48440 | 5 | 0.00 |
| 08/08/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 08/08/2011 | IGOV On 03-November-11 | | | Index Future | 161.09 | 161.0070 | 161.0890 | 161.0070 | 83.00 |

| Date | Contract Details | | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/08/2011 | IGOV On 02-February-12 | | | | Index Future | 163.54 | 163.4600 | 163.5420 | 163.4600 | 0.00 |
| 08/08/2011 | ILBI On 02-February-12 | | | | Index Future | 442.97 | 442.9720 | 442.9720 | 442.9720 | 29.00 |
| 08/08/2011 | J157 On 15-September-15 | | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 08/08/2011 | J186 On 21-December-26 | | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 08/08/2011 | J201 On 22-December-14 | | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 08/08/2011 | J203 On 15-September-17 | | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 08/08/2011 | J204 On 21-December-18 | | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 08/08/2011 | J207 On 15-January-20 | | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 08/08/2011 | JBAF On 17-August-11 | | | | Jibar Tradeable Future | 5.60 | 94.4000 | 5.6000 | 94.4000 | 0.00 |
| 08/08/2011 | JBAF On 21-September-11 | | | | Jibar Tradeable Future | 5.60 | 94.3900 | 5.6000 | 94.3900 | 17,600.00 |
| 08/08/2011 | JBAF On 19-October-11 | | | | Jibar Tradeable Future | 5.61 | 94.3900 | 5.6100 | 94.3900 | 400.00 |
| 08/08/2011 | JBAF On 16-November-11 | | | | Jibar Tradeable Future | 5.61 | 94.3800 | 5.6100 | 94.3800 | 1,000.00 |
| 08/08/2011 | JBAF On 21-December-11 | | | | Jibar Tradeable Future | 5.63 | 94.3500 | 5.6300 | 94.3500 | 5,541.00 |
| 08/08/2011 | JBAF On 18-January-12 | | | | Jibar Tradeable Future | 5.65 | 94.3300 | 5.6500 | 94.3300 | 0.00 |
| 08/08/2011 | JBAF On 20-March-12 | | | | Jibar Tradeable Future | 5.71 | 94.2500 | 5.7100 | 94.2500 | 1,090.00 |
| 08/08/2011 | JBAF On 20-June-12 | | | | Jibar Tradeable Future | 5.87 | 94.0600 | 5.8700 | 94.0600 | 2,890.00 |
| 08/08/2011 | JBAF On 19-September-12 | | | | Jibar Tradeable Future | 6.08 | 93.8300 | 6.0800 | 93.8300 | 44,710.00 |
| 08/08/2011 | JBAF On 19-December-12 | | | | Jibar Tradeable Future | 6.29 | 93.6100 | 6.2900 | 93.6100 | 490.00 |
| 08/08/2011 | JBAF On 20-March-13 | | | | Jibar Tradeable Future | 6.52 | 93.3700 | 6.5200 | 93.3700 | 290.00 |
| 08/08/2011 | JBAF On 19-June-13 | | | | Jibar Tradeable Future | 6.76 | 93.1300 | 6.7600 | 93.1300 | 750.00 |
| 08/08/2011 | JN02 On 03-November-11 | | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 08/08/2011 | JN02 On 03-November-11 | | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | JN02 On 03-November-11 | | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 08/08/2011 | JN02 On 03-November-11 | | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | JN02 On 03-November-11 | | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 08/08/2011 | JN02 On 03-November-11 | | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | JN02 On 03-November-11 | | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | JN05 On 03-November-11 | | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 08/08/2011 | JN05 On 03-November-11 | | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | JN05 On 03-November-11 | | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | JN05 On 03-November-11 | | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 08/08/2011 | JN05 On 03-November-11 | | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | JN05 On 03-November-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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/08/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 08/08/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 08/08/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 08/08/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | OTH1 On 03-November-11 | | | Index Future | 362.82 | 364.2470 | 362.8200 | 364.2470 | 0.00 |
| 08/08/2011 | OTH1 On 02-February-12 | | | Index Future | 368.35 | 369.7940 | 368.3450 | 369.7940 | 0.00 |
| 08/08/2011 | R157 On 04-August-11 | | | Bond Future | 7.05 | 127.7577 | 7.0500 | 127.7577 | 0.00 |
| 08/08/2011 | R157 On 03-November-11 | | | Bond Future | 7.22 | 119.0623 | 7.2150 | 119.0623 | 10,452.00 |
| 08/08/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 3814 | 1 | 3814 | 1 | 0.00 |
| 08/08/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 3988 | 1 | 3988 | 1 | 0.00 |
| 08/08/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 3640 | 1 | 3640 | 1 | 0.00 |
| 08/08/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 73 | 0 | 73 | 0 | 1,200.00 |
| 08/08/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 1551 | 0 | 1551 | 0 | 0.00 |
| 08/08/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 414 | 0 | 414 | 0 | 400.00 |
| 08/08/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 558 | 0 | 558 | 0 | 0.00 |
| 08/08/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 988 | 4 | 988 | 4 | 400.00 |
| 08/08/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 308 | 3 | 308 | 3 | 1,200.00 |
| 08/08/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 1220 | 5 | 1220 | 5 | 0.00 |
| 08/08/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 32 | 1 | 32 | 1 | 0.00 |
| 08/08/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 2589 | 6 | 2589 | 6 | 0.00 |
| 08/08/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 21 | 1 | 21 | 1 | 0.00 |
| 08/08/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 26 | 1 | 26 | 1 | 0.00 |
| 08/08/2011 | R157 On 02-February-12 | | | Bond Future | 7.31 | 124.5932 | 7.3090 | 124.5932 | 0.00 |
| 08/08/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 4228 | 4 | 4228 | 4 | 0.00 |
| 08/08/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 4078 | 4 | 4078 | 4 | 0.00 |
| 08/08/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 4380 | 4 | 4380 | 4 | 0.00 |
| 08/08/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 150 | 0 | 150 | 0 | 0.00 |
| 08/08/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 182 | 0 | 182 | 0 | 0.00 |
| 08/08/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 165 | 0 | 165 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/08/2011 | R157 On 03-May-12 | | | Bond Future | 7.42 | 119.6516 | 7.4190 | 119.6516 | 0.00 |
| 08/08/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 3172 | 3 | 3172 | 3 | 0.00 |
| 08/08/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 3297 | 3 | 3297 | 3 | 0.00 |
| 08/08/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 3049 | 3 | 3049 | 3 | 0.00 |
| 08/08/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 550 | 1 | 550 | 1 | 0.00 |
| 08/08/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 483 | 1 | 483 | 1 | 0.00 |
| 08/08/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 516 | 1 | 516 | 1 | 0.00 |
| 08/08/2011 | R157 On 02-August-12 | | | Bond Future | 7.55 | 121.4213 | 7.5540 | 121.4213 | 0.00 |
| 08/08/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 2456 | 2 | 2456 | 2 | 0.00 |
| 08/08/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 2555 | 3 | 2555 | 3 | 0.00 |
| 08/08/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 2359 | 2 | 2359 | 2 | 0.00 |
| 08/08/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 1179 | 1 | 1179 | 1 | 0.00 |
| 08/08/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 1080 | 1 | 1080 | 1 | 0.00 |
| 08/08/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 1129 | 1 | 1129 | 1 | 0.00 |
| 08/08/2011 | R186 On 04-August-11 | | | Bond Future | 8.10 | 121.1836 | 8.1000 | 121.1836 | 0.00 |
| 08/08/2011 | R186 On 03-November-11 | | | Bond Future | 8.34 | 123.0511 | 8.3360 | 123.0511 | 25,334.00 |
| 08/08/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 6665 | 7 | 6665 | 7 | 0.00 |
| 08/08/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 7044 | 8 | 7044 | 8 | 0.00 |
| 08/08/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 6291 | 7 | 6291 | 7 | 0.00 |
| 08/08/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 4865 | 5 | 4865 | 5 | 5,600.00 |
| 08/08/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 1431 | 2 | 1431 | 2 | 1,275.00 |
| 08/08/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 2489 | 3 | 2489 | 3 | 425.00 |
| 08/08/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 3582 | 4 | 3582 | 4 | 0.00 |
| 08/08/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 7428 | 8 | 7428 | 8 | 0.00 |
| 08/08/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 397 | 0 | 397 | 0 | 1,275.00 |
| 08/08/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 1549 | 1 | 1549 | 1 | 425.00 |
| 08/08/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 2354 | 2 | 2354 | 2 | 0.00 |
| 08/08/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 3733 | 3 | 3733 | 3 | 0.00 |
| 08/08/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 591 | 1 | 591 | 1 | 0.00 |
| 08/08/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 977 | 1 | 977 | 1 | 0.00 |
| 08/08/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 454 | 0 | 454 | 0 | 0.00 |
| 08/08/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 519 | 0 | 519 | 0 | 0.00 |
| 08/08/2011 | R186 On 02-February-12 | | | Bond Future | 8.40 | 119.6275 | 8.4020 | 119.6275 | 2,500.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/08/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 7126 | 8 | 7126 | 8 | 0.00 |
| 08/08/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 7449 | 8 | 7449 | 8 | 0.00 |
| 08/08/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 6808 | 7 | 6808 | 7 | 0.00 |
| 08/08/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1788 | 2 | 1788 | 2 | 0.00 |
| 08/08/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1547 | 1 | 1547 | 1 | 0.00 |
| 08/08/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1664 | 2 | 1664 | 2 | 0.00 |
| 08/08/2011 | R186 On 03-May-12 | | | Bond Future | 8.47 | 121.4232 | 8.4740 | 121.4232 | 0.00 |
| 08/08/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 7481 | 8 | 7481 | 8 | 0.00 |
| 08/08/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 7191 | 8 | 7191 | 8 | 0.00 |
| 08/08/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 7776 | 8 | 7776 | 8 | 0.00 |
| 08/08/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 2601 | 2 | 2601 | 2 | 0.00 |
| 08/08/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 2890 | 3 | 2890 | 3 | 0.00 |
| 08/08/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 2742 | 3 | 2742 | 3 | 0.00 |
| 08/08/2011 | R186 On 02-August-12 | | | Bond Future | 8.55 | 117.9275 | 8.5530 | 117.9275 | 0.00 |
| 08/08/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 6120 | 7 | 6120 | 7 | 0.00 |
| 08/08/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 5865 | 6 | 5865 | 6 | 0.00 |
| 08/08/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6383 | 7 | 6383 | 7 | 0.00 |
| 08/08/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 4165 | 4 | 4165 | 4 | 0.00 |
| 08/08/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 4537 | 4 | 4537 | 4 | 0.00 |
| 08/08/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 4346 | 4 | 4346 | 4 | 0.00 |
| 08/08/2011 | R189 On 04-August-11 | | | Bond Future | 215.31 | 215.3008 | 215.3145 | 215.3008 | 0.00 |
| 08/08/2011 | R189 On 03-November-11 | | | Bond Future | 212.67 | 212.6622 | 212.6683 | 212.6622 | 0.00 |
| 08/08/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 668 | 1 | 668 | 1 | 0.00 |
| 08/08/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 618 | 1 | 618 | 1 | 0.00 |
| 08/08/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 718 | 1 | 718 | 1 | 0.00 |
| 08/08/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | R197 On 04-August-11 | | | Bond Future | 236.16 | 236.1293 | 236.1646 | 236.1293 | 0.00 |
| 08/08/2011 | R197 On 03-November-11 | | | Bond Future | 242.86 | 242.8410 | 242.8577 | 242.8410 | 183.00 |
| 08/08/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 4358 | 4 | 4358 | 4 | 0.00 |
| 08/08/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 4408 | 4 | 4408 | 4 | 0.00 |
| 08/08/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 4308 | 4 | 4308 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/08/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | R201 On 04-August-11 | | | Bond Future | 6.71 | 107.0456 | 6.7100 | 107.0456 | 0.00 |
| 08/08/2011 | R201 On 03-November-11 | | | Bond Future | 6.77 | 108.5984 | 6.7690 | 108.5984 | 1,348.00 |
| 08/08/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 3461 | 3 | 3461 | 3 | 0.00 |
| 08/08/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 3326 | 3 | 3326 | 3 | 0.00 |
| 08/08/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 3597 | 3 | 3597 | 3 | 0.00 |
| 08/08/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 08/08/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 08/08/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 08/08/2011 | R201 On 02-February-12 | | | Bond Future | 6.83 | 105.8431 | 6.8280 | 105.8431 | 0.00 |
| 08/08/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 3727 | 4 | 3727 | 4 | 0.00 |
| 08/08/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 3606 | 3 | 3606 | 3 | 0.00 |
| 08/08/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 3848 | 4 | 3848 | 4 | 0.00 |
| 08/08/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 42 | 0 | 42 | 0 | 0.00 |
| 08/08/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 53 | 0 | 53 | 0 | 0.00 |
| 08/08/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 47 | 0 | 47 | 0 | 0.00 |
| 08/08/2011 | R201 On 03-May-12 | | | Bond Future | 6.91 | 107.4334 | 6.9070 | 107.4334 | 0.00 |
| 08/08/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 2356 | 2 | 2356 | 2 | 0.00 |
| 08/08/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 2452 | 2 | 2452 | 2 | 0.00 |
| 08/08/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 2262 | 2 | 2262 | 2 | 0.00 |
| 08/08/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 360 | 0 | 360 | 0 | 0.00 |
| 08/08/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 314 | 0 | 314 | 0 | 0.00 |
| 08/08/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 336 | 0 | 336 | 0 | 0.00 |
| 08/08/2011 | R201 On 02-August-12 | | | Bond Future | 7.01 | 104.6113 | 7.0140 | 104.6113 | 0.00 |
| 08/08/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 1747 | 2 | 1747 | 2 | 0.00 |
| 08/08/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 1825 | 2 | 1825 | 2 | 0.00 |
| 08/08/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 1670 | 2 | 1670 | 2 | 0.00 |
| 08/08/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 715 | 1 | 715 | 1 | 0.00 |
| 08/08/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 653 | 1 | 653 | 1 | 0.00 |
| 08/08/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 683 | 1 | 683 | 1 | 0.00 |
| 08/08/2011 | R202 On 04-August-11 | | | Bond Future | 176.32 | 176.2894 | 176.3153 | 176.2894 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/08/2011 | R202 On 03-November-11 | | | Bond Future | 182.42 | 182.4053 | 182.4180 | 182.4053 | 22,992.00 |
| 08/08/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 181918 | 182 | 181918 | 182 | 0.00 |
| 08/08/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 181868 | 182 | 181868 | 182 | 0.00 |
| 08/08/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 181968 | 182 | 181968 | 182 | 0.00 |
| 08/08/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | R202 On 02-February-12 | | | Bond Future | 182.53 | 182.5188 | 182.5312 | 182.5188 | 0.00 |
| 08/08/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 5531 | 6 | 5531 | 6 | 0.00 |
| 08/08/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 5581 | 6 | 5581 | 6 | 0.00 |
| 08/08/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 5481 | 5 | 5481 | 5 | 0.00 |
| 08/08/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | R203 On 04-August-11 | | | Bond Future | 7.59 | 106.0791 | 7.5850 | 106.0791 | 0.00 |
| 08/08/2011 | R203 On 03-November-11 | | | Bond Future | 7.77 | 103.4212 | 7.7650 | 103.4212 | 2,133.00 |
| 08/08/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 3521 | 4 | 3521 | 4 | 0.00 |
| 08/08/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 3725 | 4 | 3725 | 4 | 0.00 |
| 08/08/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 3320 | 3 | 3320 | 3 | 0.00 |
| 08/08/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 163 | 0 | 163 | 0 | 0.00 |
| 08/08/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 118 | 0 | 118 | 0 | 0.00 |
| 08/08/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 139 | 0 | 139 | 0 | 0.00 |
| 08/08/2011 | R203 On 02-February-12 | | | Bond Future | 7.86 | 105.0000 | 7.8570 | 105.0000 | 0.00 |
| 08/08/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 4354 | 4 | 4354 | 4 | 0.00 |
| 08/08/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 4538 | 5 | 4538 | 5 | 0.00 |
| 08/08/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 4176 | 4 | 4176 | 4 | 0.00 |
| 08/08/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 459 | 0 | 459 | 0 | 0.00 |
| 08/08/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 391 | 0 | 391 | 0 | 0.00 |
| 08/08/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 422 | 0 | 422 | 0 | 0.00 |
| 08/08/2011 | R203 On 03-May-12 | | | Bond Future | 7.96 | 102.4123 | 7.9590 | 102.4123 | 0.00 |
| 08/08/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 4161 | 4 | 4161 | 4 | 0.00 |
| 08/08/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 4003 | 4 | 4003 | 4 | 0.00 |
| 08/08/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 4321 | 4 | 4321 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/08/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 762 | 1 | 762 | 1 | 0.00 |
| 08/08/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 859 | 1 | 859 | 1 | 0.00 |
| 08/08/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 809 | 1 | 809 | 1 | 0.00 |
| 08/08/2011 | R203 On 02-August-12 | | | Bond Future | 8.08 | 103.9286 | 8.0750 | 103.9286 | 0.00 |
| 08/08/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 3125 | 3 | 3125 | 3 | 0.00 |
| 08/08/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 3265 | 3 | 3265 | 3 | 0.00 |
| 08/08/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 2989 | 3 | 2989 | 3 | 0.00 |
| 08/08/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1452 | 1 | 1452 | 1 | 0.00 |
| 08/08/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1323 | 1 | 1323 | 1 | 0.00 |
| 08/08/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1385 | 1 | 1385 | 1 | 0.00 |
| 08/08/2011 | R204 On 04-August-11 | | | Bond Future | 7.77 | 101.8381 | 7.7650 | 101.8381 | 0.00 |
| 08/08/2011 | R204 On 03-November-11 | | | Bond Future | 7.96 | 103.2978 | 7.9620 | 103.2978 | 2,872.00 |
| 08/08/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 4269 | 4 | 4269 | 4 | 0.00 |
| 08/08/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 4039 | 4 | 4039 | 4 | 0.00 |
| 08/08/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 4500 | 5 | 4500 | 5 | 0.00 |
| 08/08/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 129 | 0 | 129 | 0 | 0.00 |
| 08/08/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 177 | 0 | 177 | 0 | 0.00 |
| 08/08/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 152 | 0 | 152 | 0 | 0.00 |
| 08/08/2011 | R204 On 02-February-12 | | | Bond Future | 8.05 | 100.8416 | 8.0470 | 100.8416 | 0.00 |
| 08/08/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 5226 | 5 | 5226 | 5 | 0.00 |
| 08/08/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 5020 | 5 | 5020 | 5 | 0.00 |
| 08/08/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 5435 | 5 | 5435 | 5 | 0.00 |
| 08/08/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 392 | 0 | 392 | 0 | 0.00 |
| 08/08/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 465 | 0 | 465 | 0 | 0.00 |
| 08/08/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 427 | 0 | 427 | 0 | 0.00 |
| 08/08/2011 | R204 On 03-May-12 | | | Bond Future | 8.14 | 102.3581 | 8.1430 | 102.3581 | 0.00 |
| 08/08/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 4241 | 4 | 4241 | 4 | 0.00 |
| 08/08/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 4413 | 4 | 4413 | 4 | 0.00 |
| 08/08/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4071 | 4 | 4071 | 4 | 0.00 |
| 08/08/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1323 | 1 | 1323 | 1 | 0.00 |
| 08/08/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1182 | 1 | 1182 | 1 | 0.00 |
| 08/08/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1251 | 1 | 1251 | 1 | 0.00 |
| 08/08/2011 | R204 On 02-August-12 | | | Bond Future | 8.25 | 99.8405 | 8.2510 | 99.8405 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/08/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 3197 | 3 | 3197 | 3 | 0.00 |
| 08/08/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 3051 | 3 | 3051 | 3 | 0.00 |
| 08/08/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 3348 | 3 | 3348 | 3 | 0.00 |
| 08/08/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 1913 | 2 | 1913 | 2 | 0.00 |
| 08/08/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2093 | 2 | 2093 | 2 | 0.00 |
| 08/08/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2000 | 2 | 2000 | 2 | 0.00 |
| 08/08/2011 | R206 On 04-August-11 | | | Bond Future | 6.47 | 102.6897 | 6.4650 | 102.6897 | 0.00 |
| 08/08/2011 | R206 On 03-November-11 | | | Bond Future | 6.49 | 104.0724 | 6.4890 | 104.0724 | 12,577.00 |
| 08/08/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 2530 | 2 | 2530 | 2 | 0.00 |
| 08/08/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 2627 | 2 | 2627 | 2 | 0.00 |
| 08/08/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 2432 | 2 | 2432 | 2 | 0.00 |
| 08/08/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 08/08/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 08/08/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 08/08/2011 | R206 On 02-February-12 | | | Bond Future | 6.53 | 101.8925 | 6.5300 | 101.8925 | 0.00 |
| 08/08/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 2652 | 2 | 2652 | 2 | 0.00 |
| 08/08/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 2736 | 2 | 2736 | 2 | 0.00 |
| 08/08/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 2568 | 2 | 2568 | 2 | 0.00 |
| 08/08/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 35 | 0 | 35 | 0 | 0.00 |
| 08/08/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 28 | 0 | 28 | 0 | 0.00 |
| 08/08/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 31 | 0 | 31 | 0 | 0.00 |
| 08/08/2011 | R206 On 03-May-12 | | | Bond Future | 6.61 | 103.4228 | 6.6060 | 103.4228 | 0.00 |
| 08/08/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 1642 | 1 | 1642 | 1 | 0.00 |
| 08/08/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 1580 | 1 | 1580 | 1 | 0.00 |
| 08/08/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 1707 | 1 | 1707 | 1 | 0.00 |
| 08/08/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 222 | 0 | 222 | 0 | 0.00 |
| 08/08/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 251 | 0 | 251 | 0 | 0.00 |
| 08/08/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 235 | 0 | 235 | 0 | 0.00 |
| 08/08/2011 | R206 On 02-August-12 | | | Bond Future | 6.72 | 101.1885 | 6.7220 | 101.1885 | 0.00 |
| 08/08/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1116 | 1 | 1116 | 1 | 0.00 |
| 08/08/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1164 | 1 | 1164 | 1 | 0.00 |
| 08/08/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1068 | 1 | 1068 | 1 | 0.00 |
| 08/08/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 421 | 1 | 421 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/08/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 382 | 1 | 382 | 1 | 0.00 |
| 08/08/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 402 | 1 | 402 | 1 | 0.00 |
| 08/08/2011 | R207 On 04-August-11 | | | Bond Future | 7.86 | 96.1035 | 7.8600 | 96.1035 | 0.00 |
| 08/08/2011 | R207 On 03-November-11 | | | Bond Future | 8.07 | 97.5685 | 8.0700 | 97.5685 | 7,499.00 |
| 08/08/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 4021 | 4 | 4021 | 4 | 0.00 |
| 08/08/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 4260 | 4 | 4260 | 4 | 0.00 |
| 08/08/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 3784 | 4 | 3784 | 4 | 0.00 |
| 08/08/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 871 | 1 | 871 | 1 | 2,000.00 |
| 08/08/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 1557 | 2 | 1557 | 2 | 0.00 |
| 08/08/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 2269 | 2 | 2269 | 2 | 0.00 |
| 08/08/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 110 | 0 | 110 | 0 | 900.00 |
| 08/08/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 573 | 1 | 573 | 1 | 300.00 |
| 08/08/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 989 | 1 | 989 | 1 | 0.00 |
| 08/08/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 2467 | 3 | 2467 | 3 | 0.00 |
| 08/08/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 601 | 1 | 601 | 1 | 900.00 |
| 08/08/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 1679 | 2 | 1679 | 2 | 300.00 |
| 08/08/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 2428 | 2 | 2428 | 2 | 0.00 |
| 08/08/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 682 | 1 | 682 | 1 | 2,000.00 |
| 08/08/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 4651 | 5 | 4651 | 5 | 0.00 |
| 08/08/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 1100 | 1 | 1100 | 1 | 2,000.00 |
| 08/08/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 261 | 0 | 261 | 0 | 0.00 |
| 08/08/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 1851 | 2 | 1851 | 2 | 0.00 |
| 08/08/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 193 | 0 | 193 | 0 | 0.00 |
| 08/08/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 225 | 0 | 225 | 0 | 0.00 |
| 08/08/2011 | R207 On 02-February-12 | | | Bond Future | 8.15 | 95.4156 | 8.1490 | 95.4156 | 0.00 |
| 08/08/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 5186 | 5 | 5186 | 5 | 0.00 |
| 08/08/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 4974 | 5 | 4974 | 5 | 0.00 |
| 08/08/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 5401 | 6 | 5401 | 6 | 0.00 |
| 08/08/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 542 | 1 | 542 | 1 | 0.00 |
| 08/08/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 639 | 1 | 639 | 1 | 0.00 |
| 08/08/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 589 | 1 | 589 | 1 | 0.00 |
| 08/08/2011 | R207 On 03-May-12 | | | Bond Future | 8.24 | 96.8494 | 8.2400 | 96.8494 | 0.00 |
| 08/08/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4234 | 4 | 4234 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/08/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4413 | 5 | 4413 | 5 | 0.00 |
| 08/08/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4058 | 4 | 4058 | 4 | 0.00 |
| 08/08/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1607 | 2 | 1607 | 2 | 0.00 |
| 08/08/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1440 | 1 | 1440 | 1 | 0.00 |
| 08/08/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1521 | 1 | 1521 | 1 | 0.00 |
| 08/08/2011 | R207 On 02-August-12 | | | Bond Future | 8.34 | 94.6405 | 8.3400 | 94.6405 | 0.00 |
| 08/08/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 3966 | 4 | 3966 | 4 | 0.00 |
| 08/08/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 3799 | 4 | 3799 | 4 | 0.00 |
| 08/08/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4138 | 4 | 4138 | 4 | 0.00 |
| 08/08/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 1759 | 2 | 1759 | 2 | 0.00 |
| 08/08/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 1930 | 2 | 1930 | 2 | 0.00 |
| 08/08/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 1842 | 2 | 1842 | 2 | 0.00 |
| 08/08/2011 | R208 On 04-August-11 | | | Bond Future | 7.89 | 94.1506 | 7.8900 | 94.1506 | 0.00 |
| 08/08/2011 | R208 On 03-November-11 | | | Bond Future | 8.10 | 92.1614 | 8.1010 | 92.1614 | 6,767.00 |
| 08/08/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 4151 | 4 | 4151 | 4 | 0.00 |
| 08/08/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 4402 | 5 | 4402 | 5 | 0.00 |
| 08/08/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 3903 | 4 | 3903 | 4 | 0.00 |
| 08/08/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 1007 | 1 | 1007 | 1 | 1,995.00 |
| 08/08/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 1760 | 2 | 1760 | 2 | 665.00 |
| 08/08/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 2531 | 3 | 2531 | 3 | 0.00 |
| 08/08/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 4913 | 5 | 4913 | 5 | 0.00 |
| 08/08/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 184 | 0 | 184 | 0 | 1,995.00 |
| 08/08/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 723 | 1 | 723 | 1 | 665.00 |
| 08/08/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 1156 | 1 | 1156 | 1 | 0.00 |
| 08/08/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 327 | 0 | 327 | 0 | 0.00 |
| 08/08/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 1938 | 2 | 1938 | 2 | 0.00 |
| 08/08/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 247 | 0 | 247 | 0 | 0.00 |
| 08/08/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 285 | 0 | 285 | 0 | 0.00 |
| 08/08/2011 | R208 On 02-February-12 | | | Bond Future | 8.17 | 93.5636 | 8.1730 | 93.5636 | 0.00 |
| 08/08/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 5451 | 6 | 5451 | 6 | 0.00 |
| 08/08/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 5679 | 6 | 5679 | 6 | 0.00 |
| 08/08/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 5226 | 5 | 5226 | 5 | 0.00 |
| 08/08/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 723 | 1 | 723 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/08/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 617 | 1 | 617 | 1 | 0.00 |
| 08/08/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 668 | 1 | 668 | 1 | 0.00 |
| 08/08/2011 | R208 On 03-May-12 | | | Bond Future | 8.25 | 91.5756 | 8.2530 | 91.5756 | 0.00 |
| 08/08/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5472 | 6 | 5472 | 6 | 0.00 |
| 08/08/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5268 | 5 | 5268 | 5 | 0.00 |
| 08/08/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5679 | 6 | 5679 | 6 | 0.00 |
| 08/08/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1170 | 1 | 1170 | 1 | 0.00 |
| 08/08/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1309 | 1 | 1309 | 1 | 0.00 |
| 08/08/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1237 | 1 | 1237 | 1 | 0.00 |
| 08/08/2011 | R208 On 02-August-12 | | | Bond Future | 8.34 | 92.9278 | 8.3410 | 92.9278 | 0.00 |
| 08/08/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4277 | 4 | 4277 | 4 | 0.00 |
| 08/08/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 4465 | 5 | 4465 | 5 | 0.00 |
| 08/08/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4095 | 4 | 4095 | 4 | 0.00 |
| 08/08/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2078 | 2 | 2078 | 2 | 0.00 |
| 08/08/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 1896 | 2 | 1896 | 2 | 0.00 |
| 08/08/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1984 | 2 | 1984 | 2 | 0.00 |
| 08/08/2011 | R209 On 04-August-11 | | | Bond Future | 8.40 | 78.7508 | 8.4000 | 78.7508 | 0.00 |
| 08/08/2011 | R209 On 03-November-11 | | | Bond Future | 8.65 | 77.2856 | 8.6520 | 77.2856 | 1,316.00 |
| 08/08/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 2423 | 3 | 2423 | 3 | 0.00 |
| 08/08/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 2202 | 3 | 2202 | 3 | 0.00 |
| 08/08/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 2653 | 3 | 2653 | 3 | 0.00 |
| 08/08/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 1467 | 1 | 1467 | 1 | 0.00 |
| 08/08/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 1814 | 1 | 1814 | 1 | 0.00 |
| 08/08/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 1634 | 1 | 1634 | 1 | 0.00 |
| 08/08/2011 | R209 On 02-February-12 | | | Bond Future | 8.71 | 78.4669 | 8.7090 | 78.4669 | 0.00 |
| 08/08/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 4409 | 5 | 4409 | 5 | 0.00 |
| 08/08/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 4176 | 5 | 4176 | 5 | 0.00 |
| 08/08/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 4649 | 5 | 4649 | 5 | 0.00 |
| 08/08/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 1990 | 2 | 1990 | 2 | 0.00 |
| 08/08/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2281 | 2 | 2281 | 2 | 0.00 |
| 08/08/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2131 | 2 | 2131 | 2 | 0.00 |
| 08/08/2011 | R209 On 03-May-12 | | | Bond Future | 8.77 | 76.4952 | 8.7700 | 76.4952 | 0.00 |
| 08/08/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 4858 | 5 | 4858 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/08/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 4639 | 5 | 4639 | 5 | 0.00 |
| 08/08/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 5083 | 6 | 5083 | 6 | 0.00 |
| 08/08/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 2914 | 3 | 2914 | 3 | 0.00 |
| 08/08/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 3233 | 3 | 3233 | 3 | 0.00 |
| 08/08/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 3069 | 3 | 3069 | 3 | 0.00 |
| 08/08/2011 | R209 On 02-August-12 | | | Bond Future | 8.84 | 77.6269 | 8.8360 | 77.6269 | 0.00 |
| 08/08/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 6130 | 7 | 6130 | 7 | 0.00 |
| 08/08/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5901 | 7 | 5901 | 7 | 0.00 |
| 08/08/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 6365 | 7 | 6365 | 7 | 0.00 |
| 08/08/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 2869 | 3 | 2869 | 3 | 0.00 |
| 08/08/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 3136 | 3 | 3136 | 3 | 0.00 |
| 08/08/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 2998 | 3 | 2998 | 3 | 0.00 |
| 08/08/2011 | R210 On 04-August-11 | | | Bond Future | 132.23 | 132.2068 | 132.2266 | 132.2068 | 0.00 |
| 08/08/2011 | R210 On 03-November-11 | | | Bond Future | 134.48 | 134.4699 | 134.4796 | 134.4699 | 657.00 |
| 08/08/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 3480 | 3 | 3480 | 3 | 0.00 |
| 08/08/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 3430 | 3 | 3430 | 3 | 0.00 |
| 08/08/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 3530 | 4 | 3530 | 4 | 0.00 |
| 08/08/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | R211 On 04-August-11 | | | Bond Future | 109.08 | 109.0728 | 109.0847 | 109.0728 | 0.00 |
| 08/08/2011 | R211 On 03-November-11 | | | Bond Future | 111.16 | 111.1529 | 111.1585 | 111.1529 | 529.00 |
| 08/08/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 109908 | 110 | 109908 | 110 | 0.00 |
| 08/08/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 109958 | 110 | 109958 | 110 | 0.00 |
| 08/08/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 109858 | 110 | 109858 | 110 | 0.00 |
| 08/08/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | R211 On 02-February-12 | | | Bond Future | 111.51 | 111.5079 | 111.5134 | 111.5079 | 0.00 |
| 08/08/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 1013 | 1 | 1013 | 1 | 0.00 |
| 08/08/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 1063 | 1 | 1063 | 1 | 0.00 |
| 08/08/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 963 | 1 | 963 | 1 | 0.00 |
| 08/08/2011 | R211 On 02-February-12 | 110.55 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/08/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | R212 On 04-August-11 | | | Bond Future | 107.74 | 107.7239 | 107.7395 | 107.7239 | 0.00 |
| 08/08/2011 | R212 On 03-November-11 | | | Bond Future | 109.69 | 109.6843 | 109.6920 | 109.6843 | 2,717.00 |
| 08/08/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 107192 | 107 | 107192 | 107 | 0.00 |
| 08/08/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 107142 | 107 | 107142 | 107 | 0.00 |
| 08/08/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 107242 | 107 | 107242 | 107 | 0.00 |
| 08/08/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | R212 On 02-February-12 | | | Bond Future | 109.89 | 109.8864 | 109.8940 | 109.8864 | 0.00 |
| 08/08/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 1394 | 1 | 1394 | 1 | 0.00 |
| 08/08/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 1344 | 1 | 1344 | 1 | 0.00 |
| 08/08/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 1444 | 1 | 1444 | 1 | 0.00 |
| 08/08/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | R213 On 04-August-11 | | | Bond Future | 8.41 | 88.5657 | 8.4100 | 88.5657 | 0.00 |
| 08/08/2011 | R213 On 03-November-11 | | | Bond Future | 8.65 | 86.6880 | 8.6490 | 86.6880 | 0.00 |
| 08/08/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 824 | 2 | 824 | 2 | 0.00 |
| 08/08/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 1228 | 2 | 1228 | 2 | 0.00 |
| 08/08/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 418 | 1 | 418 | 1 | 0.00 |
| 08/08/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | R213 On 02-February-12 | | | Bond Future | 8.72 | 88.0061 | 8.7150 | 88.0061 | 0.00 |
| 08/08/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 2265 | 3 | 2265 | 3 | 0.00 |
| 08/08/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 2653 | 3 | 2653 | 3 | 0.00 |
| 08/08/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 1874 | 3 | 1874 | 3 | 0.00 |
| 08/08/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | R213 On 03-May-12 | | | Bond Future | 8.78 | 85.7932 | 8.7810 | 85.7932 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/08/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 3631 | 4 | 3631 | 4 | 0.00 |
| 08/08/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 4004 | 5 | 4004 | 5 | 0.00 |
| 08/08/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 3255 | 4 | 3255 | 4 | 0.00 |
| 08/08/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | R213 On 02-August-12 | | | Bond Future | 8.85 | 87.0604 | 8.8520 | 87.0604 | 0.00 |
| 08/08/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 3054 | 4 | 3054 | 4 | 0.00 |
| 08/08/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 3426 | 4 | 3426 | 4 | 0.00 |
| 08/08/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 2680 | 3 | 2680 | 3 | 0.00 |
| 08/08/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | RZ02 On 04-August-11 | | | Bond Future | 0.10 | 175.2175 | 0.1030 | 175.2175 | 0.00 |
| 08/08/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |
| 08/08/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 27590 | 28 | 0.00 |
| 08/08/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26333 | 26 | 0.00 |
| 08/08/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 28834 | 29 | 0.00 |
| 08/08/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 08/08/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 08/08/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 08/08/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 08/08/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | RZ12 On 04-August-11 | | | Bond Future | 2.03 | 106.8072 | 2.0290 | 106.8072 | 0.00 |
| 08/08/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 08/08/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 08/08/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 08/08/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 298 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/08/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/08/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 08/08/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 10/08/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2011 | AL7T On 03-November-11 | | | Index Future | 404.65 | 401.0710 | 404.6500 | 401.0710 | 16.00 |
| 10/08/2011 | AL7T On 02-February-12 | | | Index Future | 410.81 | 407.1790 | 410.8120 | 407.1790 | 0.00 |
| 10/08/2011 | ALBI On 03-November-11 | | | Index Future | 370.22 | 367.4430 | 370.2240 | 367.4430 | 1,360.00 |
| 10/08/2011 | ALBI On 02-February-12 | | | Index Future | 375.86 | 373.0380 | 375.8620 | 373.0380 | 0.00 |
| 10/08/2011 | C155 On 31-August-11 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|--------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2011 | C197 | On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2011 | C201 | On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2011 | C202 | On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2011 | C203 | On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2011 | C204 | On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2011 | C206 | On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2011 | C207 | On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2011 | C208 | On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2011 | C209 | On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 10/08/2011 | C210 | On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2011 | C211 | On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2011 | C212 | On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2011 | C213 | On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2011 | C214 | On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2011 | CAAD | On 19-September-11 | | | Can-Do Future | 0.01 | 0.0246 | 0.0080 | 0.0246 | 22,388.00 |
| 10/08/2011 | CAAE | On 19-September-11 | | | Can-Do Future | 0.26 | 0.1452 | 0.2599 | 0.1452 | 21,898.00 |
| 10/08/2011 | CAAG | On 24-October-11 | | | Can-Do Future | 7.31 | 7.1276 | 7.3085 | 7.1276 | 0.00 |
| 10/08/2011 | CAAG | On 24-October-11 | 6.70 | Call | Can-Do Future | 647 | 0 | 647 | 0 | 0.00 |
| 10/08/2011 | CAAG | On 24-October-11 | 6.75 | Call | Can-Do Future | 606 | 0 | 606 | 0 | 0.00 |
| 10/08/2011 | CAAG | On 24-October-11 | 6.65 | Call | Can-Do Future | 690 | 1 | 690 | 1 | 0.00 |
| 10/08/2011 | CAAG | On 24-October-11 | 7.00 | Call | Can-Do Future | 421 | 0 | 421 | 0 | 14,286.00 |
| 10/08/2011 | CAAG | On 24-October-11 | 7.40 | Call | Can-Do Future | 215 | 0 | 215 | 0 | 6,757.00 |
| 10/08/2011 | CAAG | On 24-October-11 | 7.40 | Put | Can-Do Future | 307 | 0 | 307 | 0 | 0.00 |
| 10/08/2011 | CAAG | On 24-October-11 | 6.65 | Put | Can-Do Future | 32 | 0 | 32 | 0 | 0.00 |
| 10/08/2011 | CAAG | On 24-October-11 | 7.00 | Put | Can-Do Future | 113 | 0 | 113 | 0 | 0.00 |
| 10/08/2011 | CAAG | On 24-October-11 | 6.75 | Put | Can-Do Future | 48 | 0 | 48 | 0 | 0.00 |
| 10/08/2011 | CAAG | On 24-October-11 | 6.70 | Put | Can-Do Future | 39 | 0 | 39 | 0 | 0.00 |
| 10/08/2011 | CAAH | On 10-August-11 | | | Can-Do Future | 7.18 | 7.0520 | 7.1788 | 7.0520 | 0.00 |
| 10/08/2011 | CAAH | On 10-August-11 | 6.70 | Call | Can-Do Future | 479 | 0 | 479 | 0 | 0.00 |
| 10/08/2011 | CAAH | On 10-August-11 | 6.65 | Call | Can-Do Future | 529 | 0 | 529 | 0 | 0.00 |
| 10/08/2011 | CAAH | On 10-August-11 | 6.75 | Call | Can-Do Future | 429 | 0 | 429 | 0 | 0.00 |
| 10/08/2011 | CAAH | On 10-August-11 | 6.75 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | CAAH | On 10-August-11 | 6.65 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2011 | CAAH On 10-August-11 | 6.70 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 10/08/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 10/08/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2011 | GOVI On 03-November-11 | | | GOVI | 370.98 | 368.2270 | 370.9770 | 368.2270 | 162.00 |
| 10/08/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 139770 | 11 | 139770 | 11 | 0.00 |
| 10/08/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 139670 | 11 | 139670 | 11 | 0.00 |
| 10/08/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 139870 | 11 | 139870 | 11 | 0.00 |
| 10/08/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | GOVI On 02-February-12 | | | GOVI | 376.63 | 373.8340 | 376.6260 | 373.8340 | 0.00 |
| 10/08/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 76260 | 5 | 76260 | 5 | 0.00 |
| 10/08/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 76160 | 5 | 76160 | 5 | 0.00 |
| 10/08/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 76360 | 5 | 76360 | 5 | 0.00 |
| 10/08/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 10/08/2011 | IGOV On 03-November-11 | | | Index Future | 161.92 | 161.0890 | 161.9190 | 161.0890 | 83.00 |
| 10/08/2011 | IGOV On 02-February-12 | | | Index Future | 164.38 | 163.5420 | 164.3840 | 163.5420 | 0.00 |
| 10/08/2011 | ILBI On 02-February-12 | | | Index Future | 442.97 | 442.9720 | 442.9720 | 442.9720 | 29.00 |
| 10/08/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 10/08/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 10/08/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 10/08/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 10/08/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 10/08/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 10/08/2011 | JBAF On 17-August-11 | | | Jibar Tradeable Future | 5.59 | 94.4000 | 5.5900 | 94.4000 | 0.00 |
| 10/08/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.59 | 94.4000 | 5.5900 | 94.4000 | 17,600.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.59 | 94.3900 | 5.5900 | 94.3900 | 400.00 |
| 10/08/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.58 | 94.3900 | 5.5800 | 94.3900 | 1,000.00 |
| 10/08/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.57 | 94.3700 | 5.5700 | 94.3700 | 5,541.00 |
| 10/08/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.57 | 94.3500 | 5.5700 | 94.3500 | 0.00 |
| 10/08/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.58 | 94.2900 | 5.5800 | 94.2900 | 1,090.00 |
| 10/08/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.65 | 94.1300 | 5.6500 | 94.1300 | 2,890.00 |
| 10/08/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.79 | 93.9200 | 5.7900 | 93.9200 | 44,710.00 |
| 10/08/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 6.01 | 93.7100 | 6.0100 | 93.7100 | 490.00 |
| 10/08/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.24 | 93.4800 | 6.2400 | 93.4800 | 290.00 |
| 10/08/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.47 | 93.2400 | 6.4700 | 93.2400 | 1,250.00 |
| 10/08/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 10/08/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 10/08/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 10/08/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 10/08/2011 | JN05 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 10/08/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 10/08/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 10/08/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 10/08/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 10/08/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | OTH1 On 03-November-11 | | | Index Future | 365.76 | 362.8200 | 365.7640 | 362.8200 | 0.00 |
| 10/08/2011 | OTH1 On 02-February-12 | | | Index Future | 371.33 | 368.3450 | 371.3330 | 368.3450 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2011 | R157 On 04-August-11 | | | Bond Future | 7.05 | 127.7577 | 7.0500 | 127.7577 | 0.00 |
| 10/08/2011 | R157 On 03-November-11 | | | Bond Future | 6.97 | 122.7892 | 6.9650 | 122.7892 | 10,452.00 |
| 10/08/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 4733 | 4 | 4733 | 4 | 0.00 |
| 10/08/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 4911 | 4 | 4911 | 4 | 0.00 |
| 10/08/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 4555 | 4 | 4555 | 4 | 0.00 |
| 10/08/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 197 | 0 | 197 | 0 | 1,200.00 |
| 10/08/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 811 | 0 | 811 | 0 | 400.00 |
| 10/08/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 1029 | 1 | 1029 | 1 | 0.00 |
| 10/08/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 2306 | 2 | 2306 | 2 | 0.00 |
| 10/08/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 125 | 0 | 125 | 0 | 1,200.00 |
| 10/08/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 521 | 1 | 521 | 1 | 400.00 |
| 10/08/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 679 | 1 | 679 | 1 | 0.00 |
| 10/08/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 10/08/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 1775 | 3 | 1775 | 3 | 0.00 |
| 10/08/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 10/08/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 10/08/2011 | R157 On 02-February-12 | | | Bond Future | 7.04 | 124.6560 | 7.0360 | 124.6560 | 0.00 |
| 10/08/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 5106 | 4 | 5106 | 4 | 0.00 |
| 10/08/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 5264 | 4 | 5264 | 4 | 0.00 |
| 10/08/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 4948 | 4 | 4948 | 4 | 0.00 |
| 10/08/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 95 | 0 | 95 | 0 | 0.00 |
| 10/08/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 77 | 0 | 77 | 0 | 0.00 |
| 10/08/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 86 | 0 | 86 | 0 | 0.00 |
| 10/08/2011 | R157 On 03-May-12 | | | Bond Future | 7.12 | 119.7197 | 7.1220 | 119.7197 | 0.00 |
| 10/08/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 3948 | 3 | 3948 | 3 | 0.00 |
| 10/08/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 3813 | 3 | 3813 | 3 | 0.00 |
| 10/08/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4083 | 3 | 4083 | 3 | 0.00 |
| 10/08/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 301 | 0 | 301 | 0 | 0.00 |
| 10/08/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 346 | 1 | 346 | 1 | 0.00 |
| 10/08/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 323 | 1 | 323 | 1 | 0.00 |
| 10/08/2011 | R157 On 02-August-12 | | | Bond Future | 7.23 | 121.4902 | 7.2280 | 121.4902 | 0.00 |
| 10/08/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3111 | 2 | 3111 | 2 | 0.00 |
| 10/08/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3002 | 2 | 3002 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3221 | 3 | 3221 | 3 | 0.00 |
| 10/08/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 763 | 1 | 763 | 1 | 0.00 |
| 10/08/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 840 | 1 | 840 | 1 | 0.00 |
| 10/08/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 801 | 1 | 801 | 1 | 0.00 |
| 10/08/2011 | R186 On 04-August-11 | | | Bond Future | 8.10 | 121.1836 | 8.1000 | 121.1836 | 0.00 |
| 10/08/2011 | R186 On 03-November-11 | | | Bond Future | 8.26 | 122.4040 | 8.2610 | 122.4040 | 25,308.00 |
| 10/08/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 7272 | 7 | 7272 | 7 | 0.00 |
| 10/08/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 7663 | 7 | 7663 | 7 | 0.00 |
| 10/08/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 6886 | 6 | 6886 | 6 | 0.00 |
| 10/08/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 5397 | 5 | 5397 | 5 | 5,600.00 |
| 10/08/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 1681 | 1 | 1681 | 1 | 1,275.00 |
| 10/08/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 8058 | 7 | 8058 | 7 | 0.00 |
| 10/08/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 2854 | 2 | 2854 | 2 | 425.00 |
| 10/08/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 4036 | 4 | 4036 | 4 | 0.00 |
| 10/08/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 1278 | 2 | 1278 | 2 | 425.00 |
| 10/08/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 302 | 0 | 302 | 0 | 1,275.00 |
| 10/08/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 1995 | 2 | 1995 | 2 | 0.00 |
| 10/08/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 3258 | 4 | 3258 | 4 | 0.00 |
| 10/08/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 462 | 1 | 462 | 1 | 0.00 |
| 10/08/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 785 | 1 | 785 | 1 | 0.00 |
| 10/08/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 348 | 0 | 348 | 0 | 0.00 |
| 10/08/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 401 | 1 | 401 | 1 | 0.00 |
| 10/08/2011 | R186 On 02-February-12 | | | Bond Future | 8.33 | 118.9821 | 8.3250 | 118.9821 | 2,500.00 |
| 10/08/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 7652 | 7 | 7652 | 7 | 0.00 |
| 10/08/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 7323 | 7 | 7323 | 7 | 0.00 |
| 10/08/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 7987 | 7 | 7987 | 7 | 0.00 |
| 10/08/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1354 | 2 | 1354 | 2 | 0.00 |
| 10/08/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1572 | 2 | 1572 | 2 | 0.00 |
| 10/08/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1458 | 2 | 1458 | 2 | 0.00 |
| 10/08/2011 | R186 On 03-May-12 | | | Bond Future | 8.40 | 120.7709 | 8.3950 | 120.7709 | 0.00 |
| 10/08/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 7969 | 7 | 7969 | 7 | 0.00 |
| 10/08/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 8274 | 8 | 8274 | 8 | 0.00 |
| 10/08/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 7669 | 7 | 7669 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 2632 | 3 | 2632 | 3 | 0.00 |
| 10/08/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 2362 | 3 | 2362 | 3 | 0.00 |
| 10/08/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 2493 | 3 | 2493 | 3 | 0.00 |
| 10/08/2011 | R186 On 02-August-12 | | | Bond Future | 8.47 | 117.2600 | 8.4700 | 117.2600 | 0.00 |
| 10/08/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 6552 | 6 | 6552 | 6 | 0.00 |
| 10/08/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6825 | 6 | 6825 | 6 | 0.00 |
| 10/08/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 6287 | 6 | 6287 | 6 | 0.00 |
| 10/08/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 4200 | 5 | 4200 | 5 | 0.00 |
| 10/08/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 3847 | 4 | 3847 | 4 | 0.00 |
| 10/08/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 4018 | 4 | 4018 | 4 | 0.00 |
| 10/08/2011 | R189 On 04-August-11 | | | Bond Future | 215.31 | 215.3008 | 215.3145 | 215.3008 | 0.00 |
| 10/08/2011 | R189 On 03-November-11 | | | Bond Future | 213.12 | 212.6683 | 213.1246 | 212.6683 | 0.00 |
| 10/08/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 1125 | 1 | 1125 | 1 | 0.00 |
| 10/08/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 1175 | 1 | 1175 | 1 | 0.00 |
| 10/08/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 1075 | 1 | 1075 | 1 | 0.00 |
| 10/08/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | R197 On 04-August-11 | | | Bond Future | 236.16 | 236.1293 | 236.1646 | 236.1293 | 0.00 |
| 10/08/2011 | R197 On 03-November-11 | | | Bond Future | 243.94 | 242.8577 | 243.9394 | 242.8577 | 183.00 |
| 10/08/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 5439 | 4 | 5439 | 4 | 0.00 |
| 10/08/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 5389 | 4 | 5389 | 4 | 0.00 |
| 10/08/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 5489 | 4 | 5489 | 4 | 0.00 |
| 10/08/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | R201 On 04-August-11 | | | Bond Future | 6.71 | 107.0456 | 6.7100 | 107.0456 | 0.00 |
| 10/08/2011 | R201 On 03-November-11 | | | Bond Future | 6.58 | 108.8186 | 6.5820 | 108.8186 | 1,348.00 |
| 10/08/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 3993 | 3 | 3993 | 3 | 0.00 |
| 10/08/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 4130 | 4 | 4130 | 4 | 0.00 |
| 10/08/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 3856 | 3 | 3856 | 3 | 0.00 |
| 10/08/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 10/08/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 10/08/2011 | R201 On 02-February-12 | | | Bond Future | 6.62 | 106.0651 | 6.6220 | 106.0651 | 0.00 |
| 10/08/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 4252 | 4 | 4252 | 4 | 0.00 |
| 10/08/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 4375 | 4 | 4375 | 4 | 0.00 |
| 10/08/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4129 | 4 | 4129 | 4 | 0.00 |
| 10/08/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 10/08/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 22 | 0 | 22 | 0 | 0.00 |
| 10/08/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 25 | 0 | 25 | 0 | 0.00 |
| 10/08/2011 | R201 On 03-May-12 | | | Bond Future | 6.68 | 107.6586 | 6.6790 | 107.6586 | 0.00 |
| 10/08/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 2804 | 2 | 2804 | 2 | 0.00 |
| 10/08/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 2703 | 2 | 2703 | 2 | 0.00 |
| 10/08/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 2906 | 2 | 2906 | 2 | 0.00 |
| 10/08/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 213 | 0 | 213 | 0 | 0.00 |
| 10/08/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 247 | 0 | 247 | 0 | 0.00 |
| 10/08/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 229 | 0 | 229 | 0 | 0.00 |
| 10/08/2011 | R201 On 02-August-12 | | | Bond Future | 6.76 | 104.8423 | 6.7600 | 104.8423 | 0.00 |
| 10/08/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2129 | 2 | 2129 | 2 | 0.00 |
| 10/08/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2046 | 2 | 2046 | 2 | 0.00 |
| 10/08/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2214 | 2 | 2214 | 2 | 0.00 |
| 10/08/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 480 | 1 | 480 | 1 | 0.00 |
| 10/08/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 530 | 1 | 530 | 1 | 0.00 |
| 10/08/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 504 | 1 | 504 | 1 | 0.00 |
| 10/08/2011 | R202 On 04-August-11 | | | Bond Future | 176.32 | 176.2894 | 176.3153 | 176.2894 | 0.00 |
| 10/08/2011 | R202 On 03-November-11 | | | Bond Future | 183.93 | 182.4180 | 183.9288 | 182.4180 | 22,992.00 |
| 10/08/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 183429 | 182 | 183429 | 182 | 0.00 |
| 10/08/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 183379 | 182 | 183379 | 182 | 0.00 |
| 10/08/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 183479 | 182 | 183479 | 182 | 0.00 |
| 10/08/2011 | R202 On 03-November-11 | | | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | R202 On 02-February-12 | | | Bond Future | 184.07 | 182.5312 | 184.0652 | 182.5312 | 0.00 |
| 10/08/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 7065 | 6 | 7065 | 6 | 0.00 |
| 10/08/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 7015 | 5 | 7015 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 7115 | 6 | 7115 | 6 | 0.00 |
| 10/08/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | R203 On 04-August-11 | | | Bond Future | 7.59 | 106.0791 | 7.5850 | 106.0791 | 0.00 |
| 10/08/2011 | R203 On 03-November-11 | | | Bond Future | 7.57 | 103.4541 | 7.5680 | 103.4541 | 2,133.00 |
| 10/08/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 4376 | 4 | 4376 | 4 | 0.00 |
| 10/08/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 4163 | 3 | 4163 | 3 | 0.00 |
| 10/08/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 4590 | 4 | 4590 | 4 | 0.00 |
| 10/08/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 52 | 0 | 52 | 0 | 0.00 |
| 10/08/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 76 | 0 | 76 | 0 | 0.00 |
| 10/08/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 63 | 0 | 63 | 0 | 0.00 |
| 10/08/2011 | R203 On 02-February-12 | | | Bond Future | 7.65 | 105.0271 | 7.6480 | 105.0271 | 0.00 |
| 10/08/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 5156 | 4 | 5156 | 4 | 0.00 |
| 10/08/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 4967 | 4 | 4967 | 4 | 0.00 |
| 10/08/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 5350 | 5 | 5350 | 5 | 0.00 |
| 10/08/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 255 | 0 | 255 | 0 | 0.00 |
| 10/08/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 301 | 0 | 301 | 0 | 0.00 |
| 10/08/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 275 | 0 | 275 | 0 | 0.00 |
| 10/08/2011 | R203 On 03-May-12 | | | Bond Future | 7.74 | 102.4426 | 7.7380 | 102.4426 | 0.00 |
| 10/08/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 4902 | 4 | 4902 | 4 | 0.00 |
| 10/08/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 5073 | 4 | 5073 | 4 | 0.00 |
| 10/08/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 4734 | 4 | 4734 | 4 | 0.00 |
| 10/08/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 629 | 1 | 629 | 1 | 0.00 |
| 10/08/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 553 | 1 | 553 | 1 | 0.00 |
| 10/08/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 589 | 1 | 589 | 1 | 0.00 |
| 10/08/2011 | R203 On 02-August-12 | | | Bond Future | 7.84 | 103.9576 | 7.8400 | 103.9576 | 0.00 |
| 10/08/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 3775 | 3 | 3775 | 3 | 0.00 |
| 10/08/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 3626 | 3 | 3626 | 3 | 0.00 |
| 10/08/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 3927 | 3 | 3927 | 3 | 0.00 |
| 10/08/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1007 | 1 | 1007 | 1 | 0.00 |
| 10/08/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1111 | 1 | 1111 | 1 | 0.00 |
| 10/08/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1057 | 1 | 1057 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2011 | R204 On 04-August-11 | | | Bond Future | 7.77 | 101.8381 | 7.7650 | 101.8381 | 0.00 |
| 10/08/2011 | R204 On 03-November-11 | | | Bond Future | 7.79 | 103.2495 | 7.7870 | 103.2495 | 2,872.00 |
| 10/08/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 5137 | 4 | 5137 | 4 | 0.00 |
| 10/08/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 5379 | 5 | 5379 | 5 | 0.00 |
| 10/08/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 4897 | 4 | 4897 | 4 | 0.00 |
| 10/08/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 91 | 0 | 91 | 0 | 0.00 |
| 10/08/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 64 | 0 | 64 | 0 | 0.00 |
| 10/08/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 76 | 0 | 76 | 0 | 0.00 |
| 10/08/2011 | R204 On 02-February-12 | | | Bond Future | 7.86 | 100.7896 | 7.8630 | 100.7896 | 0.00 |
| 10/08/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 6051 | 5 | 6051 | 5 | 0.00 |
| 10/08/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 6269 | 5 | 6269 | 5 | 0.00 |
| 10/08/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 5834 | 5 | 5834 | 5 | 0.00 |
| 10/08/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 318 | 0 | 318 | 0 | 0.00 |
| 10/08/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 265 | 0 | 265 | 0 | 0.00 |
| 10/08/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 291 | 0 | 291 | 0 | 0.00 |
| 10/08/2011 | R204 On 03-May-12 | | | Bond Future | 7.95 | 102.3028 | 7.9500 | 102.3028 | 0.00 |
| 10/08/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 4938 | 4 | 4938 | 4 | 0.00 |
| 10/08/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4755 | 4 | 4755 | 4 | 0.00 |
| 10/08/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 5123 | 4 | 5123 | 4 | 0.00 |
| 10/08/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 918 | 1 | 918 | 1 | 0.00 |
| 10/08/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1033 | 1 | 1033 | 1 | 0.00 |
| 10/08/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 974 | 1 | 974 | 1 | 0.00 |
| 10/08/2011 | R204 On 02-August-12 | | | Bond Future | 8.05 | 99.7872 | 8.0480 | 99.7872 | 0.00 |
| 10/08/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 3800 | 3 | 3800 | 3 | 0.00 |
| 10/08/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 3964 | 3 | 3964 | 3 | 0.00 |
| 10/08/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 3640 | 3 | 3640 | 3 | 0.00 |
| 10/08/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 1692 | 2 | 1692 | 2 | 0.00 |
| 10/08/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 1539 | 2 | 1539 | 2 | 0.00 |
| 10/08/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 1614 | 2 | 1614 | 2 | 0.00 |
| 10/08/2011 | R206 On 04-August-11 | | | Bond Future | 6.47 | 102.6897 | 6.4650 | 102.6897 | 0.00 |
| 10/08/2011 | R206 On 03-November-11 | | | Bond Future | 6.24 | 104.3791 | 6.2420 | 104.3791 | 12,577.00 |
| 10/08/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 3030 | 3 | 3030 | 3 | 0.00 |
| 10/08/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 2932 | 2 | 2932 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 3129 | 3 | 3129 | 3 | 0.00 |
| 10/08/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 10/08/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 10/08/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | R206 On 02-February-12 | | | Bond Future | 6.25 | 102.2056 | 6.2490 | 102.2056 | 0.00 |
| 10/08/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3146 | 3 | 3146 | 3 | 0.00 |
| 10/08/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3059 | 3 | 3059 | 3 | 0.00 |
| 10/08/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3231 | 3 | 3231 | 3 | 0.00 |
| 10/08/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 10/08/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 10/08/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 14 | 0 | 14 | 0 | 0.00 |
| 10/08/2011 | R206 On 03-May-12 | | | Bond Future | 6.28 | 103.7398 | 6.2800 | 103.7398 | 0.00 |
| 10/08/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2066 | 2 | 2066 | 2 | 0.00 |
| 10/08/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2136 | 2 | 2136 | 2 | 0.00 |
| 10/08/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 1999 | 2 | 1999 | 2 | 0.00 |
| 10/08/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 150 | 0 | 150 | 0 | 0.00 |
| 10/08/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 131 | 0 | 131 | 0 | 0.00 |
| 10/08/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 139 | 0 | 139 | 0 | 0.00 |
| 10/08/2011 | R206 On 02-August-12 | | | Bond Future | 6.34 | 101.5113 | 6.3360 | 101.5113 | 0.00 |
| 10/08/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1490 | 1 | 1490 | 1 | 0.00 |
| 10/08/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1435 | 1 | 1435 | 1 | 0.00 |
| 10/08/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1545 | 1 | 1545 | 1 | 0.00 |
| 10/08/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 237 | 0 | 237 | 0 | 0.00 |
| 10/08/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 261 | 0 | 261 | 0 | 0.00 |
| 10/08/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 249 | 0 | 249 | 0 | 0.00 |
| 10/08/2011 | R207 On 04-August-11 | | | Bond Future | 7.86 | 96.1035 | 7.8600 | 96.1035 | 0.00 |
| 10/08/2011 | R207 On 03-November-11 | | | Bond Future | 7.91 | 97.4251 | 7.9120 | 97.4251 | 7,499.00 |
| 10/08/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 4831 | 4 | 4831 | 4 | 0.00 |
| 10/08/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 5083 | 4 | 5083 | 4 | 0.00 |
| 10/08/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 4581 | 4 | 4581 | 4 | 0.00 |
| 10/08/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 1259 | 1 | 1259 | 1 | 2,000.00 |
| 10/08/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 2103 | 2 | 2103 | 2 | 0.00 |
| 10/08/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 2926 | 2 | 2926 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 197 | 0 | 197 | 0 | 900.00 |
| 10/08/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 1409 | 1 | 1409 | 1 | 0.00 |
| 10/08/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 3149 | 2 | 3149 | 2 | 0.00 |
| 10/08/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 868 | 1 | 868 | 1 | 300.00 |
| 10/08/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 1189 | 2 | 1189 | 2 | 300.00 |
| 10/08/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 372 | 1 | 372 | 1 | 900.00 |
| 10/08/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 1813 | 2 | 1813 | 2 | 0.00 |
| 10/08/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 429 | 1 | 429 | 1 | 2,000.00 |
| 10/08/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 3828 | 5 | 3828 | 5 | 0.00 |
| 10/08/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 736 | 1 | 736 | 1 | 2,000.00 |
| 10/08/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 147 | 0 | 147 | 0 | 0.00 |
| 10/08/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 1329 | 2 | 1329 | 2 | 0.00 |
| 10/08/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 105 | 0 | 105 | 0 | 0.00 |
| 10/08/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 125 | 0 | 125 | 0 | 0.00 |
| 10/08/2011 | R207 On 02-February-12 | | | Bond Future | 7.98 | 95.2706 | 7.9840 | 95.2706 | 0.00 |
| 10/08/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 5949 | 5 | 5949 | 5 | 0.00 |
| 10/08/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 6175 | 5 | 6175 | 5 | 0.00 |
| 10/08/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 5726 | 5 | 5726 | 5 | 0.00 |
| 10/08/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 466 | 1 | 466 | 1 | 0.00 |
| 10/08/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 391 | 1 | 391 | 1 | 0.00 |
| 10/08/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 426 | 1 | 426 | 1 | 0.00 |
| 10/08/2011 | R207 On 03-May-12 | | | Bond Future | 8.07 | 96.6976 | 8.0670 | 96.6976 | 0.00 |
| 10/08/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4881 | 4 | 4881 | 4 | 0.00 |
| 10/08/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4692 | 4 | 4692 | 4 | 0.00 |
| 10/08/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 5072 | 4 | 5072 | 4 | 0.00 |
| 10/08/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1156 | 1 | 1156 | 1 | 0.00 |
| 10/08/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1298 | 2 | 1298 | 2 | 0.00 |
| 10/08/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1225 | 2 | 1225 | 2 | 0.00 |
| 10/08/2011 | R207 On 02-August-12 | | | Bond Future | 8.16 | 94.4932 | 8.1600 | 94.4932 | 0.00 |
| 10/08/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4586 | 4 | 4586 | 4 | 0.00 |
| 10/08/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4771 | 4 | 4771 | 4 | 0.00 |
| 10/08/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4407 | 4 | 4407 | 4 | 0.00 |
| 10/08/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 1586 | 2 | 1586 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 1440 | 2 | 1440 | 2 | 0.00 |
| 10/08/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 1510 | 2 | 1510 | 2 | 0.00 |
| 10/08/2011 | R208 On 04-August-11 | | | Bond Future | 7.89 | 94.1506 | 7.8900 | 94.1506 | 0.00 |
| 10/08/2011 | R208 On 03-November-11 | | | Bond Future | 7.95 | 91.9407 | 7.9530 | 91.9407 | 6,767.00 |
| 10/08/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 4947 | 4 | 4947 | 4 | 0.00 |
| 10/08/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 5211 | 4 | 5211 | 4 | 0.00 |
| 10/08/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 4684 | 4 | 4684 | 4 | 0.00 |
| 10/08/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 1405 | 1 | 1405 | 1 | 1,995.00 |
| 10/08/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 5746 | 5 | 5746 | 5 | 0.00 |
| 10/08/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 2312 | 2 | 2312 | 2 | 665.00 |
| 10/08/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 3191 | 3 | 3191 | 3 | 0.00 |
| 10/08/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 472 | 1 | 472 | 1 | 665.00 |
| 10/08/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 105 | 0 | 105 | 0 | 1,995.00 |
| 10/08/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 797 | 1 | 797 | 1 | 0.00 |
| 10/08/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 197 | 0 | 197 | 0 | 0.00 |
| 10/08/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 1424 | 2 | 1424 | 2 | 0.00 |
| 10/08/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 144 | 0 | 144 | 0 | 0.00 |
| 10/08/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 169 | 0 | 169 | 0 | 0.00 |
| 10/08/2011 | R208 On 02-February-12 | | | Bond Future | 8.02 | 93.3419 | 8.0200 | 93.3419 | 0.00 |
| 10/08/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 6203 | 5 | 6203 | 5 | 0.00 |
| 10/08/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 5966 | 5 | 5966 | 5 | 0.00 |
| 10/08/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 6442 | 6 | 6442 | 6 | 0.00 |
| 10/08/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 459 | 1 | 459 | 1 | 0.00 |
| 10/08/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 541 | 1 | 541 | 1 | 0.00 |
| 10/08/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 498 | 1 | 498 | 1 | 0.00 |
| 10/08/2011 | R208 On 03-May-12 | | | Bond Future | 8.09 | 91.3474 | 8.0930 | 91.3474 | 0.00 |
| 10/08/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 6174 | 5 | 6174 | 5 | 0.00 |
| 10/08/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 6392 | 6 | 6392 | 6 | 0.00 |
| 10/08/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5960 | 5 | 5960 | 5 | 0.00 |
| 10/08/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1060 | 1 | 1060 | 1 | 0.00 |
| 10/08/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 942 | 1 | 942 | 1 | 0.00 |
| 10/08/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 998 | 1 | 998 | 1 | 0.00 |
| 10/08/2011 | R208 On 02-August-12 | | | Bond Future | 8.18 | 92.6995 | 8.1750 | 92.6995 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4897 | 4 | 4897 | 4 | 0.00 |
| 10/08/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4702 | 4 | 4702 | 4 | 0.00 |
| 10/08/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5097 | 4 | 5097 | 4 | 0.00 |
| 10/08/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 1576 | 2 | 1576 | 2 | 0.00 |
| 10/08/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 1733 | 2 | 1733 | 2 | 0.00 |
| 10/08/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1651 | 2 | 1651 | 2 | 0.00 |
| 10/08/2011 | R209 On 04-August-11 | | | Bond Future | 8.40 | 78.7508 | 8.4000 | 78.7508 | 0.00 |
| 10/08/2011 | R209 On 03-November-11 | | | Bond Future | 8.55 | 76.4093 | 8.5520 | 76.4093 | 1,316.00 |
| 10/08/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 2897 | 2 | 2897 | 2 | 0.00 |
| 10/08/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 3153 | 3 | 3153 | 3 | 0.00 |
| 10/08/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 2651 | 2 | 2651 | 2 | 0.00 |
| 10/08/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 1445 | 2 | 1445 | 2 | 0.00 |
| 10/08/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 1149 | 1 | 1149 | 1 | 0.00 |
| 10/08/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 1290 | 2 | 1290 | 2 | 0.00 |
| 10/08/2011 | R209 On 02-February-12 | | | Bond Future | 8.61 | 77.5759 | 8.6070 | 77.5759 | 0.00 |
| 10/08/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 4932 | 4 | 4932 | 4 | 0.00 |
| 10/08/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 5186 | 5 | 5186 | 5 | 0.00 |
| 10/08/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 4683 | 4 | 4683 | 4 | 0.00 |
| 10/08/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 1963 | 2 | 1963 | 2 | 0.00 |
| 10/08/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 1702 | 2 | 1702 | 2 | 0.00 |
| 10/08/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 1828 | 2 | 1828 | 2 | 0.00 |
| 10/08/2011 | R209 On 03-May-12 | | | Bond Future | 8.67 | 75.5988 | 8.6660 | 75.5988 | 0.00 |
| 10/08/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 5355 | 5 | 5355 | 5 | 0.00 |
| 10/08/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 5592 | 5 | 5592 | 5 | 0.00 |
| 10/08/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 5124 | 5 | 5124 | 5 | 0.00 |
| 10/08/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 2886 | 3 | 2886 | 3 | 0.00 |
| 10/08/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 2592 | 3 | 2592 | 3 | 0.00 |
| 10/08/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 2734 | 3 | 2734 | 3 | 0.00 |
| 10/08/2011 | R209 On 02-August-12 | | | Bond Future | 8.73 | 76.7100 | 8.7280 | 76.7100 | 0.00 |
| 10/08/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 6676 | 6 | 6676 | 6 | 0.00 |
| 10/08/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 6922 | 6 | 6922 | 6 | 0.00 |
| 10/08/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 6436 | 6 | 6436 | 6 | 0.00 |
| 10/08/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 2818 | 3 | 2818 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 2573 | 3 | 2573 | 3 | 0.00 |
| 10/08/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 2691 | 3 | 2691 | 3 | 0.00 |
| 10/08/2011 | R210 On 04-August-11 | | | Bond Future | 132.23 | 132.2068 | 132.2266 | 132.2068 | 0.00 |
| 10/08/2011 | R210 On 03-November-11 | | | Bond Future | 135.79 | 134.4796 | 135.7888 | 134.4796 | 657.00 |
| 10/08/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 4789 | 3 | 4789 | 3 | 0.00 |
| 10/08/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 4839 | 4 | 4839 | 4 | 0.00 |
| 10/08/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 4739 | 3 | 4739 | 3 | 0.00 |
| 10/08/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | R211 On 04-August-11 | | | Bond Future | 109.08 | 109.0728 | 109.0847 | 109.0728 | 0.00 |
| 10/08/2011 | R211 On 03-November-11 | | | Bond Future | 111.69 | 111.1585 | 111.6870 | 111.1585 | 529.00 |
| 10/08/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 110437 | 110 | 110437 | 110 | 0.00 |
| 10/08/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 110487 | 110 | 110487 | 110 | 0.00 |
| 10/08/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 110387 | 110 | 110387 | 110 | 0.00 |
| 10/08/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | R211 On 02-February-12 | | | Bond Future | 112.05 | 111.5134 | 112.0499 | 111.5134 | 0.00 |
| 10/08/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 1550 | 1 | 1550 | 1 | 0.00 |
| 10/08/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 1500 | 1 | 1500 | 1 | 0.00 |
| 10/08/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 1600 | 1 | 1600 | 1 | 0.00 |
| 10/08/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | R212 On 04-August-11 | | | Bond Future | 107.74 | 107.7239 | 107.7395 | 107.7239 | 0.00 |
| 10/08/2011 | R212 On 03-November-11 | | | Bond Future | 110.46 | 109.6920 | 110.4640 | 109.6920 | 2,717.00 |
| 10/08/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 107964 | 107 | 107964 | 107 | 0.00 |
| 10/08/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 107914 | 107 | 107914 | 107 | 0.00 |
| 10/08/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 108014 | 107 | 108014 | 107 | 0.00 |
| 10/08/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2011 | R212 On 02-February-12 | | | Bond Future | 110.68 | 109.8940 | 110.6777 | 109.8940 | 0.00 |
| 10/08/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 2178 | 1 | 2178 | 1 | 0.00 |
| 10/08/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 2228 | 1 | 2228 | 1 | 0.00 |
| 10/08/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 2128 | 1 | 2128 | 1 | 0.00 |
| 10/08/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | R213 On 04-August-11 | | | Bond Future | 8.41 | 88.5657 | 8.4100 | 88.5657 | 0.00 |
| 10/08/2011 | R213 On 03-November-11 | | | Bond Future | 8.55 | 85.9681 | 8.5540 | 85.9681 | 0.00 |
| 10/08/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 1611 | 1 | 1611 | 1 | 0.00 |
| 10/08/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 2015 | 1 | 2015 | 1 | 0.00 |
| 10/08/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 1204 | 0 | 1204 | 0 | 0.00 |
| 10/08/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | R213 On 02-February-12 | | | Bond Future | 8.62 | 87.2796 | 8.6180 | 87.2796 | 0.00 |
| 10/08/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 3057 | 2 | 3057 | 2 | 0.00 |
| 10/08/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 3445 | 3 | 3445 | 3 | 0.00 |
| 10/08/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 2667 | 2 | 2667 | 2 | 0.00 |
| 10/08/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | R213 On 03-May-12 | | | Bond Future | 8.68 | 85.0520 | 8.6810 | 85.0520 | 0.00 |
| 10/08/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 4437 | 4 | 4437 | 4 | 0.00 |
| 10/08/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 4810 | 4 | 4810 | 4 | 0.00 |
| 10/08/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 4062 | 3 | 4062 | 3 | 0.00 |
| 10/08/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | R213 On 02-August-12 | | | Bond Future | 8.75 | 86.3058 | 8.7490 | 86.3058 | 0.00 |
| 10/08/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 3873 | 3 | 3873 | 3 | 0.00 |
| 10/08/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 4244 | 3 | 4244 | 3 | 0.00 |
| 10/08/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 3498 | 3 | 3498 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | RZ02 On 04-August-11 | | | Bond Future | 0.10 | 175.2175 | 0.1030 | 175.2175 | 0.00 |
| 10/08/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |
| 10/08/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 27590 | 28 | 0.00 |
| 10/08/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 28834 | 29 | 0.00 |
| 10/08/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26333 | 26 | 0.00 |
| 10/08/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 10/08/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 10/08/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 10/08/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 10/08/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | RZ12 On 04-August-11 | | | Bond Future | 2.03 | 106.8072 | 2.0290 | 106.8072 | 0.00 |
| 10/08/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 10/08/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 10/08/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 10/08/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 10/08/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 10/08/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 11/08/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/08/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/08/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/08/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/08/2011 | 0703 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/08/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/08/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/08/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/08/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/08/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/08/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/08/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/08/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/08/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/08/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/08/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/08/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/08/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/08/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/08/2011 | AL7T On 03-November-11 | | | Index Future | 401.34 | 404.6500 | 401.3440 | 404.6500 | 16.00 |
| 11/08/2011 | AL7T On 02-February-12 | | | Index Future | 407.46 | 410.8120 | 407.4550 | 410.8120 | 0.00 |
| 11/08/2011 | ALBI On 03-November-11 | | | Index Future | 367.59 | 370.2240 | 367.5930 | 370.2240 | 1,360.00 |
| 11/08/2011 | ALBI On 02-February-12 | | | Index Future | 373.19 | 375.8620 | 373.1910 | 375.8620 | 0.00 |
| 11/08/2011 | C155 On 31-August-11 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/08/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/08/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/08/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/08/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/08/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/08/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/08/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/08/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/08/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/08/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/08/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/08/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 11/08/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/08/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/08/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/08/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/08/2011 | CAAD On 19-September-11 | | | Can-Do Future | 0.01 | 0.0080 | 0.0095 | 0.0080 | 22,388.00 |
| 11/08/2011 | CAAE On 19-September-11 | | | Can-Do Future | 0.24 | 0.2599 | 0.2385 | 0.2599 | 21,898.00 |
| 11/08/2011 | CAAG On 24-October-11 | | | Can-Do Future | 7.30 | 7.3085 | 7.2986 | 7.3085 | 0.00 |
| 11/08/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 647 | 1 | 647 | 1 | 0.00 |
| 11/08/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 608 | 1 | 608 | 1 | 0.00 |
| 11/08/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 688 | 1 | 688 | 1 | 0.00 |
| 11/08/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 431 | 0 | 431 | 0 | 14,286.00 |
| 11/08/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 234 | 0 | 234 | 0 | 6,757.00 |
| 11/08/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 335 | 0 | 335 | 0 | 0.00 |
| 11/08/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 39 | 0 | 39 | 0 | 0.00 |
| 11/08/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 132 | 0 | 132 | 0 | 0.00 |
| 11/08/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 59 | 0 | 59 | 0 | 0.00 |
| 11/08/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 48 | 0 | 48 | 0 | 0.00 |
| 11/08/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/08/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 11/08/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 11/08/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/08/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/08/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/08/2011 | GOVI On 03-November-11 | | | GOVI | 368.42 | 370.9770 | 368.4170 | 370.9770 | 162.00 |
| 11/08/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 114170 | 14 | 114170 | 14 | 0.00 |
| 11/08/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 114070 | 14 | 114070 | 14 | 0.00 |
| 11/08/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 114270 | 14 | 114270 | 14 | 0.00 |
| 11/08/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | GOVI On 02-February-12 | | | GOVI | 374.03 | 376.6260 | 374.0270 | 376.6260 | 0.00 |
| 11/08/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 50270 | 8 | 50270 | 8 | 0.00 |
| 11/08/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 50170 | 8 | 50170 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 50370 | 8 | 50370 | 8 | 0.00 |
| 11/08/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 11/08/2011 | IGOV On 03-November-11 | | | Index Future | 161.85 | 161.9190 | 161.8450 | 161.9190 | 83.00 |
| 11/08/2011 | IGOV On 02-February-12 | | | Index Future | 164.31 | 164.3840 | 164.3100 | 164.3840 | 0.00 |
| 11/08/2011 | ILBI On 02-February-12 | | | Index Future | 450.59 | 442.9720 | 450.5910 | 442.9720 | 29.00 |
| 11/08/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 11/08/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 11/08/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 11/08/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 11/08/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 11/08/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 11/08/2011 | JBAF On 17-August-11 | | | Jibar Tradeable Future | 5.59 | 94.4100 | 5.5900 | 94.4100 | 0.00 |
| 11/08/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.59 | 94.4100 | 5.5900 | 94.4100 | 17,600.00 |
| 11/08/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.59 | 94.4100 | 5.5900 | 94.4100 | 400.00 |
| 11/08/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.59 | 94.4200 | 5.5900 | 94.4200 | 1,000.00 |
| 11/08/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.59 | 94.4300 | 5.5900 | 94.4300 | 5,541.00 |
| 11/08/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.59 | 94.4300 | 5.5900 | 94.4300 | 0.00 |
| 11/08/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.63 | 94.4200 | 5.6300 | 94.4200 | 1,340.00 |
| 11/08/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.71 | 94.3500 | 5.7100 | 94.3500 | 2,890.00 |
| 11/08/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.87 | 94.2100 | 5.8700 | 94.2100 | 44,710.00 |
| 11/08/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 6.08 | 93.9900 | 6.0800 | 93.9900 | 490.00 |
| 11/08/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.31 | 93.7600 | 6.3100 | 93.7600 | 290.00 |
| 11/08/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.54 | 93.5300 | 6.5400 | 93.5300 | 1,250.00 |
| 11/08/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 11/08/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 11/08/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 11/08/2011 | JN02 On 03-November-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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 11/08/2011 | JN05 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 11/08/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 11/08/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 11/08/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 11/08/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 11/08/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | OTH1 On 03-November-11 | | | Index Future | 362.76 | 365.7640 | 362.7610 | 365.7640 | 0.00 |
| 11/08/2011 | OTH1 On 02-February-12 | | | Index Future | 368.28 | 371.3330 | 368.2840 | 371.3330 | 0.00 |
| 11/08/2011 | R157 On 03-November-11 | | | Bond Future | 7.06 | 123.7274 | 7.0610 | 123.7274 | 12,452.00 |
| 11/08/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 4376 | 5 | 4376 | 5 | 0.00 |
| 11/08/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 4553 | 5 | 4553 | 5 | 0.00 |
| 11/08/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 4199 | 5 | 4199 | 5 | 0.00 |
| 11/08/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 133 | 0 | 133 | 0 | 1,200.00 |
| 11/08/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 1996 | 2 | 1996 | 2 | 0.00 |
| 11/08/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 628 | 1 | 628 | 1 | 400.00 |
| 11/08/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 818 | 1 | 818 | 1 | 0.00 |
| 11/08/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 672 | 1 | 672 | 1 | 400.00 |
| 11/08/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 176 | 0 | 176 | 0 | 1,200.00 |
| 11/08/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 857 | 1 | 857 | 1 | 0.00 |
| 11/08/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 14 | 0 | 14 | 0 | 0.00 |
| 11/08/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 2072 | 2 | 2072 | 2 | 0.00 |
| 11/08/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 11/08/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 11/08/2011 | R157 On 02-February-12 | | | Bond Future | 7.14 | 125.6129 | 7.1410 | 125.6129 | 0.00 |
| 11/08/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 4760 | 5 | 4760 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 4604 | 5 | 4604 | 5 | 0.00 |
| 11/08/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 4916 | 5 | 4916 | 5 | 0.00 |
| 11/08/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 98 | 0 | 98 | 0 | 0.00 |
| 11/08/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 120 | 0 | 120 | 0 | 0.00 |
| 11/08/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 109 | 0 | 109 | 0 | 0.00 |
| 11/08/2011 | R157 On 03-May-12 | | | Bond Future | 7.24 | 120.6880 | 7.2360 | 120.6880 | 0.00 |
| 11/08/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 3637 | 4 | 3637 | 4 | 0.00 |
| 11/08/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 3769 | 4 | 3769 | 4 | 0.00 |
| 11/08/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 3507 | 4 | 3507 | 4 | 0.00 |
| 11/08/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 413 | 0 | 413 | 0 | 0.00 |
| 11/08/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 360 | 0 | 360 | 0 | 0.00 |
| 11/08/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 385 | 0 | 385 | 0 | 0.00 |
| 11/08/2011 | R157 On 02-August-12 | | | Bond Future | 7.35 | 122.4729 | 7.3530 | 122.4729 | 0.00 |
| 11/08/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 2845 | 3 | 2845 | 3 | 0.00 |
| 11/08/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 2951 | 3 | 2951 | 3 | 0.00 |
| 11/08/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 2741 | 3 | 2741 | 3 | 0.00 |
| 11/08/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 957 | 1 | 957 | 1 | 0.00 |
| 11/08/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 871 | 1 | 871 | 1 | 0.00 |
| 11/08/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 913 | 1 | 913 | 1 | 0.00 |
| 11/08/2011 | R186 On 03-November-11 | | | Bond Future | 8.37 | 123.1288 | 8.3740 | 123.1288 | 25,308.00 |
| 11/08/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 6331 | 7 | 6331 | 7 | 0.00 |
| 11/08/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 6706 | 8 | 6706 | 8 | 0.00 |
| 11/08/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 5963 | 7 | 5963 | 7 | 0.00 |
| 11/08/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 4561 | 5 | 4561 | 5 | 5,600.00 |
| 11/08/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 1265 | 2 | 1265 | 2 | 1,275.00 |
| 11/08/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 2262 | 3 | 2262 | 3 | 425.00 |
| 11/08/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 3312 | 4 | 3312 | 4 | 0.00 |
| 11/08/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 7086 | 8 | 7086 | 8 | 0.00 |
| 11/08/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 420 | 0 | 420 | 0 | 1,275.00 |
| 11/08/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 1644 | 1 | 1644 | 1 | 425.00 |
| 11/08/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 2492 | 2 | 2492 | 2 | 0.00 |
| 11/08/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 3932 | 3 | 3932 | 3 | 0.00 |
| 11/08/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 628 | 0 | 628 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 1038 | 1 | 1038 | 1 | 0.00 |
| 11/08/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 481 | 0 | 481 | 0 | 0.00 |
| 11/08/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 550 | 0 | 550 | 0 | 0.00 |
| 11/08/2011 | R186 On 02-February-12 | | | Bond Future | 8.44 | 119.7133 | 8.4420 | 119.7133 | 2,500.00 |
| 11/08/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 6825 | 8 | 6825 | 8 | 0.00 |
| 11/08/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 7143 | 8 | 7143 | 8 | 0.00 |
| 11/08/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 6512 | 7 | 6512 | 7 | 0.00 |
| 11/08/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1869 | 2 | 1869 | 2 | 0.00 |
| 11/08/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1618 | 1 | 1618 | 1 | 0.00 |
| 11/08/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1740 | 1 | 1740 | 1 | 0.00 |
| 11/08/2011 | R186 On 03-May-12 | | | Bond Future | 8.52 | 121.5075 | 8.5150 | 121.5075 | 0.00 |
| 11/08/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 7203 | 8 | 7203 | 8 | 0.00 |
| 11/08/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6917 | 8 | 6917 | 8 | 0.00 |
| 11/08/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 7493 | 8 | 7493 | 8 | 0.00 |
| 11/08/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 2698 | 2 | 2698 | 2 | 0.00 |
| 11/08/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 2996 | 3 | 2996 | 3 | 0.00 |
| 11/08/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 2844 | 2 | 2844 | 2 | 0.00 |
| 11/08/2011 | R186 On 02-August-12 | | | Bond Future | 8.60 | 118.0194 | 8.5950 | 118.0194 | 0.00 |
| 11/08/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 5880 | 7 | 5880 | 7 | 0.00 |
| 11/08/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 5631 | 6 | 5631 | 6 | 0.00 |
| 11/08/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6139 | 7 | 6139 | 7 | 0.00 |
| 11/08/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 4302 | 4 | 4302 | 4 | 0.00 |
| 11/08/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 4685 | 4 | 4685 | 4 | 0.00 |
| 11/08/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 4487 | 4 | 4487 | 4 | 0.00 |
| 11/08/2011 | R189 On 03-November-11 | | | Bond Future | 213.08 | 213.1246 | 213.0785 | 213.1246 | 0.00 |
| 11/08/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 1078 | 1 | 1078 | 1 | 0.00 |
| 11/08/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 1028 | 1 | 1028 | 1 | 0.00 |
| 11/08/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 1128 | 1 | 1128 | 1 | 0.00 |
| 11/08/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | R197 On 03-November-11 | | | Bond Future | 244.07 | 243.9394 | 244.0709 | 243.9394 | 183.00 |
| 11/08/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 5571 | 5 | 5571 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 5621 | 5 | 5621 | 5 | 0.00 |
| 11/08/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 5521 | 5 | 5521 | 5 | 0.00 |
| 11/08/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | R201 On 03-November-11 | | | Bond Future | 6.73 | 109.3558 | 6.7330 | 109.3558 | 1,348.00 |
| 11/08/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 3562 | 4 | 3562 | 4 | 0.00 |
| 11/08/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 3426 | 4 | 3426 | 4 | 0.00 |
| 11/08/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 3698 | 4 | 3698 | 4 | 0.00 |
| 11/08/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 11/08/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 11/08/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 11/08/2011 | R201 On 02-February-12 | | | Bond Future | 6.79 | 106.6119 | 6.7890 | 106.6119 | 0.00 |
| 11/08/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 3824 | 4 | 3824 | 4 | 0.00 |
| 11/08/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 3702 | 4 | 3702 | 4 | 0.00 |
| 11/08/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 3945 | 4 | 3945 | 4 | 0.00 |
| 11/08/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 35 | 0 | 35 | 0 | 0.00 |
| 11/08/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 45 | 0 | 45 | 0 | 0.00 |
| 11/08/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 41 | 0 | 41 | 0 | 0.00 |
| 11/08/2011 | R201 On 03-May-12 | | | Bond Future | 6.86 | 108.2136 | 6.8630 | 108.2136 | 0.00 |
| 11/08/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 2436 | 3 | 2436 | 3 | 0.00 |
| 11/08/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 2533 | 3 | 2533 | 3 | 0.00 |
| 11/08/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 2340 | 3 | 2340 | 3 | 0.00 |
| 11/08/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 332 | 0 | 332 | 0 | 0.00 |
| 11/08/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 288 | 0 | 288 | 0 | 0.00 |
| 11/08/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 309 | 0 | 309 | 0 | 0.00 |
| 11/08/2011 | R201 On 02-August-12 | | | Bond Future | 6.97 | 105.4038 | 6.9650 | 105.4038 | 0.00 |
| 11/08/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 1813 | 2 | 1813 | 2 | 0.00 |
| 11/08/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 1893 | 2 | 1893 | 2 | 0.00 |
| 11/08/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 1736 | 2 | 1736 | 2 | 0.00 |
| 11/08/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 673 | 1 | 673 | 1 | 0.00 |
| 11/08/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 613 | 0 | 613 | 0 | 0.00 |
| 11/08/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 641 | 1 | 641 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2011 | R202 On 03-November-11 | | | Bond Future | 183.35 | 183.9288 | 183.3507 | 183.9288 | 23,166.00 |
| 11/08/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 182851 | 183 | 182851 | 183 | 0.00 |
| 11/08/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 182801 | 183 | 182801 | 183 | 0.00 |
| 11/08/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 182901 | 183 | 182901 | 183 | 0.00 |
| 11/08/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | R202 On 02-February-12 | | | Bond Future | 183.48 | 184.0652 | 183.4780 | 184.0652 | 0.00 |
| 11/08/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 6478 | 7 | 6478 | 7 | 0.00 |
| 11/08/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 6528 | 7 | 6528 | 7 | 0.00 |
| 11/08/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 6428 | 7 | 6428 | 7 | 0.00 |
| 11/08/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | R203 On 03-November-11 | | | Bond Future | 7.70 | 104.3848 | 7.6980 | 104.3848 | 2,133.00 |
| 11/08/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 3799 | 4 | 3799 | 4 | 0.00 |
| 11/08/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 4008 | 5 | 4008 | 5 | 0.00 |
| 11/08/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 3593 | 4 | 3593 | 4 | 0.00 |
| 11/08/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 121 | 0 | 121 | 0 | 0.00 |
| 11/08/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 85 | 0 | 85 | 0 | 0.00 |
| 11/08/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 101 | 0 | 101 | 0 | 0.00 |
| 11/08/2011 | R203 On 02-February-12 | | | Bond Future | 7.79 | 105.9755 | 7.7860 | 105.9755 | 0.00 |
| 11/08/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 4613 | 5 | 4613 | 5 | 0.00 |
| 11/08/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 4801 | 5 | 4801 | 5 | 0.00 |
| 11/08/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 4430 | 5 | 4430 | 5 | 0.00 |
| 11/08/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 392 | 0 | 392 | 0 | 0.00 |
| 11/08/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 333 | 0 | 333 | 0 | 0.00 |
| 11/08/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 360 | 0 | 360 | 0 | 0.00 |
| 11/08/2011 | R203 On 03-May-12 | | | Bond Future | 7.88 | 103.4042 | 7.8840 | 103.4042 | 0.00 |
| 11/08/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 4398 | 5 | 4398 | 5 | 0.00 |
| 11/08/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 4237 | 5 | 4237 | 5 | 0.00 |
| 11/08/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 4562 | 5 | 4562 | 5 | 0.00 |
| 11/08/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 678 | 1 | 678 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 768 | 1 | 768 | 1 | 0.00 |
| 11/08/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 721 | 1 | 721 | 1 | 0.00 |
| 11/08/2011 | R203 On 02-August-12 | | | Bond Future | 8.00 | 104.9357 | 7.9950 | 104.9357 | 0.00 |
| 11/08/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 3332 | 4 | 3332 | 4 | 0.00 |
| 11/08/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 3476 | 4 | 3476 | 4 | 0.00 |
| 11/08/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 3191 | 4 | 3191 | 4 | 0.00 |
| 11/08/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1322 | 1 | 1322 | 1 | 0.00 |
| 11/08/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1202 | 1 | 1202 | 1 | 0.00 |
| 11/08/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1261 | 1 | 1261 | 1 | 0.00 |
| 11/08/2011 | R204 On 03-November-11 | | | Bond Future | 7.94 | 104.1936 | 7.9430 | 104.1936 | 2,872.00 |
| 11/08/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 4352 | 5 | 4352 | 5 | 0.00 |
| 11/08/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 4120 | 5 | 4120 | 5 | 0.00 |
| 11/08/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 4586 | 5 | 4586 | 5 | 0.00 |
| 11/08/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 113 | 0 | 113 | 0 | 0.00 |
| 11/08/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 156 | 0 | 156 | 0 | 0.00 |
| 11/08/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 133 | 0 | 133 | 0 | 0.00 |
| 11/08/2011 | R204 On 02-February-12 | | | Bond Future | 8.03 | 101.7508 | 8.0270 | 101.7508 | 0.00 |
| 11/08/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 5304 | 6 | 5304 | 6 | 0.00 |
| 11/08/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 5096 | 6 | 5096 | 6 | 0.00 |
| 11/08/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 5514 | 6 | 5514 | 6 | 0.00 |
| 11/08/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 367 | 0 | 367 | 0 | 0.00 |
| 11/08/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 437 | 0 | 437 | 0 | 0.00 |
| 11/08/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 401 | 0 | 401 | 0 | 0.00 |
| 11/08/2011 | R204 On 03-May-12 | | | Bond Future | 8.12 | 103.2775 | 8.1210 | 103.2775 | 0.00 |
| 11/08/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 4306 | 5 | 4306 | 5 | 0.00 |
| 11/08/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 4480 | 5 | 4480 | 5 | 0.00 |
| 11/08/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4134 | 5 | 4134 | 5 | 0.00 |
| 11/08/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1276 | 1 | 1276 | 1 | 0.00 |
| 11/08/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1139 | 1 | 1139 | 1 | 0.00 |
| 11/08/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1206 | 1 | 1206 | 1 | 0.00 |
| 11/08/2011 | R204 On 02-August-12 | | | Bond Future | 8.23 | 100.7767 | 8.2290 | 100.7767 | 0.00 |
| 11/08/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 3249 | 4 | 3249 | 4 | 0.00 |
| 11/08/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 3102 | 4 | 3102 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 3402 | 4 | 3402 | 4 | 0.00 |
| 11/08/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 1860 | 2 | 1860 | 2 | 0.00 |
| 11/08/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2037 | 2 | 2037 | 2 | 0.00 |
| 11/08/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 1945 | 2 | 1945 | 2 | 0.00 |
| 11/08/2011 | R206 On 03-November-11 | | | Bond Future | 6.39 | 104.8833 | 6.3920 | 104.8833 | 12,577.00 |
| 11/08/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 2725 | 3 | 2725 | 3 | 0.00 |
| 11/08/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 2823 | 3 | 2823 | 3 | 0.00 |
| 11/08/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 2627 | 3 | 2627 | 3 | 0.00 |
| 11/08/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 11/08/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 11/08/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 11/08/2011 | R206 On 02-February-12 | | | Bond Future | 6.42 | 102.7167 | 6.4200 | 102.7167 | 0.00 |
| 11/08/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 2843 | 3 | 2843 | 3 | 0.00 |
| 11/08/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 2928 | 3 | 2928 | 3 | 0.00 |
| 11/08/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 2757 | 3 | 2757 | 3 | 0.00 |
| 11/08/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 24 | 0 | 24 | 0 | 0.00 |
| 11/08/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 11/08/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 23 | 0 | 23 | 0 | 0.00 |
| 11/08/2011 | R206 On 03-May-12 | | | Bond Future | 6.48 | 104.2595 | 6.4780 | 104.2595 | 0.00 |
| 11/08/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 1802 | 2 | 1802 | 2 | 0.00 |
| 11/08/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 1737 | 2 | 1737 | 2 | 0.00 |
| 11/08/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 1869 | 2 | 1869 | 2 | 0.00 |
| 11/08/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 180 | 0 | 180 | 0 | 0.00 |
| 11/08/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 204 | 0 | 204 | 0 | 0.00 |
| 11/08/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 191 | 0 | 191 | 0 | 0.00 |
| 11/08/2011 | R206 On 02-August-12 | | | Bond Future | 6.57 | 102.0380 | 6.5700 | 102.0380 | 0.00 |
| 11/08/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1254 | 1 | 1254 | 1 | 0.00 |
| 11/08/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1306 | 2 | 1306 | 2 | 0.00 |
| 11/08/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1204 | 1 | 1204 | 1 | 0.00 |
| 11/08/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 350 | 0 | 350 | 0 | 0.00 |
| 11/08/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 317 | 0 | 317 | 0 | 0.00 |
| 11/08/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 333 | 0 | 333 | 0 | 0.00 |
| 11/08/2011 | R207 On 03-November-11 | | | Bond Future | 8.04 | 98.3354 | 8.0410 | 98.3354 | 7,499.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 4155 | 5 | 4155 | 5 | 0.00 |
| 11/08/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 4398 | 5 | 4398 | 5 | 0.00 |
| 11/08/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 3915 | 5 | 3915 | 5 | 0.00 |
| 11/08/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 915 | 1 | 915 | 1 | 2,000.00 |
| 11/08/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 1630 | 2 | 1630 | 2 | 0.00 |
| 11/08/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 2365 | 3 | 2365 | 3 | 0.00 |
| 11/08/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 116 | 0 | 116 | 0 | 900.00 |
| 11/08/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 603 | 1 | 603 | 1 | 300.00 |
| 11/08/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 1039 | 1 | 1039 | 1 | 0.00 |
| 11/08/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 2569 | 3 | 2569 | 3 | 0.00 |
| 11/08/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 536 | 0 | 536 | 0 | 900.00 |
| 11/08/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 1563 | 1 | 1563 | 1 | 300.00 |
| 11/08/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 2292 | 2 | 2292 | 2 | 0.00 |
| 11/08/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 612 | 0 | 612 | 0 | 2,000.00 |
| 11/08/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 4491 | 4 | 4491 | 4 | 0.00 |
| 11/08/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 1007 | 1 | 1007 | 1 | 2,000.00 |
| 11/08/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 225 | 0 | 225 | 0 | 0.00 |
| 11/08/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 1729 | 1 | 1729 | 1 | 0.00 |
| 11/08/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 164 | 0 | 164 | 0 | 0.00 |
| 11/08/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 193 | 0 | 193 | 0 | 0.00 |
| 11/08/2011 | R207 On 02-February-12 | | | Bond Future | 8.12 | 96.1958 | 8.1190 | 96.1958 | 0.00 |
| 11/08/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 5310 | 6 | 5310 | 6 | 0.00 |
| 11/08/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 5095 | 6 | 5095 | 6 | 0.00 |
| 11/08/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 5528 | 6 | 5528 | 6 | 0.00 |
| 11/08/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 502 | 0 | 502 | 0 | 0.00 |
| 11/08/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 593 | 0 | 593 | 0 | 0.00 |
| 11/08/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 545 | 0 | 545 | 0 | 0.00 |
| 11/08/2011 | R207 On 03-May-12 | | | Bond Future | 8.21 | 97.6405 | 8.2070 | 97.6405 | 0.00 |
| 11/08/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4341 | 5 | 4341 | 5 | 0.00 |
| 11/08/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4523 | 5 | 4523 | 5 | 0.00 |
| 11/08/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4163 | 5 | 4163 | 5 | 0.00 |
| 11/08/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1533 | 1 | 1533 | 1 | 0.00 |
| 11/08/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1371 | 1 | 1371 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1449 | 1 | 1449 | 1 | 0.00 |
| 11/08/2011 | R207 On 02-August-12 | | | Bond Future | 8.31 | 95.4452 | 8.3070 | 95.4452 | 0.00 |
| 11/08/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4066 | 5 | 4066 | 5 | 0.00 |
| 11/08/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 3896 | 4 | 3896 | 4 | 0.00 |
| 11/08/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4240 | 5 | 4240 | 5 | 0.00 |
| 11/08/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 1687 | 1 | 1687 | 1 | 0.00 |
| 11/08/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 1854 | 2 | 1854 | 2 | 0.00 |
| 11/08/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 1768 | 2 | 1768 | 2 | 0.00 |
| 11/08/2011 | R208 On 03-November-11 | | | Bond Future | 8.09 | 92.8526 | 8.0920 | 92.8526 | 6,767.00 |
| 11/08/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 4183 | 5 | 4183 | 5 | 0.00 |
| 11/08/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 4436 | 5 | 4436 | 5 | 0.00 |
| 11/08/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 3934 | 5 | 3934 | 5 | 0.00 |
| 11/08/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 1005 | 1 | 1005 | 1 | 1,995.00 |
| 11/08/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 1767 | 2 | 1767 | 2 | 665.00 |
| 11/08/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 2547 | 3 | 2547 | 3 | 0.00 |
| 11/08/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 4951 | 6 | 4951 | 6 | 0.00 |
| 11/08/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 166 | 0 | 166 | 0 | 1,995.00 |
| 11/08/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 684 | 0 | 684 | 0 | 665.00 |
| 11/08/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 1108 | 1 | 1108 | 1 | 0.00 |
| 11/08/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 303 | 0 | 303 | 0 | 0.00 |
| 11/08/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 1880 | 1 | 1880 | 1 | 0.00 |
| 11/08/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 226 | 0 | 226 | 0 | 0.00 |
| 11/08/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 262 | 0 | 262 | 0 | 0.00 |
| 11/08/2011 | R208 On 02-February-12 | | | Bond Future | 8.16 | 94.2634 | 8.1640 | 94.2634 | 0.00 |
| 11/08/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 5481 | 6 | 5481 | 6 | 0.00 |
| 11/08/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 5710 | 6 | 5710 | 6 | 0.00 |
| 11/08/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 5254 | 6 | 5254 | 6 | 0.00 |
| 11/08/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 697 | 1 | 697 | 1 | 0.00 |
| 11/08/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 594 | 0 | 594 | 0 | 0.00 |
| 11/08/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 644 | 0 | 644 | 0 | 0.00 |
| 11/08/2011 | R208 On 03-May-12 | | | Bond Future | 8.24 | 92.2884 | 8.2430 | 92.2884 | 0.00 |
| 11/08/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5502 | 6 | 5502 | 6 | 0.00 |
| 11/08/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5297 | 6 | 5297 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5709 | 6 | 5709 | 6 | 0.00 |
| 11/08/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1141 | 1 | 1141 | 1 | 0.00 |
| 11/08/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1279 | 1 | 1279 | 1 | 0.00 |
| 11/08/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1209 | 1 | 1209 | 1 | 0.00 |
| 11/08/2011 | R208 On 02-August-12 | | | Bond Future | 8.33 | 93.6518 | 8.3310 | 93.6518 | 0.00 |
| 11/08/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4302 | 5 | 4302 | 5 | 0.00 |
| 11/08/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 4490 | 5 | 4490 | 5 | 0.00 |
| 11/08/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4119 | 5 | 4119 | 5 | 0.00 |
| 11/08/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2045 | 2 | 2045 | 2 | 0.00 |
| 11/08/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 1864 | 2 | 1864 | 2 | 0.00 |
| 11/08/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1952 | 2 | 1952 | 2 | 0.00 |
| 11/08/2011 | R209 On 03-November-11 | | | Bond Future | 8.67 | 77.2278 | 8.6700 | 77.2278 | 1,316.00 |
| 11/08/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 2305 | 3 | 2305 | 3 | 0.00 |
| 11/08/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 2089 | 3 | 2089 | 3 | 0.00 |
| 11/08/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 2532 | 3 | 2532 | 3 | 0.00 |
| 11/08/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 1492 | 1 | 1492 | 1 | 0.00 |
| 11/08/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 1847 | 1 | 1847 | 1 | 0.00 |
| 11/08/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 1662 | 1 | 1662 | 1 | 0.00 |
| 11/08/2011 | R209 On 02-February-12 | | | Bond Future | 8.73 | 78.4015 | 8.7280 | 78.4015 | 0.00 |
| 11/08/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 4288 | 5 | 4288 | 5 | 0.00 |
| 11/08/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 4057 | 5 | 4057 | 5 | 0.00 |
| 11/08/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 4525 | 5 | 4525 | 5 | 0.00 |
| 11/08/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2018 | 2 | 2018 | 2 | 0.00 |
| 11/08/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2314 | 2 | 2314 | 2 | 0.00 |
| 11/08/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2162 | 2 | 2162 | 2 | 0.00 |
| 11/08/2011 | R209 On 03-May-12 | | | Bond Future | 8.79 | 76.4306 | 8.7890 | 76.4306 | 0.00 |
| 11/08/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 4747 | 5 | 4747 | 5 | 0.00 |
| 11/08/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4969 | 6 | 4969 | 6 | 0.00 |
| 11/08/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 4531 | 5 | 4531 | 5 | 0.00 |
| 11/08/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 3276 | 3 | 3276 | 3 | 0.00 |
| 11/08/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 2951 | 3 | 2951 | 3 | 0.00 |
| 11/08/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 3109 | 3 | 3109 | 3 | 0.00 |
| 11/08/2011 | R209 On 02-August-12 | | | Bond Future | 8.86 | 77.5631 | 8.8550 | 77.5631 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 6017 | 7 | 6017 | 7 | 0.00 |
| 11/08/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5790 | 6 | 5790 | 6 | 0.00 |
| 11/08/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 6251 | 7 | 6251 | 7 | 0.00 |
| 11/08/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 2904 | 3 | 2904 | 3 | 0.00 |
| 11/08/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 3173 | 3 | 3173 | 3 | 0.00 |
| 11/08/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 3033 | 3 | 3033 | 3 | 0.00 |
| 11/08/2011 | R210 On 03-November-11 | | | Bond Future | 135.78 | 135.7888 | 135.7839 | 135.7888 | 600.00 |
| 11/08/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 4784 | 5 | 4784 | 5 | 0.00 |
| 11/08/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 4734 | 5 | 4734 | 5 | 0.00 |
| 11/08/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 4834 | 5 | 4834 | 5 | 0.00 |
| 11/08/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | R211 On 03-November-11 | | | Bond Future | 111.69 | 111.6870 | 111.6924 | 111.6870 | 529.00 |
| 11/08/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 110442 | 110 | 110442 | 110 | 0.00 |
| 11/08/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 110492 | 110 | 110492 | 110 | 0.00 |
| 11/08/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 110392 | 110 | 110392 | 110 | 0.00 |
| 11/08/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | R211 On 02-February-12 | | | Bond Future | 112.06 | 112.0499 | 112.0554 | 112.0499 | 0.00 |
| 11/08/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 1555 | 2 | 1555 | 2 | 0.00 |
| 11/08/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 1605 | 2 | 1605 | 2 | 0.00 |
| 11/08/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 1505 | 2 | 1505 | 2 | 0.00 |
| 11/08/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | R212 On 03-November-11 | | | Bond Future | 110.47 | 110.4640 | 110.4716 | 110.4640 | 2,667.00 |
| 11/08/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 107972 | 108 | 107972 | 108 | 0.00 |
| 11/08/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 107922 | 108 | 107922 | 108 | 0.00 |
| 11/08/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 108022 | 108 | 108022 | 108 | 0.00 |
| 11/08/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | R212 On 03-November-11 | 2.55 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | R212 On 02-February-12 | | | Bond Future | 110.69 | 110.6777 | 110.6853 | 110.6777 | 0.00 |
| 11/08/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 2185 | 2 | 2185 | 2 | 0.00 |
| 11/08/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 2135 | 2 | 2135 | 2 | 0.00 |
| 11/08/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 2235 | 2 | 2235 | 2 | 0.00 |
| 11/08/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | R213 On 03-November-11 | | | Bond Future | 8.68 | 86.7547 | 8.6760 | 86.7547 | 0.00 |
| 11/08/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 603 | 2 | 603 | 2 | 0.00 |
| 11/08/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 1007 | 2 | 1007 | 2 | 0.00 |
| 11/08/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 196 | 1 | 196 | 1 | 0.00 |
| 11/08/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | R213 On 02-February-12 | | | Bond Future | 8.74 | 88.0719 | 8.7440 | 88.0719 | 0.00 |
| 11/08/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 2030 | 3 | 2030 | 3 | 0.00 |
| 11/08/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 2418 | 3 | 2418 | 3 | 0.00 |
| 11/08/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 1639 | 3 | 1639 | 3 | 0.00 |
| 11/08/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | R213 On 03-May-12 | | | Bond Future | 8.81 | 85.8581 | 8.8110 | 85.8581 | 0.00 |
| 11/08/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 3392 | 4 | 3392 | 4 | 0.00 |
| 11/08/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 3765 | 5 | 3765 | 5 | 0.00 |
| 11/08/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 3016 | 4 | 3016 | 4 | 0.00 |
| 11/08/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | R213 On 02-August-12 | | | Bond Future | 8.88 | 87.1244 | 8.8820 | 87.1244 | 0.00 |
| 11/08/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 2818 | 4 | 2818 | 4 | 0.00 |
| 11/08/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 3189 | 4 | 3189 | 4 | 0.00 |
| 11/08/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 2443 | 3 | 2443 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |
| 11/08/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 27590 | 28 | 0.00 |
| 11/08/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26333 | 26 | 0.00 |
| 11/08/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 28834 | 29 | 0.00 |
| 11/08/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 11/08/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 11/08/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 11/08/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 11/08/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 11/08/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 11/08/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 11/08/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 11/08/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/08/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 11/08/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 12/08/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/08/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/08/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/08/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/08/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/08/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/08/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/08/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/08/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/08/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/08/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/08/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/08/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/08/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/08/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/08/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/08/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/08/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/08/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/08/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/08/2011 | AL7T On 03-November-11 | | | Index Future | 399.65 | 401.3440 | 399.6480 | 401.3440 | 16.00 |
| 12/08/2011 | AL7T On 02-February-12 | | | Index Future | 405.73 | 407.4550 | 405.7330 | 407.4550 | 0.00 |
| 12/08/2011 | ALBI On 03-November-11 | | | Index Future | 366.35 | 367.5930 | 366.3480 | 367.5930 | 1,360.00 |
| 12/08/2011 | ALBI On 02-February-12 | | | Index Future | 371.93 | 373.1910 | 371.9260 | 373.1910 | 0.00 |
| 12/08/2011 | C155 On 31-August-11 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/08/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/08/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/08/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/08/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/08/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/08/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/08/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/08/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/08/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/08/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/08/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/08/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 12/08/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/08/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/08/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/08/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/08/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/08/2011 | CAAD On 19-September-11 | | | Can-Do Future | 0.01 | 0.0095 | 0.0093 | 0.0095 | 22,388.00 |
| 12/08/2011 | CAAE On 19-September-11 | | | Can-Do Future | 0.25 | 0.2385 | 0.2482 | 0.2385 | 21,898.00 |
| 12/08/2011 | CAAG On 24-October-11 | | | Can-Do Future | 7.28 | 7.2986 | 7.2758 | 7.2986 | 0.00 |
| 12/08/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 616 | 1 | 616 | 1 | 0.00 |
| 12/08/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 575 | 1 | 575 | 1 | 0.00 |
| 12/08/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 657 | 1 | 657 | 1 | 0.00 |
| 12/08/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 399 | 0 | 399 | 0 | 14,286.00 |
| 12/08/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 208 | 0 | 208 | 0 | 6,757.00 |
| 12/08/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 332 | 0 | 332 | 0 | 0.00 |
| 12/08/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 31 | 0 | 31 | 0 | 0.00 |
| 12/08/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 123 | 0 | 123 | 0 | 0.00 |
| 12/08/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 49 | 0 | 49 | 0 | 0.00 |
| 12/08/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 40 | 0 | 40 | 0 | 0.00 |
| 12/08/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/08/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 12/08/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 12/08/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/08/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/08/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/08/2011 | GOVI On 03-November-11 | | | GOVI | 367.25 | 368.4170 | 367.2520 | 368.4170 | 162.00 |
| 12/08/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 102520 | 11 | 102520 | 11 | 0.00 |
| 12/08/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 102420 | 11 | 102420 | 11 | 0.00 |
| 12/08/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 102620 | 11 | 102620 | 11 | 0.00 |
| 12/08/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | GOVI On 02-February-12 | | | GOVI | 372.84 | 374.0270 | 372.8440 | 374.0270 | 0.00 |
| 12/08/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 38440 | 5 | 38440 | 5 | 0.00 |
| 12/08/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 38340 | 5 | 38340 | 5 | 0.00 |
| 12/08/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 38540 | 5 | 38540 | 5 | 0.00 |
| 12/08/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/08/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 12/08/2011 | IGOV On 03-November-11 | | | Index Future | 161.82 | 161.8450 | 161.8190 | 161.8450 | 83.00 |
| 12/08/2011 | IGOV On 02-February-12 | | | Index Future | 164.28 | 164.3100 | 164.2830 | 164.3100 | 0.00 |
| 12/08/2011 | ILBI On 02-February-12 | | | Index Future | 450.52 | 450.5910 | 450.5230 | 450.5910 | 29.00 |
| 12/08/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 12/08/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 12/08/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 12/08/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 12/08/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 12/08/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 12/08/2011 | JBAF On 17-August-11 | | | Jibar Tradeable Future | 5.60 | 94.4100 | 5.6000 | 94.4100 | 0.00 |
| 12/08/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.59 | 94.4100 | 5.5900 | 94.4100 | 17,600.00 |
| 12/08/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.59 | 94.4100 | 5.5900 | 94.4100 | 400.00 |
| 12/08/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.59 | 94.4100 | 5.5900 | 94.4100 | 1,000.00 |
| 12/08/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.60 | 94.4100 | 5.6000 | 94.4100 | 5,541.00 |
| 12/08/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.61 | 94.4100 | 5.6100 | 94.4100 | 0.00 |
| 12/08/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.65 | 94.3700 | 5.6500 | 94.3700 | 1,340.00 |
| 12/08/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.74 | 94.2900 | 5.7400 | 94.2900 | 2,890.00 |
| 12/08/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.90 | 94.1300 | 5.9000 | 94.1300 | 44,710.00 |
| 12/08/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 6.11 | 93.9200 | 6.1100 | 93.9200 | 490.00 |
| 12/08/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.34 | 93.6900 | 6.3400 | 93.6900 | 290.00 |
| 12/08/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.56 | 93.4600 | 6.5600 | 93.4600 | 1,250.00 |
| 12/08/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 12/08/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 12/08/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 12/08/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 12/08/2011 | JN05 On 03-November-11 | 7.50 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/08/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 12/08/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 12/08/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 12/08/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 12/08/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 12/08/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | OTH1 On 03-November-11 | | | Index Future | 361.10 | 362.7610 | 361.0960 | 362.7610 | 0.00 |
| 12/08/2011 | OTH1 On 02-February-12 | | | Index Future | 366.60 | 368.2840 | 366.5950 | 368.2840 | 0.00 |
| 12/08/2011 | R157 On 03-November-11 | | | Bond Future | 7.07 | 123.3660 | 7.0710 | 123.3660 | 16,196.00 |
| 12/08/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 4338 | 4 | 4338 | 4 | 0.00 |
| 12/08/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 4515 | 5 | 4515 | 5 | 0.00 |
| 12/08/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 4161 | 4 | 4161 | 4 | 0.00 |
| 12/08/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 125 | 0 | 125 | 0 | 1,200.00 |
| 12/08/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 1961 | 2 | 1961 | 2 | 0.00 |
| 12/08/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 607 | 1 | 607 | 1 | 400.00 |
| 12/08/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 793 | 1 | 793 | 1 | 0.00 |
| 12/08/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 684 | 1 | 684 | 1 | 400.00 |
| 12/08/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 179 | 0 | 179 | 0 | 1,200.00 |
| 12/08/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 874 | 1 | 874 | 1 | 0.00 |
| 12/08/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 12/08/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 2102 | 2 | 2102 | 2 | 0.00 |
| 12/08/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 12/08/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 12/08/2011 | R157 On 02-February-12 | | | Bond Future | 7.15 | 125.2437 | 7.1510 | 125.2437 | 0.00 |
| 12/08/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 4726 | 5 | 4726 | 5 | 0.00 |
| 12/08/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 4571 | 5 | 4571 | 5 | 0.00 |
| 12/08/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 4882 | 5 | 4882 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/08/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 99 | 0 | 99 | 0 | 0.00 |
| 12/08/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 122 | 0 | 122 | 0 | 0.00 |
| 12/08/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 110 | 0 | 110 | 0 | 0.00 |
| 12/08/2011 | R157 On 03-May-12 | | | Bond Future | 7.25 | 120.3151 | 7.2470 | 120.3151 | 0.00 |
| 12/08/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 3606 | 4 | 3606 | 4 | 0.00 |
| 12/08/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 3738 | 4 | 3738 | 4 | 0.00 |
| 12/08/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 3476 | 4 | 3476 | 4 | 0.00 |
| 12/08/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 418 | 0 | 418 | 0 | 0.00 |
| 12/08/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 365 | 0 | 365 | 0 | 0.00 |
| 12/08/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 390 | 0 | 390 | 0 | 0.00 |
| 12/08/2011 | R157 On 02-August-12 | | | Bond Future | 7.37 | 122.0948 | 7.3660 | 122.0948 | 0.00 |
| 12/08/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 2817 | 3 | 2817 | 3 | 0.00 |
| 12/08/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 2713 | 3 | 2713 | 3 | 0.00 |
| 12/08/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 2922 | 3 | 2922 | 3 | 0.00 |
| 12/08/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 882 | 1 | 882 | 1 | 0.00 |
| 12/08/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 968 | 1 | 968 | 1 | 0.00 |
| 12/08/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 924 | 1 | 924 | 1 | 0.00 |
| 12/08/2011 | R186 On 03-November-11 | | | Bond Future | 8.44 | 122.0393 | 8.4400 | 122.0393 | 25,308.00 |
| 12/08/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 5803 | 6 | 5803 | 6 | 0.00 |
| 12/08/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 6167 | 7 | 6167 | 7 | 0.00 |
| 12/08/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 5446 | 6 | 5446 | 6 | 0.00 |
| 12/08/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 4100 | 5 | 4100 | 5 | 5,600.00 |
| 12/08/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 1054 | 1 | 1054 | 1 | 1,275.00 |
| 12/08/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 1950 | 2 | 1950 | 2 | 425.00 |
| 12/08/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 2921 | 3 | 2921 | 3 | 0.00 |
| 12/08/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 6537 | 7 | 6537 | 7 | 0.00 |
| 12/08/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 500 | 0 | 500 | 0 | 1,275.00 |
| 12/08/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 1882 | 2 | 1882 | 2 | 425.00 |
| 12/08/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 2810 | 2 | 2810 | 2 | 0.00 |
| 12/08/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 4351 | 4 | 4351 | 4 | 0.00 |
| 12/08/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 741 | 1 | 741 | 1 | 0.00 |
| 12/08/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 1207 | 1 | 1207 | 1 | 0.00 |
| 12/08/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 572 | 0 | 572 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/08/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 651 | 1 | 651 | 1 | 0.00 |
| 12/08/2011 | R186 On 02-February-12 | | | Bond Future | 8.51 | 118.6048 | 8.5100 | 118.6048 | 2,500.00 |
| 12/08/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 6364 | 7 | 6364 | 7 | 0.00 |
| 12/08/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 6672 | 7 | 6672 | 7 | 0.00 |
| 12/08/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 6061 | 7 | 6061 | 7 | 0.00 |
| 12/08/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 2056 | 2 | 2056 | 2 | 0.00 |
| 12/08/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1784 | 2 | 1784 | 2 | 0.00 |
| 12/08/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1916 | 2 | 1916 | 2 | 0.00 |
| 12/08/2011 | R186 On 03-May-12 | | | Bond Future | 8.59 | 120.3912 | 8.5860 | 120.3912 | 0.00 |
| 12/08/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 6769 | 7 | 6769 | 7 | 0.00 |
| 12/08/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6492 | 7 | 6492 | 7 | 0.00 |
| 12/08/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 7050 | 7 | 7050 | 7 | 0.00 |
| 12/08/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 2908 | 3 | 2908 | 3 | 0.00 |
| 12/08/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 3224 | 3 | 3224 | 3 | 0.00 |
| 12/08/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3063 | 3 | 3063 | 3 | 0.00 |
| 12/08/2011 | R186 On 02-August-12 | | | Bond Future | 8.67 | 116.8784 | 8.6680 | 116.8784 | 0.00 |
| 12/08/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 5508 | 6 | 5508 | 6 | 0.00 |
| 12/08/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 5757 | 6 | 5757 | 6 | 0.00 |
| 12/08/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 5267 | 6 | 5267 | 6 | 0.00 |
| 12/08/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 4980 | 5 | 4980 | 5 | 0.00 |
| 12/08/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 4579 | 4 | 4579 | 4 | 0.00 |
| 12/08/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 4774 | 4 | 4774 | 4 | 0.00 |
| 12/08/2011 | R189 On 03-November-11 | | | Bond Future | 213.29 | 213.0785 | 213.2854 | 213.0785 | 0.00 |
| 12/08/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 1285 | 1 | 1285 | 1 | 0.00 |
| 12/08/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 1335 | 1 | 1335 | 1 | 0.00 |
| 12/08/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 1235 | 1 | 1235 | 1 | 0.00 |
| 12/08/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | R197 On 03-November-11 | | | Bond Future | 244.09 | 244.0709 | 244.0877 | 244.0709 | 183.00 |
| 12/08/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 5588 | 6 | 5588 | 6 | 0.00 |
| 12/08/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 5538 | 6 | 5538 | 6 | 0.00 |
| 12/08/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 5638 | 6 | 5638 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/08/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | R201 On 03-November-11 | | | Bond Future | 6.74 | 108.9218 | 6.7380 | 108.9218 | 1,348.00 |
| 12/08/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 3548 | 4 | 3548 | 4 | 0.00 |
| 12/08/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 3412 | 3 | 3412 | 3 | 0.00 |
| 12/08/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 3684 | 4 | 3684 | 4 | 0.00 |
| 12/08/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 12/08/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 12/08/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 12/08/2011 | R201 On 02-February-12 | | | Bond Future | 6.79 | 106.1683 | 6.7940 | 106.1683 | 0.00 |
| 12/08/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 3810 | 4 | 3810 | 4 | 0.00 |
| 12/08/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 3689 | 4 | 3689 | 4 | 0.00 |
| 12/08/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 3932 | 4 | 3932 | 4 | 0.00 |
| 12/08/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 35 | 0 | 35 | 0 | 0.00 |
| 12/08/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 46 | 0 | 46 | 0 | 0.00 |
| 12/08/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 40 | 0 | 40 | 0 | 0.00 |
| 12/08/2011 | R201 On 03-May-12 | | | Bond Future | 6.87 | 107.7655 | 6.8690 | 107.7655 | 0.00 |
| 12/08/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 2423 | 2 | 2423 | 2 | 0.00 |
| 12/08/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 2520 | 3 | 2520 | 3 | 0.00 |
| 12/08/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 2327 | 2 | 2327 | 2 | 0.00 |
| 12/08/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 333 | 0 | 333 | 0 | 0.00 |
| 12/08/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 290 | 0 | 290 | 0 | 0.00 |
| 12/08/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 311 | 0 | 311 | 0 | 0.00 |
| 12/08/2011 | R201 On 02-August-12 | | | Bond Future | 6.97 | 104.9503 | 6.9720 | 104.9503 | 0.00 |
| 12/08/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 1802 | 2 | 1802 | 2 | 0.00 |
| 12/08/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 1724 | 2 | 1724 | 2 | 0.00 |
| 12/08/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 1881 | 2 | 1881 | 2 | 0.00 |
| 12/08/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 616 | 1 | 616 | 1 | 0.00 |
| 12/08/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 677 | 1 | 677 | 1 | 0.00 |
| 12/08/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 646 | 1 | 646 | 1 | 0.00 |
| 12/08/2011 | R202 On 03-November-11 | | | Bond Future | 183.81 | 183.3507 | 183.8063 | 183.3507 | 24,666.00 |
| 12/08/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 183306 | 183 | 183306 | 183 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/08/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 183256 | 183 | 183256 | 183 | 0.00 |
| 12/08/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 183356 | 183 | 183356 | 183 | 0.00 |
| 12/08/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | R202 On 02-February-12 | | | Bond Future | 183.94 | 183.4780 | 183.9403 | 183.4780 | 0.00 |
| 12/08/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 6940 | 6 | 6940 | 6 | 0.00 |
| 12/08/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 6890 | 6 | 6890 | 6 | 0.00 |
| 12/08/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 6990 | 7 | 6990 | 7 | 0.00 |
| 12/08/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | R203 On 03-November-11 | | | Bond Future | 7.74 | 103.7695 | 7.7390 | 103.7695 | 2,133.00 |
| 12/08/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 3620 | 4 | 3620 | 4 | 0.00 |
| 12/08/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 3827 | 4 | 3827 | 4 | 0.00 |
| 12/08/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 3416 | 4 | 3416 | 4 | 0.00 |
| 12/08/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 137 | 0 | 137 | 0 | 0.00 |
| 12/08/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 98 | 0 | 98 | 0 | 0.00 |
| 12/08/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 116 | 0 | 116 | 0 | 0.00 |
| 12/08/2011 | R203 On 02-February-12 | | | Bond Future | 7.83 | 105.3481 | 7.8300 | 105.3481 | 0.00 |
| 12/08/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 4442 | 5 | 4442 | 5 | 0.00 |
| 12/08/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 4629 | 5 | 4629 | 5 | 0.00 |
| 12/08/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 4262 | 4 | 4262 | 4 | 0.00 |
| 12/08/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 423 | 0 | 423 | 0 | 0.00 |
| 12/08/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 360 | 0 | 360 | 0 | 0.00 |
| 12/08/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 388 | 0 | 388 | 0 | 0.00 |
| 12/08/2011 | R203 On 03-May-12 | | | Bond Future | 7.93 | 102.7677 | 7.9300 | 102.7677 | 0.00 |
| 12/08/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 4243 | 4 | 4243 | 4 | 0.00 |
| 12/08/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 4083 | 4 | 4083 | 4 | 0.00 |
| 12/08/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 4405 | 5 | 4405 | 5 | 0.00 |
| 12/08/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 721 | 1 | 721 | 1 | 0.00 |
| 12/08/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 814 | 1 | 814 | 1 | 0.00 |
| 12/08/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 766 | 1 | 766 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/08/2011 | R203 On 02-August-12 | | | Bond Future | 8.04 | 104.2892 | 8.0440 | 104.2892 | 0.00 |
| 12/08/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 3196 | 3 | 3196 | 3 | 0.00 |
| 12/08/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 3058 | 3 | 3058 | 3 | 0.00 |
| 12/08/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 3338 | 3 | 3338 | 3 | 0.00 |
| 12/08/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1268 | 1 | 1268 | 1 | 0.00 |
| 12/08/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1393 | 1 | 1393 | 1 | 0.00 |
| 12/08/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1328 | 1 | 1328 | 1 | 0.00 |
| 12/08/2011 | R204 On 03-November-11 | | | Bond Future | 7.99 | 103.3515 | 7.9890 | 103.3515 | 2,872.00 |
| 12/08/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 4125 | 4 | 4125 | 4 | 0.00 |
| 12/08/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 3897 | 4 | 3897 | 4 | 0.00 |
| 12/08/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 4356 | 5 | 4356 | 5 | 0.00 |
| 12/08/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 130 | 0 | 130 | 0 | 0.00 |
| 12/08/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 180 | 0 | 180 | 0 | 0.00 |
| 12/08/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 153 | 0 | 153 | 0 | 0.00 |
| 12/08/2011 | R204 On 02-February-12 | | | Bond Future | 8.08 | 100.8935 | 8.0750 | 100.8935 | 0.00 |
| 12/08/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 5091 | 5 | 5091 | 5 | 0.00 |
| 12/08/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 4886 | 5 | 4886 | 5 | 0.00 |
| 12/08/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 5298 | 6 | 5298 | 6 | 0.00 |
| 12/08/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 400 | 0 | 400 | 0 | 0.00 |
| 12/08/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 477 | 0 | 477 | 0 | 0.00 |
| 12/08/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 437 | 0 | 437 | 0 | 0.00 |
| 12/08/2011 | R204 On 03-May-12 | | | Bond Future | 8.17 | 102.4133 | 8.1720 | 102.4133 | 0.00 |
| 12/08/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 4124 | 4 | 4124 | 4 | 0.00 |
| 12/08/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 4295 | 4 | 4295 | 4 | 0.00 |
| 12/08/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 3955 | 4 | 3955 | 4 | 0.00 |
| 12/08/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1353 | 1 | 1353 | 1 | 0.00 |
| 12/08/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1210 | 1 | 1210 | 1 | 0.00 |
| 12/08/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1280 | 1 | 1280 | 1 | 0.00 |
| 12/08/2011 | R204 On 02-August-12 | | | Bond Future | 8.28 | 99.8939 | 8.2820 | 99.8939 | 0.00 |
| 12/08/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 3096 | 3 | 3096 | 3 | 0.00 |
| 12/08/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 3244 | 3 | 3244 | 3 | 0.00 |
| 12/08/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 2952 | 3 | 2952 | 3 | 0.00 |
| 12/08/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2144 | 2 | 2144 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/08/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 1959 | 2 | 1959 | 2 | 0.00 |
| 12/08/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2049 | 2 | 2049 | 2 | 0.00 |
| 12/08/2011 | R206 On 03-November-11 | | | Bond Future | 6.43 | 104.5767 | 6.4300 | 104.5767 | 12,577.00 |
| 12/08/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 2648 | 3 | 2648 | 3 | 0.00 |
| 12/08/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 2746 | 3 | 2746 | 3 | 0.00 |
| 12/08/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 2550 | 3 | 2550 | 3 | 0.00 |
| 12/08/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 12/08/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 12/08/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 12/08/2011 | R206 On 02-February-12 | | | Bond Future | 6.46 | 102.4053 | 6.4640 | 102.4053 | 0.00 |
| 12/08/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 2765 | 3 | 2765 | 3 | 0.00 |
| 12/08/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 2850 | 3 | 2850 | 3 | 0.00 |
| 12/08/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 2680 | 3 | 2680 | 3 | 0.00 |
| 12/08/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 27 | 0 | 27 | 0 | 0.00 |
| 12/08/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 22 | 0 | 22 | 0 | 0.00 |
| 12/08/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 25 | 0 | 25 | 0 | 0.00 |
| 12/08/2011 | R206 On 03-May-12 | | | Bond Future | 6.53 | 103.9434 | 6.5280 | 103.9434 | 0.00 |
| 12/08/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 1736 | 2 | 1736 | 2 | 0.00 |
| 12/08/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 1673 | 2 | 1673 | 2 | 0.00 |
| 12/08/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 1803 | 2 | 1803 | 2 | 0.00 |
| 12/08/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 194 | 0 | 194 | 0 | 0.00 |
| 12/08/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 220 | 0 | 220 | 0 | 0.00 |
| 12/08/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 205 | 0 | 205 | 0 | 0.00 |
| 12/08/2011 | R206 On 02-August-12 | | | Bond Future | 6.63 | 101.7183 | 6.6300 | 101.7183 | 0.00 |
| 12/08/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1196 | 1 | 1196 | 1 | 0.00 |
| 12/08/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1147 | 1 | 1147 | 1 | 0.00 |
| 12/08/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1247 | 1 | 1247 | 1 | 0.00 |
| 12/08/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 340 | 0 | 340 | 0 | 0.00 |
| 12/08/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 375 | 0 | 375 | 0 | 0.00 |
| 12/08/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 357 | 0 | 357 | 0 | 0.00 |
| 12/08/2011 | R207 On 03-November-11 | | | Bond Future | 8.11 | 97.5914 | 8.1070 | 97.5914 | 7,499.00 |
| 12/08/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 3820 | 4 | 3820 | 4 | 0.00 |
| 12/08/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 4057 | 4 | 4057 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/08/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 3586 | 4 | 3586 | 4 | 0.00 |
| 12/08/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 763 | 1 | 763 | 1 | 2,000.00 |
| 12/08/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 1410 | 2 | 1410 | 2 | 0.00 |
| 12/08/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 2098 | 2 | 2098 | 2 | 0.00 |
| 12/08/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 85 | 0 | 85 | 0 | 900.00 |
| 12/08/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 490 | 1 | 490 | 1 | 300.00 |
| 12/08/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 873 | 1 | 873 | 1 | 0.00 |
| 12/08/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 2291 | 3 | 2291 | 3 | 0.00 |
| 12/08/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 636 | 1 | 636 | 1 | 900.00 |
| 12/08/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 1775 | 2 | 1775 | 2 | 300.00 |
| 12/08/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 2557 | 2 | 2557 | 2 | 0.00 |
| 12/08/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 723 | 1 | 723 | 1 | 2,000.00 |
| 12/08/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 4838 | 4 | 4838 | 4 | 0.00 |
| 12/08/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 1165 | 1 | 1165 | 1 | 2,000.00 |
| 12/08/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 274 | 0 | 274 | 0 | 0.00 |
| 12/08/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 1954 | 2 | 1954 | 2 | 0.00 |
| 12/08/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 201 | 0 | 201 | 0 | 0.00 |
| 12/08/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 236 | 0 | 236 | 0 | 0.00 |
| 12/08/2011 | R207 On 02-February-12 | | | Bond Future | 8.19 | 95.4380 | 8.1880 | 95.4380 | 0.00 |
| 12/08/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 4994 | 5 | 4994 | 5 | 0.00 |
| 12/08/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 4784 | 5 | 4784 | 5 | 0.00 |
| 12/08/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 5207 | 6 | 5207 | 6 | 0.00 |
| 12/08/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 565 | 1 | 565 | 1 | 0.00 |
| 12/08/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 666 | 1 | 666 | 1 | 0.00 |
| 12/08/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 614 | 1 | 614 | 1 | 0.00 |
| 12/08/2011 | R207 On 03-May-12 | | | Bond Future | 8.28 | 96.8765 | 8.2800 | 96.8765 | 0.00 |
| 12/08/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4072 | 4 | 4072 | 4 | 0.00 |
| 12/08/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4248 | 5 | 4248 | 5 | 0.00 |
| 12/08/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 3899 | 4 | 3899 | 4 | 0.00 |
| 12/08/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1664 | 2 | 1664 | 2 | 0.00 |
| 12/08/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 12/08/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1576 | 1 | 1576 | 1 | 0.00 |
| 12/08/2011 | R207 On 02-August-12 | | | Bond Future | 8.38 | 94.6668 | 8.3830 | 94.6668 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/08/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 3810 | 4 | 3810 | 4 | 0.00 |
| 12/08/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 3979 | 4 | 3979 | 4 | 0.00 |
| 12/08/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 3645 | 4 | 3645 | 4 | 0.00 |
| 12/08/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2002 | 2 | 2002 | 2 | 0.00 |
| 12/08/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 1825 | 2 | 1825 | 2 | 0.00 |
| 12/08/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 1911 | 2 | 1911 | 2 | 0.00 |
| 12/08/2011 | R208 On 03-November-11 | | | Bond Future | 8.18 | 91.9958 | 8.1840 | 91.9958 | 6,767.00 |
| 12/08/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 3703 | 4 | 3703 | 4 | 0.00 |
| 12/08/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 3946 | 4 | 3946 | 4 | 0.00 |
| 12/08/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 3464 | 4 | 3464 | 4 | 0.00 |
| 12/08/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 785 | 1 | 785 | 1 | 1,995.00 |
| 12/08/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 1450 | 2 | 1450 | 2 | 665.00 |
| 12/08/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 2159 | 3 | 2159 | 3 | 0.00 |
| 12/08/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 4445 | 5 | 4445 | 5 | 0.00 |
| 12/08/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 222 | 0 | 222 | 0 | 1,995.00 |
| 12/08/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 858 | 1 | 858 | 1 | 665.00 |
| 12/08/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 1353 | 1 | 1353 | 1 | 0.00 |
| 12/08/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 395 | 0 | 395 | 0 | 0.00 |
| 12/08/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 2222 | 2 | 2222 | 2 | 0.00 |
| 12/08/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 297 | 0 | 297 | 0 | 0.00 |
| 12/08/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 344 | 0 | 344 | 0 | 0.00 |
| 12/08/2011 | R208 On 02-February-12 | | | Bond Future | 8.26 | 93.3957 | 8.2600 | 93.3957 | 0.00 |
| 12/08/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 5021 | 5 | 5021 | 5 | 0.00 |
| 12/08/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 5243 | 6 | 5243 | 6 | 0.00 |
| 12/08/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 4802 | 5 | 4802 | 5 | 0.00 |
| 12/08/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 818 | 1 | 818 | 1 | 0.00 |
| 12/08/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 700 | 1 | 700 | 1 | 0.00 |
| 12/08/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 757 | 1 | 757 | 1 | 0.00 |
| 12/08/2011 | R208 On 03-May-12 | | | Bond Future | 8.34 | 91.4059 | 8.3430 | 91.4059 | 0.00 |
| 12/08/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5074 | 6 | 5074 | 6 | 0.00 |
| 12/08/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 4877 | 5 | 4877 | 5 | 0.00 |
| 12/08/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5275 | 6 | 5275 | 6 | 0.00 |
| 12/08/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1290 | 1 | 1290 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/08/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1442 | 1 | 1442 | 1 | 0.00 |
| 12/08/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1363 | 1 | 1363 | 1 | 0.00 |
| 12/08/2011 | R208 On 02-August-12 | | | Bond Future | 8.44 | 92.7565 | 8.4350 | 92.7565 | 0.00 |
| 12/08/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 3929 | 4 | 3929 | 4 | 0.00 |
| 12/08/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 3754 | 4 | 3754 | 4 | 0.00 |
| 12/08/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 4110 | 4 | 4110 | 4 | 0.00 |
| 12/08/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2075 | 2 | 2075 | 2 | 0.00 |
| 12/08/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2271 | 2 | 2271 | 2 | 0.00 |
| 12/08/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2169 | 2 | 2169 | 2 | 0.00 |
| 12/08/2011 | R209 On 03-November-11 | | | Bond Future | 8.74 | 76.2635 | 8.7360 | 76.2635 | 1,316.00 |
| 12/08/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 2005 | 2 | 2005 | 2 | 0.00 |
| 12/08/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 1806 | 2 | 1806 | 2 | 0.00 |
| 12/08/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 2214 | 3 | 2214 | 3 | 0.00 |
| 12/08/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 1705 | 1 | 1705 | 1 | 0.00 |
| 12/08/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 2095 | 2 | 2095 | 2 | 0.00 |
| 12/08/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 1893 | 2 | 1893 | 2 | 0.00 |
| 12/08/2011 | R209 On 02-February-12 | | | Bond Future | 8.80 | 77.4237 | 8.7950 | 77.4237 | 0.00 |
| 12/08/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3952 | 4 | 3952 | 4 | 0.00 |
| 12/08/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3731 | 4 | 3731 | 4 | 0.00 |
| 12/08/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 4180 | 5 | 4180 | 5 | 0.00 |
| 12/08/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2206 | 2 | 2206 | 2 | 0.00 |
| 12/08/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2521 | 2 | 2521 | 2 | 0.00 |
| 12/08/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2359 | 2 | 2359 | 2 | 0.00 |
| 12/08/2011 | R209 On 03-May-12 | | | Bond Future | 8.86 | 75.4484 | 8.8590 | 75.4484 | 0.00 |
| 12/08/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 4420 | 5 | 4420 | 5 | 0.00 |
| 12/08/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4634 | 5 | 4634 | 5 | 0.00 |
| 12/08/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 4212 | 5 | 4212 | 5 | 0.00 |
| 12/08/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 3507 | 3 | 3507 | 3 | 0.00 |
| 12/08/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3166 | 3 | 3166 | 3 | 0.00 |
| 12/08/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 3332 | 3 | 3332 | 3 | 0.00 |
| 12/08/2011 | R209 On 02-August-12 | | | Bond Future | 8.93 | 76.5615 | 8.9260 | 76.5615 | 0.00 |
| 12/08/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5667 | 6 | 5667 | 6 | 0.00 |
| 12/08/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 5894 | 6 | 5894 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/08/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5446 | 6 | 5446 | 6 | 0.00 |
| 12/08/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 3380 | 3 | 3380 | 3 | 0.00 |
| 12/08/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 3097 | 3 | 3097 | 3 | 0.00 |
| 12/08/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 3234 | 3 | 3234 | 3 | 0.00 |
| 12/08/2011 | R210 On 03-November-11 | | | Bond Future | 135.79 | 135.7839 | 135.7935 | 135.7839 | 600.00 |
| 12/08/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 4793 | 5 | 4793 | 5 | 0.00 |
| 12/08/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 4843 | 5 | 4843 | 5 | 0.00 |
| 12/08/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 4743 | 5 | 4743 | 5 | 0.00 |
| 12/08/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | R211 On 03-November-11 | | | Bond Future | 111.87 | 111.6924 | 111.8687 | 111.6924 | 529.00 |
| 12/08/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 110619 | 110 | 110619 | 110 | 0.00 |
| 12/08/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 110569 | 110 | 110569 | 110 | 0.00 |
| 12/08/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 110669 | 110 | 110669 | 110 | 0.00 |
| 12/08/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | R211 On 02-February-12 | | | Bond Future | 112.23 | 112.0554 | 112.2343 | 112.0554 | 0.00 |
| 12/08/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 1734 | 2 | 1734 | 2 | 0.00 |
| 12/08/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 1684 | 2 | 1684 | 2 | 0.00 |
| 12/08/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 1784 | 2 | 1784 | 2 | 0.00 |
| 12/08/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | R212 On 03-November-11 | | | Bond Future | 110.48 | 110.4716 | 110.4791 | 110.4716 | 2,667.00 |
| 12/08/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 107979 | 108 | 107979 | 108 | 0.00 |
| 12/08/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 107929 | 108 | 107929 | 108 | 0.00 |
| 12/08/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 108029 | 108 | 108029 | 108 | 0.00 |
| 12/08/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | R212 On 02-February-12 | | | Bond Future | 110.69 | 110.6853 | 110.6930 | 110.6853 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/08/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 2193 | 2 | 2193 | 2 | 0.00 |
| 12/08/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 2243 | 2 | 2243 | 2 | 0.00 |
| 12/08/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 2143 | 2 | 2143 | 2 | 0.00 |
| 12/08/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | R213 On 03-November-11 | | | Bond Future | 8.74 | 85.7465 | 8.7420 | 85.7465 | 0.00 |
| 12/08/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 65 | 1 | 65 | 1 | 0.00 |
| 12/08/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 469 | 1 | 469 | 1 | 0.00 |
| 12/08/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 342 | 0 | 342 | 0 | 0.00 |
| 12/08/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | R213 On 02-February-12 | | | Bond Future | 8.81 | 87.0449 | 8.8120 | 87.0449 | 0.00 |
| 12/08/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 1484 | 2 | 1484 | 2 | 0.00 |
| 12/08/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 1871 | 2 | 1871 | 2 | 0.00 |
| 12/08/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 1093 | 2 | 1093 | 2 | 0.00 |
| 12/08/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | R213 On 03-May-12 | | | Bond Future | 8.88 | 84.8124 | 8.8800 | 84.8124 | 0.00 |
| 12/08/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 2844 | 3 | 2844 | 3 | 0.00 |
| 12/08/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 3218 | 4 | 3218 | 4 | 0.00 |
| 12/08/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 2469 | 3 | 2469 | 3 | 0.00 |
| 12/08/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | R213 On 02-August-12 | | | Bond Future | 8.95 | 86.0696 | 8.9540 | 86.0696 | 0.00 |
| 12/08/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 2255 | 3 | 2255 | 3 | 0.00 |
| 12/08/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 2627 | 3 | 2627 | 3 | 0.00 |
| 12/08/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 1881 | 2 | 1881 | 2 | 0.00 |
| 12/08/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | R213 On 02-August-12 | 9.30 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/08/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |
| 12/08/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 27590 | 28 | 0.00 |
| 12/08/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 28834 | 29 | 0.00 |
| 12/08/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26333 | 26 | 0.00 |
| 12/08/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 12/08/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 12/08/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 12/08/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 12/08/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 12/08/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 12/08/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 12/08/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 12/08/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/08/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 12/08/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 15/08/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/08/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2011 | AL7T On 03-November-11 | | | Index Future | 401.60 | 399.6480 | 401.6020 | 399.6480 | 16.00 |
| 15/08/2011 | AL7T On 02-February-12 | | | Index Future | 407.72 | 405.7330 | 407.7160 | 405.7330 | 0.00 |
| 15/08/2011 | ALBI On 03-November-11 | | | Index Future | 367.79 | 366.3480 | 367.7940 | 366.3480 | 1,358.00 |
| 15/08/2011 | ALBI On 02-February-12 | | | Index Future | 373.39 | 371.9260 | 373.3940 | 371.9260 | 0.00 |
| 15/08/2011 | C155 On 31-August-11 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 15/08/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/08/2011 | CAAD On 19-September-11 | | | Can-Do Future | 0.01 | 0.0093 | 0.0124 | 0.0093 | 22,388.00 |
| 15/08/2011 | CAAE On 19-September-11 | | | Can-Do Future | 0.23 | 0.2482 | 0.2271 | 0.2482 | 21,898.00 |
| 15/08/2011 | CAAG On 24-October-11 | | | Can-Do Future | 7.18 | 7.2758 | 7.1827 | 7.2758 | 0.00 |
| 15/08/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 534 | 1 | 534 | 1 | 0.00 |
| 15/08/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 496 | 1 | 496 | 1 | 0.00 |
| 15/08/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 574 | 1 | 574 | 1 | 0.00 |
| 15/08/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 329 | 0 | 329 | 0 | 14,286.00 |
| 15/08/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 161 | 0 | 161 | 0 | 6,757.00 |
| 15/08/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 378 | 0 | 378 | 0 | 0.00 |
| 15/08/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 41 | 0 | 41 | 0 | 0.00 |
| 15/08/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 146 | 0 | 146 | 0 | 0.00 |
| 15/08/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 63 | 0 | 63 | 0 | 0.00 |
| 15/08/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 51 | 0 | 51 | 0 | 0.00 |
| 15/08/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 15/08/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 15/08/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2011 | GOVI On 03-November-11 | | | GOVI | 368.70 | 367.2520 | 368.6950 | 367.2520 | 162.00 |
| 15/08/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 116950 | 10 | 116950 | 10 | 0.00 |
| 15/08/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 116850 | 10 | 116850 | 10 | 0.00 |
| 15/08/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 117050 | 10 | 117050 | 10 | 0.00 |
| 15/08/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | GOVI On 02-February-12 | | | GOVI | 374.31 | 372.8440 | 374.3090 | 372.8440 | 0.00 |
| 15/08/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 53090 | 4 | 53090 | 4 | 0.00 |
| 15/08/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 52990 | 4 | 52990 | 4 | 0.00 |
| 15/08/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 53190 | 4 | 53190 | 4 | 0.00 |
| 15/08/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/08/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 15/08/2011 | IGOV On 03-November-11 | | | Index Future | 162.11 | 161.8190 | 162.1110 | 161.8190 | 83.00 |
| 15/08/2011 | IGOV On 02-February-12 | | | Index Future | 164.58 | 164.2830 | 164.5790 | 164.2830 | 0.00 |
| 15/08/2011 | ILBI On 02-February-12 | | | Index Future | 451.25 | 450.5230 | 451.2520 | 450.5230 | 29.00 |
| 15/08/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 15/08/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 15/08/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 15/08/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 15/08/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 15/08/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 15/08/2011 | JBAF On 17-August-11 | | | Jibar Tradeable Future | 5.60 | 94.4000 | 5.6000 | 94.4000 | 0.00 |
| 15/08/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.59 | 94.4100 | 5.5900 | 94.4100 | 17,600.00 |
| 15/08/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.59 | 94.4100 | 5.5900 | 94.4100 | 400.00 |
| 15/08/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.59 | 94.4100 | 5.5900 | 94.4100 | 1,000.00 |
| 15/08/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.60 | 94.4000 | 5.6000 | 94.4000 | 5,541.00 |
| 15/08/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.61 | 94.3900 | 5.6100 | 94.3900 | 0.00 |
| 15/08/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.65 | 94.3500 | 5.6500 | 94.3500 | 1,340.00 |
| 15/08/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.74 | 94.2600 | 5.7400 | 94.2600 | 2,890.00 |
| 15/08/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.90 | 94.1000 | 5.9000 | 94.1000 | 44,710.00 |
| 15/08/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 6.11 | 93.8900 | 6.1100 | 93.8900 | 490.00 |
| 15/08/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.34 | 93.6600 | 6.3400 | 93.6600 | 290.00 |
| 15/08/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.56 | 93.4400 | 6.5600 | 93.4400 | 1,250.00 |
| 15/08/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 15/08/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 15/08/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 15/08/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 15/08/2011 | JN05 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 15/08/2011 | JN05 On 03-November-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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/08/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 15/08/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 15/08/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 15/08/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 15/08/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | OTH1 On 03-November-11 | | | Index Future | 362.55 | 361.0960 | 362.5530 | 361.0960 | 0.00 |
| 15/08/2011 | OTH1 On 02-February-12 | | | Index Future | 368.07 | 366.5950 | 368.0730 | 366.5950 | 0.00 |
| 15/08/2011 | R157 On 03-November-11 | | | Bond Future | 6.99 | 123.3285 | 6.9890 | 123.3285 | 16,175.00 |
| 15/08/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 4642 | 4 | 4642 | 4 | 0.00 |
| 15/08/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 4820 | 5 | 4820 | 5 | 0.00 |
| 15/08/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 4464 | 4 | 4464 | 4 | 0.00 |
| 15/08/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 166 | 0 | 166 | 0 | 1,200.00 |
| 15/08/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 741 | 1 | 741 | 1 | 400.00 |
| 15/08/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 953 | 1 | 953 | 1 | 0.00 |
| 15/08/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 2215 | 2 | 2215 | 2 | 0.00 |
| 15/08/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 124 | 0 | 124 | 0 | 1,200.00 |
| 15/08/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 536 | 1 | 536 | 1 | 400.00 |
| 15/08/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 700 | 1 | 700 | 1 | 0.00 |
| 15/08/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 15/08/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 1834 | 2 | 1834 | 2 | 0.00 |
| 15/08/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 15/08/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 15/08/2011 | R157 On 02-February-12 | | | Bond Future | 7.06 | 125.2086 | 7.0630 | 125.2086 | 0.00 |
| 15/08/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 5011 | 5 | 5011 | 5 | 0.00 |
| 15/08/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 5169 | 5 | 5169 | 5 | 0.00 |
| 15/08/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 4853 | 5 | 4853 | 5 | 0.00 |
| 15/08/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 95 | 0 | 95 | 0 | 0.00 |
| 15/08/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 77 | 0 | 77 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/08/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 86 | 0 | 86 | 0 | 0.00 |
| 15/08/2011 | R157 On 03-May-12 | | | Bond Future | 7.15 | 120.2792 | 7.1510 | 120.2792 | 0.00 |
| 15/08/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 3859 | 4 | 3859 | 4 | 0.00 |
| 15/08/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 3994 | 4 | 3994 | 4 | 0.00 |
| 15/08/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 3726 | 3 | 3726 | 3 | 0.00 |
| 15/08/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 354 | 0 | 354 | 0 | 0.00 |
| 15/08/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 307 | 0 | 307 | 0 | 0.00 |
| 15/08/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 329 | 0 | 329 | 0 | 0.00 |
| 15/08/2011 | R157 On 02-August-12 | | | Bond Future | 7.26 | 122.0556 | 7.2590 | 122.0556 | 0.00 |
| 15/08/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3034 | 3 | 3034 | 3 | 0.00 |
| 15/08/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 2926 | 3 | 2926 | 3 | 0.00 |
| 15/08/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3143 | 3 | 3143 | 3 | 0.00 |
| 15/08/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 779 | 1 | 779 | 1 | 0.00 |
| 15/08/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 858 | 1 | 858 | 1 | 0.00 |
| 15/08/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 818 | 1 | 818 | 1 | 0.00 |
| 15/08/2011 | R186 On 03-November-11 | | | Bond Future | 8.38 | 121.4096 | 8.3770 | 121.4096 | 25,308.00 |
| 15/08/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 6271 | 6 | 6271 | 6 | 0.00 |
| 15/08/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 6647 | 6 | 6647 | 6 | 0.00 |
| 15/08/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 5900 | 5 | 5900 | 5 | 0.00 |
| 15/08/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 4492 | 4 | 4492 | 4 | 5,600.00 |
| 15/08/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 1204 | 1 | 1204 | 1 | 1,275.00 |
| 15/08/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 7029 | 7 | 7029 | 7 | 0.00 |
| 15/08/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 2190 | 2 | 2190 | 2 | 425.00 |
| 15/08/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 3239 | 3 | 3239 | 3 | 0.00 |
| 15/08/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 1599 | 2 | 1599 | 2 | 425.00 |
| 15/08/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 391 | 1 | 391 | 1 | 1,275.00 |
| 15/08/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 2449 | 3 | 2449 | 3 | 0.00 |
| 15/08/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 3900 | 4 | 3900 | 4 | 0.00 |
| 15/08/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 594 | 1 | 594 | 1 | 0.00 |
| 15/08/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 998 | 1 | 998 | 1 | 0.00 |
| 15/08/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 451 | 1 | 451 | 1 | 0.00 |
| 15/08/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 518 | 1 | 518 | 1 | 0.00 |
| 15/08/2011 | R186 On 02-February-12 | | | Bond Future | 8.45 | 117.9675 | 8.4450 | 117.9675 | 2,500.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/08/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 6768 | 6 | 6768 | 6 | 0.00 |
| 15/08/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 6454 | 6 | 6454 | 6 | 0.00 |
| 15/08/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 7086 | 7 | 7086 | 7 | 0.00 |
| 15/08/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1589 | 2 | 1589 | 2 | 0.00 |
| 15/08/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1840 | 2 | 1840 | 2 | 0.00 |
| 15/08/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1711 | 2 | 1711 | 2 | 0.00 |
| 15/08/2011 | R186 On 03-May-12 | | | Bond Future | 8.52 | 119.7379 | 8.5190 | 119.7379 | 0.00 |
| 15/08/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 7146 | 7 | 7146 | 7 | 0.00 |
| 15/08/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6860 | 6 | 6860 | 6 | 0.00 |
| 15/08/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 7436 | 7 | 7436 | 7 | 0.00 |
| 15/08/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 2678 | 3 | 2678 | 3 | 0.00 |
| 15/08/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 2976 | 3 | 2976 | 3 | 0.00 |
| 15/08/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 2824 | 3 | 2824 | 3 | 0.00 |
| 15/08/2011 | R186 On 02-August-12 | | | Bond Future | 8.60 | 116.2194 | 8.5990 | 116.2194 | 0.00 |
| 15/08/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 5831 | 6 | 5831 | 6 | 0.00 |
| 15/08/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6090 | 6 | 6090 | 6 | 0.00 |
| 15/08/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 5582 | 5 | 5582 | 5 | 0.00 |
| 15/08/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 4672 | 5 | 4672 | 5 | 0.00 |
| 15/08/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 4289 | 5 | 4289 | 5 | 0.00 |
| 15/08/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 4475 | 5 | 4475 | 5 | 0.00 |
| 15/08/2011 | R189 On 03-November-11 | | | Bond Future | 213.53 | 213.2854 | 213.5253 | 213.2854 | 0.00 |
| 15/08/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 1525 | 1 | 1525 | 1 | 0.00 |
| 15/08/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 1575 | 1 | 1575 | 1 | 0.00 |
| 15/08/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 1475 | 1 | 1475 | 1 | 0.00 |
| 15/08/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | R197 On 03-November-11 | | | Bond Future | 244.10 | 244.0877 | 244.1041 | 244.0877 | 183.00 |
| 15/08/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 5604 | 6 | 5604 | 6 | 0.00 |
| 15/08/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 5554 | 6 | 5554 | 6 | 0.00 |
| 15/08/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 5654 | 6 | 5654 | 6 | 0.00 |
| 15/08/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | R197 On 03-November-11 | 238.55 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/08/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | R201 On 03-November-11 | | | Bond Future | 6.67 | 108.9074 | 6.6670 | 108.9074 | 1,348.00 |
| 15/08/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 3749 | 4 | 3749 | 4 | 0.00 |
| 15/08/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 3886 | 4 | 3886 | 4 | 0.00 |
| 15/08/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 3613 | 3 | 3613 | 3 | 0.00 |
| 15/08/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 15/08/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 15/08/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 15/08/2011 | R201 On 02-February-12 | | | Bond Future | 6.72 | 106.1551 | 6.7160 | 106.1551 | 0.00 |
| 15/08/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 4007 | 4 | 4007 | 4 | 0.00 |
| 15/08/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 4130 | 4 | 4130 | 4 | 0.00 |
| 15/08/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 3885 | 4 | 3885 | 4 | 0.00 |
| 15/08/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 35 | 0 | 35 | 0 | 0.00 |
| 15/08/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 27 | 0 | 27 | 0 | 0.00 |
| 15/08/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 30 | 0 | 30 | 0 | 0.00 |
| 15/08/2011 | R201 On 03-May-12 | | | Bond Future | 6.78 | 107.7509 | 6.7830 | 107.7509 | 0.00 |
| 15/08/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 2587 | 2 | 2587 | 2 | 0.00 |
| 15/08/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 2687 | 3 | 2687 | 3 | 0.00 |
| 15/08/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 2489 | 2 | 2489 | 2 | 0.00 |
| 15/08/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 286 | 0 | 286 | 0 | 0.00 |
| 15/08/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 247 | 0 | 247 | 0 | 0.00 |
| 15/08/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 266 | 0 | 266 | 0 | 0.00 |
| 15/08/2011 | R201 On 02-August-12 | | | Bond Future | 6.88 | 104.9349 | 6.8750 | 104.9349 | 0.00 |
| 15/08/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 1942 | 2 | 1942 | 2 | 0.00 |
| 15/08/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 1862 | 2 | 1862 | 2 | 0.00 |
| 15/08/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2024 | 2 | 2024 | 2 | 0.00 |
| 15/08/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 545 | 1 | 545 | 1 | 0.00 |
| 15/08/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 600 | 1 | 600 | 1 | 0.00 |
| 15/08/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 572 | 1 | 572 | 1 | 0.00 |
| 15/08/2011 | R202 On 03-November-11 | | | Bond Future | 183.82 | 183.8063 | 183.8185 | 183.8063 | 24,666.00 |
| 15/08/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 183319 | 183 | 183319 | 183 | 0.00 |
| 15/08/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 183269 | 183 | 183269 | 183 | 0.00 |
| 15/08/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 183369 | 183 | 183369 | 183 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/08/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | R202 On 02-February-12 | | | Bond Future | 183.95 | 183.9403 | 183.9526 | 183.9403 | 0.00 |
| 15/08/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 6953 | 7 | 6953 | 7 | 0.00 |
| 15/08/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 6903 | 7 | 6903 | 7 | 0.00 |
| 15/08/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 7003 | 7 | 7003 | 7 | 0.00 |
| 15/08/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | R203 On 03-November-11 | | | Bond Future | 7.67 | 103.5763 | 7.6700 | 103.5763 | 2,133.00 |
| 15/08/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 3912 | 4 | 3912 | 4 | 0.00 |
| 15/08/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 3703 | 3 | 3703 | 3 | 0.00 |
| 15/08/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 4124 | 4 | 4124 | 4 | 0.00 |
| 15/08/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 69 | 0 | 69 | 0 | 0.00 |
| 15/08/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 99 | 0 | 99 | 0 | 0.00 |
| 15/08/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 82 | 0 | 82 | 0 | 0.00 |
| 15/08/2011 | R203 On 02-February-12 | | | Bond Future | 7.76 | 105.1490 | 7.7570 | 105.1490 | 0.00 |
| 15/08/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 4713 | 4 | 4713 | 4 | 0.00 |
| 15/08/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 4528 | 4 | 4528 | 4 | 0.00 |
| 15/08/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 4903 | 5 | 4903 | 5 | 0.00 |
| 15/08/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 304 | 0 | 304 | 0 | 0.00 |
| 15/08/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 358 | 0 | 358 | 0 | 0.00 |
| 15/08/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 328 | 0 | 328 | 0 | 0.00 |
| 15/08/2011 | R203 On 03-May-12 | | | Bond Future | 7.85 | 102.5682 | 7.8520 | 102.5682 | 0.00 |
| 15/08/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 4494 | 4 | 4494 | 4 | 0.00 |
| 15/08/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 4330 | 4 | 4330 | 4 | 0.00 |
| 15/08/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 4660 | 4 | 4660 | 4 | 0.00 |
| 15/08/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 637 | 1 | 637 | 1 | 0.00 |
| 15/08/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 722 | 1 | 722 | 1 | 0.00 |
| 15/08/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 678 | 1 | 678 | 1 | 0.00 |
| 15/08/2011 | R203 On 02-August-12 | | | Bond Future | 7.96 | 104.0859 | 7.9610 | 104.0859 | 0.00 |
| 15/08/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 3415 | 3 | 3415 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/08/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 3272 | 3 | 3272 | 3 | 0.00 |
| 15/08/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 3561 | 3 | 3561 | 3 | 0.00 |
| 15/08/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1146 | 1 | 1146 | 1 | 0.00 |
| 15/08/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1262 | 1 | 1262 | 1 | 0.00 |
| 15/08/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1202 | 1 | 1202 | 1 | 0.00 |
| 15/08/2011 | R204 On 03-November-11 | | | Bond Future | 7.92 | 103.1048 | 7.9150 | 103.1048 | 2,872.00 |
| 15/08/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 4478 | 4 | 4478 | 4 | 0.00 |
| 15/08/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 4715 | 4 | 4715 | 4 | 0.00 |
| 15/08/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 4243 | 4 | 4243 | 4 | 0.00 |
| 15/08/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 129 | 0 | 129 | 0 | 0.00 |
| 15/08/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 92 | 0 | 92 | 0 | 0.00 |
| 15/08/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 109 | 0 | 109 | 0 | 0.00 |
| 15/08/2011 | R204 On 02-February-12 | | | Bond Future | 8.00 | 100.6443 | 7.9970 | 100.6443 | 0.00 |
| 15/08/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 5424 | 5 | 5424 | 5 | 0.00 |
| 15/08/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 5636 | 5 | 5636 | 5 | 0.00 |
| 15/08/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 5214 | 5 | 5214 | 5 | 0.00 |
| 15/08/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 399 | 0 | 399 | 0 | 0.00 |
| 15/08/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 333 | 0 | 333 | 0 | 0.00 |
| 15/08/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 365 | 0 | 365 | 0 | 0.00 |
| 15/08/2011 | R204 On 03-May-12 | | | Bond Future | 8.09 | 102.1574 | 8.0900 | 102.1574 | 0.00 |
| 15/08/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 4400 | 4 | 4400 | 4 | 0.00 |
| 15/08/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 4577 | 4 | 4577 | 4 | 0.00 |
| 15/08/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4226 | 4 | 4226 | 4 | 0.00 |
| 15/08/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1212 | 1 | 1212 | 1 | 0.00 |
| 15/08/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1080 | 1 | 1080 | 1 | 0.00 |
| 15/08/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1144 | 1 | 1144 | 1 | 0.00 |
| 15/08/2011 | R204 On 02-August-12 | | | Bond Future | 8.20 | 99.6372 | 8.1960 | 99.6372 | 0.00 |
| 15/08/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 3331 | 3 | 3331 | 3 | 0.00 |
| 15/08/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 3486 | 3 | 3486 | 3 | 0.00 |
| 15/08/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 3181 | 3 | 3181 | 3 | 0.00 |
| 15/08/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 1956 | 2 | 1956 | 2 | 0.00 |
| 15/08/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 1784 | 2 | 1784 | 2 | 0.00 |
| 15/08/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 1867 | 2 | 1867 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/08/2011 | R206 On 03-November-11 | | | Bond Future | 6.34 | 104.4992 | 6.3410 | 104.4992 | 12,577.00 |
| 15/08/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 2828 | 3 | 2828 | 3 | 0.00 |
| 15/08/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 2730 | 3 | 2730 | 3 | 0.00 |
| 15/08/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 2927 | 3 | 2927 | 3 | 0.00 |
| 15/08/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 15/08/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 15/08/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 15/08/2011 | R206 On 02-February-12 | | | Bond Future | 6.36 | 102.3253 | 6.3620 | 102.3253 | 0.00 |
| 15/08/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 2944 | 3 | 2944 | 3 | 0.00 |
| 15/08/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 2858 | 3 | 2858 | 3 | 0.00 |
| 15/08/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3029 | 3 | 3029 | 3 | 0.00 |
| 15/08/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 15/08/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 15/08/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 18 | 0 | 18 | 0 | 0.00 |
| 15/08/2011 | R206 On 03-May-12 | | | Bond Future | 6.41 | 103.8639 | 6.4100 | 103.8639 | 0.00 |
| 15/08/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 1887 | 2 | 1887 | 2 | 0.00 |
| 15/08/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 1821 | 2 | 1821 | 2 | 0.00 |
| 15/08/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 1955 | 2 | 1955 | 2 | 0.00 |
| 15/08/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 158 | 0 | 158 | 0 | 0.00 |
| 15/08/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 180 | 0 | 180 | 0 | 0.00 |
| 15/08/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 168 | 0 | 168 | 0 | 0.00 |
| 15/08/2011 | R206 On 02-August-12 | | | Bond Future | 6.49 | 101.6365 | 6.4900 | 101.6365 | 0.00 |
| 15/08/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1329 | 1 | 1329 | 1 | 0.00 |
| 15/08/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1277 | 1 | 1277 | 1 | 0.00 |
| 15/08/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1382 | 1 | 1382 | 1 | 0.00 |
| 15/08/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 284 | 0 | 284 | 0 | 0.00 |
| 15/08/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 314 | 0 | 314 | 0 | 0.00 |
| 15/08/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 299 | 0 | 299 | 0 | 0.00 |
| 15/08/2011 | R207 On 03-November-11 | | | Bond Future | 8.04 | 97.2136 | 8.0390 | 97.2136 | 7,499.00 |
| 15/08/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 4149 | 4 | 4149 | 4 | 0.00 |
| 15/08/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 4394 | 4 | 4394 | 4 | 0.00 |
| 15/08/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 3908 | 4 | 3908 | 4 | 0.00 |
| 15/08/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 890 | 1 | 890 | 1 | 2,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/08/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 1606 | 1 | 1606 | 1 | 0.00 |
| 15/08/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 2346 | 2 | 2346 | 2 | 0.00 |
| 15/08/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 105 | 0 | 105 | 0 | 900.00 |
| 15/08/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 1013 | 1 | 1013 | 1 | 0.00 |
| 15/08/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 2552 | 2 | 2552 | 2 | 0.00 |
| 15/08/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 580 | 0 | 580 | 0 | 300.00 |
| 15/08/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 1526 | 2 | 1526 | 2 | 300.00 |
| 15/08/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 508 | 1 | 508 | 1 | 900.00 |
| 15/08/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 2257 | 3 | 2257 | 3 | 0.00 |
| 15/08/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 582 | 1 | 582 | 1 | 2,000.00 |
| 15/08/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 4468 | 5 | 4468 | 5 | 0.00 |
| 15/08/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 971 | 1 | 971 | 1 | 2,000.00 |
| 15/08/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 207 | 0 | 207 | 0 | 0.00 |
| 15/08/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 1692 | 2 | 1692 | 2 | 0.00 |
| 15/08/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 149 | 0 | 149 | 0 | 0.00 |
| 15/08/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 175 | 0 | 175 | 0 | 0.00 |
| 15/08/2011 | R207 On 02-February-12 | | | Bond Future | 8.12 | 95.0535 | 8.1170 | 95.0535 | 0.00 |
| 15/08/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 5303 | 5 | 5303 | 5 | 0.00 |
| 15/08/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 5522 | 5 | 5522 | 5 | 0.00 |
| 15/08/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 5087 | 5 | 5087 | 5 | 0.00 |
| 15/08/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 573 | 1 | 573 | 1 | 0.00 |
| 15/08/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 485 | 1 | 485 | 1 | 0.00 |
| 15/08/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 527 | 1 | 527 | 1 | 0.00 |
| 15/08/2011 | R207 On 03-May-12 | | | Bond Future | 8.21 | 96.4812 | 8.2060 | 96.4812 | 0.00 |
| 15/08/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4327 | 4 | 4327 | 4 | 0.00 |
| 15/08/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4509 | 4 | 4509 | 4 | 0.00 |
| 15/08/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4148 | 4 | 4148 | 4 | 0.00 |
| 15/08/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1513 | 2 | 1513 | 2 | 0.00 |
| 15/08/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1351 | 1 | 1351 | 1 | 0.00 |
| 15/08/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1430 | 2 | 1430 | 2 | 0.00 |
| 15/08/2011 | R207 On 02-August-12 | | | Bond Future | 8.31 | 94.2675 | 8.3050 | 94.2675 | 0.00 |
| 15/08/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4058 | 4 | 4058 | 4 | 0.00 |
| 15/08/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4233 | 4 | 4233 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/08/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 3888 | 4 | 3888 | 4 | 0.00 |
| 15/08/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 1835 | 2 | 1835 | 2 | 0.00 |
| 15/08/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 1669 | 2 | 1669 | 2 | 0.00 |
| 15/08/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 1749 | 2 | 1749 | 2 | 0.00 |
| 15/08/2011 | R208 On 03-November-11 | | | Bond Future | 8.10 | 91.4343 | 8.1010 | 91.4343 | 6,767.00 |
| 15/08/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 4116 | 4 | 4116 | 4 | 0.00 |
| 15/08/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 4370 | 4 | 4370 | 4 | 0.00 |
| 15/08/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 3866 | 3 | 3866 | 3 | 0.00 |
| 15/08/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 950 | 1 | 950 | 1 | 1,995.00 |
| 15/08/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 4886 | 4 | 4886 | 4 | 0.00 |
| 15/08/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 1702 | 1 | 1702 | 1 | 665.00 |
| 15/08/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 2478 | 2 | 2478 | 2 | 0.00 |
| 15/08/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 670 | 1 | 670 | 1 | 665.00 |
| 15/08/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 157 | 0 | 157 | 0 | 1,995.00 |
| 15/08/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 1098 | 1 | 1098 | 1 | 0.00 |
| 15/08/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 290 | 0 | 290 | 0 | 0.00 |
| 15/08/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 1881 | 2 | 1881 | 2 | 0.00 |
| 15/08/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 215 | 0 | 215 | 0 | 0.00 |
| 15/08/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 250 | 0 | 250 | 0 | 0.00 |
| 15/08/2011 | R208 On 02-February-12 | | | Bond Future | 8.17 | 92.8231 | 8.1730 | 92.8231 | 0.00 |
| 15/08/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 5419 | 5 | 5419 | 5 | 0.00 |
| 15/08/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 5192 | 5 | 5192 | 5 | 0.00 |
| 15/08/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 5648 | 5 | 5648 | 5 | 0.00 |
| 15/08/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 586 | 1 | 586 | 1 | 0.00 |
| 15/08/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 689 | 1 | 689 | 1 | 0.00 |
| 15/08/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 636 | 1 | 636 | 1 | 0.00 |
| 15/08/2011 | R208 On 03-May-12 | | | Bond Future | 8.25 | 90.8235 | 8.2530 | 90.8235 | 0.00 |
| 15/08/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5440 | 5 | 5440 | 5 | 0.00 |
| 15/08/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5236 | 5 | 5236 | 5 | 0.00 |
| 15/08/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5648 | 5 | 5648 | 5 | 0.00 |
| 15/08/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1139 | 1 | 1139 | 1 | 0.00 |
| 15/08/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1277 | 1 | 1277 | 1 | 0.00 |
| 15/08/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1205 | 1 | 1205 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/08/2011 | R208 On 02-August-12 | | | Bond Future | 8.34 | 92.1658 | 8.3410 | 92.1658 | 0.00 |
| 15/08/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4249 | 4 | 4249 | 4 | 0.00 |
| 15/08/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4067 | 4 | 4067 | 4 | 0.00 |
| 15/08/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 4437 | 4 | 4437 | 4 | 0.00 |
| 15/08/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 1868 | 2 | 1868 | 2 | 0.00 |
| 15/08/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2050 | 2 | 2050 | 2 | 0.00 |
| 15/08/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1956 | 2 | 1956 | 2 | 0.00 |
| 15/08/2011 | R209 On 03-November-11 | | | Bond Future | 8.73 | 75.7325 | 8.7250 | 75.7325 | 1,316.00 |
| 15/08/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 2015 | 2 | 2015 | 2 | 0.00 |
| 15/08/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 2228 | 2 | 2228 | 2 | 0.00 |
| 15/08/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 1814 | 2 | 1814 | 2 | 0.00 |
| 15/08/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 2015 | 2 | 2015 | 2 | 0.00 |
| 15/08/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 1631 | 2 | 1631 | 2 | 0.00 |
| 15/08/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 1815 | 2 | 1815 | 2 | 0.00 |
| 15/08/2011 | R209 On 02-February-12 | | | Bond Future | 8.78 | 76.8909 | 8.7840 | 76.8909 | 0.00 |
| 15/08/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3978 | 4 | 3978 | 4 | 0.00 |
| 15/08/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 4208 | 4 | 4208 | 4 | 0.00 |
| 15/08/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3755 | 4 | 3755 | 4 | 0.00 |
| 15/08/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2458 | 3 | 2458 | 3 | 0.00 |
| 15/08/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2147 | 2 | 2147 | 2 | 0.00 |
| 15/08/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2298 | 2 | 2298 | 2 | 0.00 |
| 15/08/2011 | R209 On 03-May-12 | | | Bond Future | 8.85 | 74.8985 | 8.8470 | 74.8985 | 0.00 |
| 15/08/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 4452 | 4 | 4452 | 4 | 0.00 |
| 15/08/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4668 | 5 | 4668 | 5 | 0.00 |
| 15/08/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 4243 | 4 | 4243 | 4 | 0.00 |
| 15/08/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 3444 | 4 | 3444 | 4 | 0.00 |
| 15/08/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3106 | 3 | 3106 | 3 | 0.00 |
| 15/08/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 3270 | 3 | 3270 | 3 | 0.00 |
| 15/08/2011 | R209 On 02-August-12 | | | Bond Future | 8.91 | 76.0107 | 8.9140 | 76.0107 | 0.00 |
| 15/08/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5706 | 6 | 5706 | 6 | 0.00 |
| 15/08/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 5935 | 6 | 5935 | 6 | 0.00 |
| 15/08/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5485 | 5 | 5485 | 5 | 0.00 |
| 15/08/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 3327 | 3 | 3327 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/08/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 3046 | 3 | 3046 | 3 | 0.00 |
| 15/08/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 3181 | 3 | 3181 | 3 | 0.00 |
| 15/08/2011 | R210 On 03-November-11 | | | Bond Future | 135.80 | 135.7935 | 135.8029 | 135.7935 | 600.00 |
| 15/08/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 4803 | 5 | 4803 | 5 | 0.00 |
| 15/08/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 4853 | 5 | 4853 | 5 | 0.00 |
| 15/08/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 4753 | 5 | 4753 | 5 | 0.00 |
| 15/08/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | R211 On 03-November-11 | | | Bond Future | 111.87 | 111.8687 | 111.8740 | 111.8687 | 529.00 |
| 15/08/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 110624 | 111 | 110624 | 111 | 0.00 |
| 15/08/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 110574 | 111 | 110574 | 111 | 0.00 |
| 15/08/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 110674 | 111 | 110674 | 111 | 0.00 |
| 15/08/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | R211 On 02-February-12 | | | Bond Future | 112.24 | 112.2343 | 112.2395 | 112.2343 | 0.00 |
| 15/08/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 1739 | 2 | 1739 | 2 | 0.00 |
| 15/08/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 1689 | 2 | 1689 | 2 | 0.00 |
| 15/08/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 1789 | 2 | 1789 | 2 | 0.00 |
| 15/08/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | R212 On 03-November-11 | | | Bond Future | 110.64 | 110.4791 | 110.6370 | 110.4791 | 2,667.00 |
| 15/08/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 108137 | 108 | 108137 | 108 | 0.00 |
| 15/08/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 108087 | 108 | 108087 | 108 | 0.00 |
| 15/08/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 108187 | 108 | 108187 | 108 | 0.00 |
| 15/08/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | R212 On 02-February-12 | | | Bond Future | 110.85 | 110.6930 | 110.8531 | 110.6930 | 0.00 |
| 15/08/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 2353 | 2 | 2353 | 2 | 0.00 |
| 15/08/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 2403 | 2 | 2403 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/08/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 2303 | 2 | 2303 | 2 | 0.00 |
| 15/08/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | R213 On 03-November-11 | | | Bond Future | 8.69 | 85.2085 | 8.6850 | 85.2085 | 0.00 |
| 15/08/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 529 | 0 | 529 | 0 | 0.00 |
| 15/08/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 933 | 0 | 933 | 0 | 0.00 |
| 15/08/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 123 | 0 | 123 | 0 | 0.00 |
| 15/08/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | R213 On 02-February-12 | | | Bond Future | 8.75 | 86.4983 | 8.7530 | 86.4983 | 0.00 |
| 15/08/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 1958 | 1 | 1958 | 1 | 0.00 |
| 15/08/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 2345 | 2 | 2345 | 2 | 0.00 |
| 15/08/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 1567 | 1 | 1567 | 1 | 0.00 |
| 15/08/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | R213 On 03-May-12 | | | Bond Future | 8.82 | 84.2652 | 8.8200 | 84.2652 | 0.00 |
| 15/08/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 3320 | 3 | 3320 | 3 | 0.00 |
| 15/08/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 3693 | 3 | 3693 | 3 | 0.00 |
| 15/08/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 2944 | 2 | 2944 | 2 | 0.00 |
| 15/08/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | R213 On 02-August-12 | | | Bond Future | 8.89 | 85.5067 | 8.8910 | 85.5067 | 0.00 |
| 15/08/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 2747 | 2 | 2747 | 2 | 0.00 |
| 15/08/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 3119 | 3 | 3119 | 3 | 0.00 |
| 15/08/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 2373 | 2 | 2373 | 2 | 0.00 |
| 15/08/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/08/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 27590 | 28 | 0.00 |
| 15/08/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 28834 | 29 | 0.00 |
| 15/08/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26333 | 26 | 0.00 |
| 15/08/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 15/08/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 15/08/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 15/08/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 15/08/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 15/08/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 15/08/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 15/08/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 15/08/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 15/08/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 16/08/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2011 | AL7T On 03-November-11 | | | Index Future | 404.64 | 401.6020 | 404.6430 | 401.6020 | 16.00 |
| 16/08/2011 | AL7T On 02-February-12 | | | Index Future | 410.80 | 407.7160 | 410.8040 | 407.7160 | 0.00 |
| 16/08/2011 | ALBI On 03-November-11 | | | Index Future | 370.76 | 367.7940 | 370.7550 | 367.7940 | 1,358.00 |
| 16/08/2011 | ALBI On 02-February-12 | | | Index Future | 376.40 | 373.3940 | 376.4000 | 373.3940 | 0.00 |
| 16/08/2011 | C155 On 31-August-11 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 16/08/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2011 | CAAD On 19-September-11 | | | Can-Do Future | 0.01 | 0.0124 | 0.0107 | 0.0124 | 22,388.00 |
| 16/08/2011 | CAAE On 19-September-11 | | | Can-Do Future | 0.23 | 0.2271 | 0.2324 | 0.2271 | 21,898.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2011 | CAAG On 24-October-11 | | | Can-Do Future | 7.20 | 7.1827 | 7.2025 | 7.1827 | 0.00 |
| 16/08/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 551 | 1 | 551 | 1 | 0.00 |
| 16/08/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 512 | 0 | 512 | 0 | 0.00 |
| 16/08/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 592 | 1 | 592 | 1 | 0.00 |
| 16/08/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 341 | 0 | 341 | 0 | 14,286.00 |
| 16/08/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 166 | 0 | 166 | 0 | 6,757.00 |
| 16/08/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 364 | 0 | 364 | 0 | 0.00 |
| 16/08/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 40 | 0 | 40 | 0 | 0.00 |
| 16/08/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 139 | 0 | 139 | 0 | 0.00 |
| 16/08/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 60 | 0 | 60 | 0 | 0.00 |
| 16/08/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 49 | 0 | 49 | 0 | 0.00 |
| 16/08/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 16/08/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 16/08/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/08/2011 | GOVI On 03-November-11 | | | GOVI | 371.49 | 368.6950 | 371.4850 | 368.6950 | 162.00 |
| 16/08/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 144850 | 12 | 144850 | 12 | 0.00 |
| 16/08/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 144750 | 12 | 144750 | 12 | 0.00 |
| 16/08/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 144950 | 12 | 144950 | 12 | 0.00 |
| 16/08/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | GOVI On 02-February-12 | | | GOVI | 377.14 | 374.3090 | 377.1410 | 374.3090 | 0.00 |
| 16/08/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 81410 | 5 | 81410 | 5 | 0.00 |
| 16/08/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 81310 | 5 | 81310 | 5 | 0.00 |
| 16/08/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 81510 | 5 | 81510 | 5 | 0.00 |
| 16/08/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 16/08/2011 | IGOV On 03-November-11 | | | Index Future | 162.31 | 162.1110 | 162.3080 | 162.1110 | 83.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2011 | IGOV On 02-February-12 | | | Index Future | 164.78 | 164.5790 | 164.7790 | 164.5790 | 0.00 |
| 16/08/2011 | ILBI On 02-February-12 | | | Index Future | 451.31 | 451.2520 | 451.3060 | 451.2520 | 29.00 |
| 16/08/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 16/08/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 16/08/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 16/08/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 16/08/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 16/08/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 16/08/2011 | JBAF On 17-August-11 | | | Jibar Tradeable Future | 5.59 | 94.4000 | 5.5900 | 94.4000 | 0.00 |
| 16/08/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.58 | 94.4100 | 5.5800 | 94.4100 | 17,600.00 |
| 16/08/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.58 | 94.4100 | 5.5800 | 94.4100 | 400.00 |
| 16/08/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.57 | 94.4100 | 5.5700 | 94.4100 | 1,000.00 |
| 16/08/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.57 | 94.4000 | 5.5700 | 94.4000 | 5,541.00 |
| 16/08/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.57 | 94.3900 | 5.5700 | 94.3900 | 0.00 |
| 16/08/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.59 | 94.3500 | 5.5900 | 94.3500 | 1,340.00 |
| 16/08/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.64 | 94.2600 | 5.6400 | 94.2600 | 2,890.00 |
| 16/08/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.77 | 94.1000 | 5.7700 | 94.1000 | 44,710.00 |
| 16/08/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.97 | 93.8900 | 5.9700 | 93.8900 | 490.00 |
| 16/08/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.19 | 93.6600 | 6.1900 | 93.6600 | 540.00 |
| 16/08/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.42 | 93.4400 | 6.4200 | 93.4400 | 1,250.00 |
| 16/08/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 16/08/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 16/08/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 16/08/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 16/08/2011 | JN05 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 16/08/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 16/08/2011 | JN05 On 03-November-11 | 7.25 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 16/08/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 16/08/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 16/08/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | OTH1 On 03-November-11 | | | Index Future | 366.42 | 362.5530 | 366.4170 | 362.5530 | 0.00 |
| 16/08/2011 | OTH1 On 02-February-12 | | | Index Future | 372.00 | 368.0730 | 371.9950 | 368.0730 | 0.00 |
| 16/08/2011 | R157 On 03-November-11 | | | Bond Future | 6.89 | 123.6369 | 6.8920 | 123.6369 | 16,175.00 |
| 16/08/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 5005 | 5 | 5005 | 5 | 0.00 |
| 16/08/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 5184 | 5 | 5184 | 5 | 0.00 |
| 16/08/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 4827 | 4 | 4827 | 4 | 0.00 |
| 16/08/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 237 | 0 | 237 | 0 | 1,200.00 |
| 16/08/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 939 | 1 | 939 | 1 | 400.00 |
| 16/08/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 1180 | 1 | 1180 | 1 | 0.00 |
| 16/08/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 2538 | 2 | 2538 | 2 | 0.00 |
| 16/08/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 81 | 0 | 81 | 0 | 1,200.00 |
| 16/08/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 397 | 1 | 397 | 1 | 400.00 |
| 16/08/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 531 | 1 | 531 | 1 | 0.00 |
| 16/08/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 16/08/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 1539 | 2 | 1539 | 2 | 0.00 |
| 16/08/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 16/08/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 16/08/2011 | R157 On 02-February-12 | | | Bond Future | 6.96 | 125.5178 | 6.9570 | 125.5178 | 0.00 |
| 16/08/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 5364 | 5 | 5364 | 5 | 0.00 |
| 16/08/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 5524 | 5 | 5524 | 5 | 0.00 |
| 16/08/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 5204 | 5 | 5204 | 5 | 0.00 |
| 16/08/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 72 | 0 | 72 | 0 | 0.00 |
| 16/08/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 58 | 0 | 58 | 0 | 0.00 |
| 16/08/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 65 | 0 | 65 | 0 | 0.00 |
| 16/08/2011 | R157 On 03-May-12 | | | Bond Future | 7.04 | 120.5930 | 7.0350 | 120.5930 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4180 | 4 | 4180 | 4 | 0.00 |
| 16/08/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4319 | 4 | 4319 | 4 | 0.00 |
| 16/08/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4043 | 4 | 4043 | 4 | 0.00 |
| 16/08/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 291 | 0 | 291 | 0 | 0.00 |
| 16/08/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 251 | 0 | 251 | 0 | 0.00 |
| 16/08/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 270 | 0 | 270 | 0 | 0.00 |
| 16/08/2011 | R157 On 02-August-12 | | | Bond Future | 7.13 | 122.3790 | 7.1330 | 122.3790 | 0.00 |
| 16/08/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3307 | 3 | 3307 | 3 | 0.00 |
| 16/08/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3195 | 3 | 3195 | 3 | 0.00 |
| 16/08/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3420 | 3 | 3420 | 3 | 0.00 |
| 16/08/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 674 | 1 | 674 | 1 | 0.00 |
| 16/08/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 744 | 1 | 744 | 1 | 0.00 |
| 16/08/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 709 | 1 | 709 | 1 | 0.00 |
| 16/08/2011 | R186 On 03-November-11 | | | Bond Future | 8.22 | 122.0106 | 8.2220 | 122.0106 | 25,308.00 |
| 16/08/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 7564 | 6 | 7564 | 6 | 0.00 |
| 16/08/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 7964 | 7 | 7964 | 7 | 0.00 |
| 16/08/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 7168 | 6 | 7168 | 6 | 0.00 |
| 16/08/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 5636 | 4 | 5636 | 4 | 5,600.00 |
| 16/08/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 1756 | 1 | 1756 | 1 | 1,275.00 |
| 16/08/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 8366 | 7 | 8366 | 7 | 0.00 |
| 16/08/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 2989 | 2 | 2989 | 2 | 425.00 |
| 16/08/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 4225 | 3 | 4225 | 3 | 0.00 |
| 16/08/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 1088 | 2 | 1088 | 2 | 425.00 |
| 16/08/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 231 | 0 | 231 | 0 | 1,275.00 |
| 16/08/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 1750 | 2 | 1750 | 2 | 0.00 |
| 16/08/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 2954 | 4 | 2954 | 4 | 0.00 |
| 16/08/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 364 | 1 | 364 | 1 | 0.00 |
| 16/08/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 644 | 1 | 644 | 1 | 0.00 |
| 16/08/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 270 | 0 | 270 | 0 | 0.00 |
| 16/08/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 314 | 1 | 314 | 1 | 0.00 |
| 16/08/2011 | R186 On 02-February-12 | | | Bond Future | 8.29 | 118.5766 | 8.2850 | 118.5766 | 2,500.00 |
| 16/08/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 7893 | 7 | 7893 | 7 | 0.00 |
| 16/08/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 7556 | 6 | 7556 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 8234 | 7 | 8234 | 7 | 0.00 |
| 16/08/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1218 | 2 | 1218 | 2 | 0.00 |
| 16/08/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1423 | 2 | 1423 | 2 | 0.00 |
| 16/08/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1317 | 2 | 1317 | 2 | 0.00 |
| 16/08/2011 | R186 On 03-May-12 | | | Bond Future | 8.35 | 120.3542 | 8.3530 | 120.3542 | 0.00 |
| 16/08/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 8198 | 7 | 8198 | 7 | 0.00 |
| 16/08/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 7892 | 7 | 7892 | 7 | 0.00 |
| 16/08/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 8509 | 7 | 8509 | 7 | 0.00 |
| 16/08/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 2203 | 3 | 2203 | 3 | 0.00 |
| 16/08/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 2460 | 3 | 2460 | 3 | 0.00 |
| 16/08/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 2328 | 3 | 2328 | 3 | 0.00 |
| 16/08/2011 | R186 On 02-August-12 | | | Bond Future | 8.43 | 116.8421 | 8.4270 | 116.8421 | 0.00 |
| 16/08/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 6749 | 6 | 6749 | 6 | 0.00 |
| 16/08/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 7028 | 6 | 7028 | 6 | 0.00 |
| 16/08/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 6478 | 6 | 6478 | 6 | 0.00 |
| 16/08/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 3995 | 5 | 3995 | 5 | 0.00 |
| 16/08/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 3654 | 4 | 3654 | 4 | 0.00 |
| 16/08/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 3819 | 4 | 3819 | 4 | 0.00 |
| 16/08/2011 | R189 On 03-November-11 | | | Bond Future | 213.60 | 213.5253 | 213.5971 | 213.5253 | 0.00 |
| 16/08/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 1597 | 2 | 1597 | 2 | 0.00 |
| 16/08/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 1647 | 2 | 1647 | 2 | 0.00 |
| 16/08/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 1547 | 1 | 1547 | 1 | 0.00 |
| 16/08/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | R197 On 03-November-11 | | | Bond Future | 244.35 | 244.1041 | 244.3504 | 244.1041 | 183.00 |
| 16/08/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 5850 | 6 | 5850 | 6 | 0.00 |
| 16/08/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 5800 | 6 | 5800 | 6 | 0.00 |
| 16/08/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 5900 | 6 | 5900 | 6 | 0.00 |
| 16/08/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | R201 On 03-November-11 | | | Bond Future | 6.58 | 109.1112 | 6.5750 | 109.1112 | 1,348.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 4012 | 4 | 4012 | 4 | 0.00 |
| 16/08/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 4149 | 4 | 4149 | 4 | 0.00 |
| 16/08/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 3875 | 4 | 3875 | 4 | 0.00 |
| 16/08/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 16/08/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 16/08/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 16/08/2011 | R201 On 02-February-12 | | | Bond Future | 6.61 | 106.3620 | 6.6140 | 106.3620 | 0.00 |
| 16/08/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 4270 | 4 | 4270 | 4 | 0.00 |
| 16/08/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 4394 | 4 | 4394 | 4 | 0.00 |
| 16/08/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4147 | 4 | 4147 | 4 | 0.00 |
| 16/08/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 25 | 0 | 25 | 0 | 0.00 |
| 16/08/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 16/08/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 22 | 0 | 22 | 0 | 0.00 |
| 16/08/2011 | R201 On 03-May-12 | | | Bond Future | 6.67 | 107.9600 | 6.6700 | 107.9600 | 0.00 |
| 16/08/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 2815 | 3 | 2815 | 3 | 0.00 |
| 16/08/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 2917 | 3 | 2917 | 3 | 0.00 |
| 16/08/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 2713 | 2 | 2713 | 2 | 0.00 |
| 16/08/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 235 | 0 | 235 | 0 | 0.00 |
| 16/08/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 202 | 0 | 202 | 0 | 0.00 |
| 16/08/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 218 | 0 | 218 | 0 | 0.00 |
| 16/08/2011 | R201 On 02-August-12 | | | Bond Future | 6.75 | 105.1491 | 6.7490 | 105.1491 | 0.00 |
| 16/08/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2139 | 2 | 2139 | 2 | 0.00 |
| 16/08/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2055 | 2 | 2055 | 2 | 0.00 |
| 16/08/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2224 | 2 | 2224 | 2 | 0.00 |
| 16/08/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 466 | 1 | 466 | 1 | 0.00 |
| 16/08/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 514 | 1 | 514 | 1 | 0.00 |
| 16/08/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 489 | 1 | 489 | 1 | 0.00 |
| 16/08/2011 | R202 On 03-November-11 | | | Bond Future | 184.28 | 183.8185 | 184.2753 | 183.8185 | 24,816.00 |
| 16/08/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 183775 | 183 | 183775 | 183 | 0.00 |
| 16/08/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 183725 | 183 | 183725 | 183 | 0.00 |
| 16/08/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 183825 | 183 | 183825 | 183 | 0.00 |
| 16/08/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | R202 On 02-February-12 | | | Bond Future | 184.42 | 183.9526 | 184.4161 | 183.9526 | 0.00 |
| 16/08/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 7416 | 7 | 7416 | 7 | 0.00 |
| 16/08/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 7366 | 7 | 7366 | 7 | 0.00 |
| 16/08/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 7466 | 7 | 7466 | 7 | 0.00 |
| 16/08/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | R203 On 03-November-11 | | | Bond Future | 7.53 | 103.9016 | 7.5330 | 103.9016 | 2,133.00 |
| 16/08/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 4525 | 4 | 4525 | 4 | 0.00 |
| 16/08/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 4309 | 4 | 4309 | 4 | 0.00 |
| 16/08/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 4742 | 4 | 4742 | 4 | 0.00 |
| 16/08/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 38 | 0 | 38 | 0 | 0.00 |
| 16/08/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 55 | 0 | 55 | 0 | 0.00 |
| 16/08/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 46 | 0 | 46 | 0 | 0.00 |
| 16/08/2011 | R203 On 02-February-12 | | | Bond Future | 7.61 | 105.4795 | 7.6110 | 105.4795 | 0.00 |
| 16/08/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 5290 | 5 | 5290 | 5 | 0.00 |
| 16/08/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 5098 | 5 | 5098 | 5 | 0.00 |
| 16/08/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 5486 | 5 | 5486 | 5 | 0.00 |
| 16/08/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 221 | 0 | 221 | 0 | 0.00 |
| 16/08/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 263 | 0 | 263 | 0 | 0.00 |
| 16/08/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 240 | 0 | 240 | 0 | 0.00 |
| 16/08/2011 | R203 On 03-May-12 | | | Bond Future | 7.70 | 102.9068 | 7.6990 | 102.9068 | 0.00 |
| 16/08/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 5025 | 4 | 5025 | 4 | 0.00 |
| 16/08/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 4853 | 4 | 4853 | 4 | 0.00 |
| 16/08/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 5198 | 5 | 5198 | 5 | 0.00 |
| 16/08/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 507 | 1 | 507 | 1 | 0.00 |
| 16/08/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 577 | 1 | 577 | 1 | 0.00 |
| 16/08/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 541 | 1 | 541 | 1 | 0.00 |
| 16/08/2011 | R203 On 02-August-12 | | | Bond Future | 7.80 | 104.4306 | 7.7980 | 104.4306 | 0.00 |
| 16/08/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 3884 | 3 | 3884 | 3 | 0.00 |
| 16/08/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 3732 | 3 | 3732 | 3 | 0.00 |
| 16/08/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4039 | 4 | 4039 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 943 | 1 | 943 | 1 | 0.00 |
| 16/08/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1041 | 1 | 1041 | 1 | 0.00 |
| 16/08/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 990 | 1 | 990 | 1 | 0.00 |
| 16/08/2011 | R204 On 03-November-11 | | | Bond Future | 7.78 | 103.5020 | 7.7830 | 103.5020 | 2,872.00 |
| 16/08/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 5146 | 4 | 5146 | 4 | 0.00 |
| 16/08/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 5389 | 5 | 5389 | 5 | 0.00 |
| 16/08/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 4903 | 4 | 4903 | 4 | 0.00 |
| 16/08/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 75 | 0 | 75 | 0 | 0.00 |
| 16/08/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 52 | 0 | 52 | 0 | 0.00 |
| 16/08/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 63 | 0 | 63 | 0 | 0.00 |
| 16/08/2011 | R204 On 02-February-12 | | | Bond Future | 7.86 | 101.0497 | 7.8600 | 101.0497 | 0.00 |
| 16/08/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 6048 | 5 | 6048 | 5 | 0.00 |
| 16/08/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 6267 | 6 | 6267 | 6 | 0.00 |
| 16/08/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 5830 | 5 | 5830 | 5 | 0.00 |
| 16/08/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 16/08/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 247 | 0 | 247 | 0 | 0.00 |
| 16/08/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 272 | 0 | 272 | 0 | 0.00 |
| 16/08/2011 | R204 On 03-May-12 | | | Bond Future | 7.95 | 102.5693 | 7.9460 | 102.5693 | 0.00 |
| 16/08/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 4931 | 4 | 4931 | 4 | 0.00 |
| 16/08/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 5116 | 5 | 5116 | 5 | 0.00 |
| 16/08/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4747 | 4 | 4747 | 4 | 0.00 |
| 16/08/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1004 | 1 | 1004 | 1 | 0.00 |
| 16/08/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 890 | 1 | 890 | 1 | 0.00 |
| 16/08/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 946 | 1 | 946 | 1 | 0.00 |
| 16/08/2011 | R204 On 02-August-12 | | | Bond Future | 8.04 | 100.0541 | 8.0440 | 100.0541 | 0.00 |
| 16/08/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 3792 | 3 | 3792 | 3 | 0.00 |
| 16/08/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 3957 | 3 | 3957 | 3 | 0.00 |
| 16/08/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 3632 | 3 | 3632 | 3 | 0.00 |
| 16/08/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 1665 | 2 | 1665 | 2 | 0.00 |
| 16/08/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 1513 | 2 | 1513 | 2 | 0.00 |
| 16/08/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 1586 | 2 | 1586 | 2 | 0.00 |
| 16/08/2011 | R206 On 03-November-11 | | | Bond Future | 6.26 | 104.6808 | 6.2570 | 104.6808 | 12,577.00 |
| 16/08/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 3000 | 3 | 3000 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 2901 | 3 | 2901 | 3 | 0.00 |
| 16/08/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 3098 | 3 | 3098 | 3 | 0.00 |
| 16/08/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 16/08/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 16/08/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 16/08/2011 | R206 On 02-February-12 | | | Bond Future | 6.27 | 102.5108 | 6.2670 | 102.5108 | 0.00 |
| 16/08/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3112 | 3 | 3112 | 3 | 0.00 |
| 16/08/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3026 | 3 | 3026 | 3 | 0.00 |
| 16/08/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3198 | 3 | 3198 | 3 | 0.00 |
| 16/08/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 16/08/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 16/08/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 16/08/2011 | R206 On 03-May-12 | | | Bond Future | 6.30 | 104.0518 | 6.3000 | 104.0518 | 0.00 |
| 16/08/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2034 | 2 | 2034 | 2 | 0.00 |
| 16/08/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 1967 | 2 | 1967 | 2 | 0.00 |
| 16/08/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2104 | 2 | 2104 | 2 | 0.00 |
| 16/08/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 131 | 0 | 131 | 0 | 0.00 |
| 16/08/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 150 | 0 | 150 | 0 | 0.00 |
| 16/08/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 139 | 0 | 139 | 0 | 0.00 |
| 16/08/2011 | R206 On 02-August-12 | | | Bond Future | 6.36 | 101.8274 | 6.3590 | 101.8274 | 0.00 |
| 16/08/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1461 | 1 | 1461 | 1 | 0.00 |
| 16/08/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1407 | 1 | 1407 | 1 | 0.00 |
| 16/08/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1516 | 1 | 1516 | 1 | 0.00 |
| 16/08/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 239 | 0 | 239 | 0 | 0.00 |
| 16/08/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 265 | 0 | 265 | 0 | 0.00 |
| 16/08/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 252 | 0 | 252 | 0 | 0.00 |
| 16/08/2011 | R207 On 03-November-11 | | | Bond Future | 7.92 | 97.6029 | 7.9190 | 97.6029 | 7,549.00 |
| 16/08/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 4776 | 4 | 4776 | 4 | 0.00 |
| 16/08/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 5029 | 4 | 5029 | 4 | 0.00 |
| 16/08/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 4524 | 4 | 4524 | 4 | 0.00 |
| 16/08/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 1193 | 1 | 1193 | 1 | 2,000.00 |
| 16/08/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 2032 | 2 | 2032 | 2 | 0.00 |
| 16/08/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 2859 | 2 | 2859 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 169 | 0 | 169 | 0 | 900.00 |
| 16/08/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 1341 | 1 | 1341 | 1 | 0.00 |
| 16/08/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 3083 | 3 | 3083 | 3 | 0.00 |
| 16/08/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 809 | 1 | 809 | 1 | 300.00 |
| 16/08/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 1162 | 2 | 1162 | 2 | 300.00 |
| 16/08/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 347 | 1 | 347 | 1 | 900.00 |
| 16/08/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 1794 | 2 | 1794 | 2 | 0.00 |
| 16/08/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 403 | 1 | 403 | 1 | 2,000.00 |
| 16/08/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 3840 | 4 | 3840 | 4 | 0.00 |
| 16/08/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 706 | 1 | 706 | 1 | 2,000.00 |
| 16/08/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 131 | 0 | 131 | 0 | 0.00 |
| 16/08/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 1303 | 2 | 1303 | 2 | 0.00 |
| 16/08/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 92 | 0 | 92 | 0 | 0.00 |
| 16/08/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 110 | 0 | 110 | 0 | 0.00 |
| 16/08/2011 | R207 On 02-February-12 | | | Bond Future | 7.99 | 95.4491 | 7.9920 | 95.4491 | 0.00 |
| 16/08/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 5889 | 5 | 5889 | 5 | 0.00 |
| 16/08/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 6115 | 6 | 6115 | 6 | 0.00 |
| 16/08/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 5665 | 5 | 5665 | 5 | 0.00 |
| 16/08/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 450 | 1 | 450 | 1 | 0.00 |
| 16/08/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 376 | 0 | 376 | 0 | 0.00 |
| 16/08/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 412 | 1 | 412 | 1 | 0.00 |
| 16/08/2011 | R207 On 03-May-12 | | | Bond Future | 8.08 | 96.8820 | 8.0750 | 96.8820 | 0.00 |
| 16/08/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4823 | 4 | 4823 | 4 | 0.00 |
| 16/08/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 5015 | 5 | 5015 | 5 | 0.00 |
| 16/08/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4635 | 4 | 4635 | 4 | 0.00 |
| 16/08/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1285 | 2 | 1285 | 2 | 0.00 |
| 16/08/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1143 | 1 | 1143 | 1 | 0.00 |
| 16/08/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1211 | 1 | 1211 | 1 | 0.00 |
| 16/08/2011 | R207 On 02-August-12 | | | Bond Future | 8.17 | 94.6774 | 8.1680 | 94.6774 | 0.00 |
| 16/08/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4536 | 4 | 4536 | 4 | 0.00 |
| 16/08/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4720 | 4 | 4720 | 4 | 0.00 |
| 16/08/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4356 | 4 | 4356 | 4 | 0.00 |
| 16/08/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 1578 | 2 | 1578 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 1431 | 2 | 1431 | 2 | 0.00 |
| 16/08/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 1502 | 2 | 1502 | 2 | 0.00 |
| 16/08/2011 | R208 On 03-November-11 | | | Bond Future | 7.97 | 91.9407 | 7.9710 | 91.9407 | 6,767.00 |
| 16/08/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 4823 | 4 | 4823 | 4 | 0.00 |
| 16/08/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 5088 | 4 | 5088 | 4 | 0.00 |
| 16/08/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 4560 | 4 | 4560 | 4 | 0.00 |
| 16/08/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 1299 | 1 | 1299 | 1 | 1,995.00 |
| 16/08/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 5624 | 5 | 5624 | 5 | 0.00 |
| 16/08/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 2191 | 2 | 2191 | 2 | 665.00 |
| 16/08/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 3065 | 2 | 3065 | 2 | 0.00 |
| 16/08/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 457 | 1 | 457 | 1 | 665.00 |
| 16/08/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 94 | 0 | 94 | 0 | 1,995.00 |
| 16/08/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 787 | 1 | 787 | 1 | 0.00 |
| 16/08/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 184 | 0 | 184 | 0 | 0.00 |
| 16/08/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 1429 | 2 | 1429 | 2 | 0.00 |
| 16/08/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 133 | 0 | 133 | 0 | 0.00 |
| 16/08/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 157 | 0 | 157 | 0 | 0.00 |
| 16/08/2011 | R208 On 02-February-12 | | | Bond Future | 8.04 | 93.3419 | 8.0380 | 93.3419 | 0.00 |
| 16/08/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 6086 | 5 | 6086 | 5 | 0.00 |
| 16/08/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 5850 | 5 | 5850 | 5 | 0.00 |
| 16/08/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 6325 | 6 | 6325 | 6 | 0.00 |
| 16/08/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 451 | 1 | 451 | 1 | 0.00 |
| 16/08/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 534 | 1 | 534 | 1 | 0.00 |
| 16/08/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 490 | 1 | 490 | 1 | 0.00 |
| 16/08/2011 | R208 On 03-May-12 | | | Bond Future | 8.11 | 91.3474 | 8.1120 | 91.3474 | 0.00 |
| 16/08/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 6062 | 5 | 6062 | 5 | 0.00 |
| 16/08/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5848 | 5 | 5848 | 5 | 0.00 |
| 16/08/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 6279 | 6 | 6279 | 6 | 0.00 |
| 16/08/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 941 | 1 | 941 | 1 | 0.00 |
| 16/08/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1060 | 1 | 1060 | 1 | 0.00 |
| 16/08/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 999 | 1 | 999 | 1 | 0.00 |
| 16/08/2011 | R208 On 02-August-12 | | | Bond Future | 8.20 | 92.6995 | 8.1950 | 92.6995 | 0.00 |
| 16/08/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4795 | 4 | 4795 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4602 | 4 | 4602 | 4 | 0.00 |
| 16/08/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 4994 | 4 | 4994 | 4 | 0.00 |
| 16/08/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 1588 | 2 | 1588 | 2 | 0.00 |
| 16/08/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 1748 | 2 | 1748 | 2 | 0.00 |
| 16/08/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1665 | 2 | 1665 | 2 | 0.00 |
| 16/08/2011 | R209 On 03-November-11 | | | Bond Future | 8.54 | 75.8206 | 8.5400 | 75.8206 | 1,316.00 |
| 16/08/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 2893 | 2 | 2893 | 2 | 0.00 |
| 16/08/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 3154 | 2 | 3154 | 2 | 0.00 |
| 16/08/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 2643 | 2 | 2643 | 2 | 0.00 |
| 16/08/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 1337 | 2 | 1337 | 2 | 0.00 |
| 16/08/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 1050 | 2 | 1050 | 2 | 0.00 |
| 16/08/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 1187 | 2 | 1187 | 2 | 0.00 |
| 16/08/2011 | R209 On 02-February-12 | | | Bond Future | 8.59 | 76.9780 | 8.5940 | 76.9780 | 0.00 |
| 16/08/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 4954 | 4 | 4954 | 4 | 0.00 |
| 16/08/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 5211 | 4 | 5211 | 4 | 0.00 |
| 16/08/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 4702 | 4 | 4702 | 4 | 0.00 |
| 16/08/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 1875 | 2 | 1875 | 2 | 0.00 |
| 16/08/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 1620 | 2 | 1620 | 2 | 0.00 |
| 16/08/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 1744 | 2 | 1744 | 2 | 0.00 |
| 16/08/2011 | R209 On 03-May-12 | | | Bond Future | 8.65 | 74.9923 | 8.6520 | 74.9923 | 0.00 |
| 16/08/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 5384 | 4 | 5384 | 4 | 0.00 |
| 16/08/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 5623 | 5 | 5623 | 5 | 0.00 |
| 16/08/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 5151 | 4 | 5151 | 4 | 0.00 |
| 16/08/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 2800 | 3 | 2800 | 3 | 0.00 |
| 16/08/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 2510 | 3 | 2510 | 3 | 0.00 |
| 16/08/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 2650 | 3 | 2650 | 3 | 0.00 |
| 16/08/2011 | R209 On 02-August-12 | | | Bond Future | 8.71 | 76.1033 | 8.7140 | 76.1033 | 0.00 |
| 16/08/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 6716 | 6 | 6716 | 6 | 0.00 |
| 16/08/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 6964 | 6 | 6964 | 6 | 0.00 |
| 16/08/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 6475 | 5 | 6475 | 5 | 0.00 |
| 16/08/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 2745 | 3 | 2745 | 3 | 0.00 |
| 16/08/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 2503 | 3 | 2503 | 3 | 0.00 |
| 16/08/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 2619 | 3 | 2619 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2011 | R210 On 03-November-11 | | | Bond Future | 136.00 | 135.8029 | 135.9963 | 135.8029 | 600.00 |
| 16/08/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 4996 | 5 | 4996 | 5 | 0.00 |
| 16/08/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 5046 | 5 | 5046 | 5 | 0.00 |
| 16/08/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 4946 | 5 | 4946 | 5 | 0.00 |
| 16/08/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | R211 On 03-November-11 | | | Bond Future | 112.02 | 111.8740 | 112.0218 | 111.8740 | 529.00 |
| 16/08/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 110772 | 111 | 110772 | 111 | 0.00 |
| 16/08/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 110822 | 111 | 110822 | 111 | 0.00 |
| 16/08/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 110722 | 111 | 110722 | 111 | 0.00 |
| 16/08/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | R211 On 02-February-12 | | | Bond Future | 112.39 | 112.2395 | 112.3895 | 112.2395 | 0.00 |
| 16/08/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 1890 | 2 | 1890 | 2 | 0.00 |
| 16/08/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 1840 | 2 | 1840 | 2 | 0.00 |
| 16/08/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 1940 | 2 | 1940 | 2 | 0.00 |
| 16/08/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | R212 On 03-November-11 | | | Bond Future | 110.64 | 110.6370 | 110.6444 | 110.6370 | 2,667.00 |
| 16/08/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 108144 | 108 | 108144 | 108 | 0.00 |
| 16/08/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 108094 | 108 | 108094 | 108 | 0.00 |
| 16/08/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 108194 | 108 | 108194 | 108 | 0.00 |
| 16/08/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | R212 On 02-February-12 | | | Bond Future | 110.86 | 110.8531 | 110.8606 | 110.8531 | 0.00 |
| 16/08/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 2361 | 2 | 2361 | 2 | 0.00 |
| 16/08/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 2411 | 2 | 2411 | 2 | 0.00 |
| 16/08/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 2311 | 2 | 2311 | 2 | 0.00 |
| 16/08/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | R213 On 03-November-11 | | | Bond Future | 8.53 | 85.6728 | 8.5260 | 85.6728 | 0.00 |
| 16/08/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 1845 | 1 | 1845 | 1 | 0.00 |
| 16/08/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 2249 | 1 | 2249 | 1 | 0.00 |
| 16/08/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 1438 | 0 | 1438 | 0 | 0.00 |
| 16/08/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | R213 On 02-February-12 | | | Bond Future | 8.59 | 86.9723 | 8.5880 | 86.9723 | 0.00 |
| 16/08/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 3304 | 2 | 3304 | 2 | 0.00 |
| 16/08/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 3692 | 2 | 3692 | 2 | 0.00 |
| 16/08/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 2914 | 2 | 2914 | 2 | 0.00 |
| 16/08/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | R213 On 03-May-12 | | | Bond Future | 8.65 | 84.7407 | 8.6510 | 84.7407 | 0.00 |
| 16/08/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 4681 | 3 | 4681 | 3 | 0.00 |
| 16/08/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 5054 | 4 | 5054 | 4 | 0.00 |
| 16/08/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 4306 | 3 | 4306 | 3 | 0.00 |
| 16/08/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | R213 On 02-August-12 | | | Bond Future | 8.72 | 85.9989 | 8.7170 | 85.9989 | 0.00 |
| 16/08/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 4129 | 3 | 4129 | 3 | 0.00 |
| 16/08/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 4501 | 3 | 4501 | 3 | 0.00 |
| 16/08/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 3755 | 2 | 3755 | 2 | 0.00 |
| 16/08/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |
| 16/08/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 27590 | 28 | 0.00 |
| 16/08/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 28834 | 29 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26333 | 26 | 0.00 |
| 16/08/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 16/08/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 16/08/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 16/08/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 16/08/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 16/08/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 16/08/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 16/08/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 16/08/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/08/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 16/08/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 17/08/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2011 | AL7T On 03-November-11 | | | Index Future | 406.04 | 404.6430 | 406.0390 | 404.6430 | 16.00 |
| 17/08/2011 | AL7T On 02-February-12 | | | Index Future | 412.22 | 410.8040 | 412.2210 | 410.8040 | 0.00 |
| 17/08/2011 | ALBI On 03-November-11 | | | Index Future | 371.96 | 370.7550 | 371.9560 | 370.7550 | 1,358.00 |
| 17/08/2011 | ALBI On 02-February-12 | | | Index Future | 377.62 | 376.4000 | 377.6190 | 376.4000 | 0.00 |
| 17/08/2011 | C155 On 31-August-11 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 17/08/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2011 | CAAD On 19-September-11 | | | Can-Do Future | 0.01 | 0.0107 | 0.0121 | 0.0107 | 22,388.00 |
| 17/08/2011 | CAAE On 19-September-11 | | | Can-Do Future | 0.22 | 0.2324 | 0.2181 | 0.2324 | 21,898.00 |
| 17/08/2011 | CAAG On 24-October-11 | | | Can-Do Future | 7.14 | 7.2025 | 7.1430 | 7.2025 | 0.00 |
| 17/08/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 496 | 1 | 496 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 458 | 1 | 458 | 1 | 0.00 |
| 17/08/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 536 | 1 | 536 | 1 | 0.00 |
| 17/08/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 293 | 0 | 293 | 0 | 14,286.00 |
| 17/08/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 134 | 0 | 134 | 0 | 6,757.00 |
| 17/08/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 391 | 0 | 391 | 0 | 0.00 |
| 17/08/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 43 | 0 | 43 | 0 | 0.00 |
| 17/08/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 150 | 0 | 150 | 0 | 0.00 |
| 17/08/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 65 | 0 | 65 | 0 | 0.00 |
| 17/08/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 53 | 0 | 53 | 0 | 0.00 |
| 17/08/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 17/08/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 17/08/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2011 | GOVI On 03-November-11 | | | GOVI | 372.62 | 371.4850 | 372.6180 | 371.4850 | 162.00 |
| 17/08/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 156180 | 14 | 156180 | 14 | 0.00 |
| 17/08/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 156080 | 14 | 156080 | 14 | 0.00 |
| 17/08/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 156280 | 14 | 156280 | 14 | 0.00 |
| 17/08/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | GOVI On 02-February-12 | | | GOVI | 378.29 | 377.1410 | 378.2900 | 377.1410 | 0.00 |
| 17/08/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 92900 | 8 | 92900 | 8 | 0.00 |
| 17/08/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 92800 | 8 | 92800 | 8 | 0.00 |
| 17/08/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 93000 | 8 | 93000 | 8 | 0.00 |
| 17/08/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 17/08/2011 | IGOV On 03-November-11 | | | Index Future | 162.20 | 162.3080 | 162.2010 | 162.3080 | 79.00 |
| 17/08/2011 | IGOV On 02-February-12 | | | Index Future | 164.67 | 164.7790 | 164.6700 | 164.7790 | 0.00 |
| 17/08/2011 | ILBI On 02-February-12 | | | Index Future | 451.30 | 451.3060 | 451.2980 | 451.3060 | 29.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 17/08/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 17/08/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 17/08/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 17/08/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 17/08/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 17/08/2011 | JBAF On 17-August-11 | | | Jibar Tradeable Future | 5.60 | 94.4100 | 5.5950 | 94.4100 | 0.00 |
| 17/08/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.57 | 94.4200 | 5.5700 | 94.4200 | 17,600.00 |
| 17/08/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.57 | 94.4200 | 5.5700 | 94.4200 | 400.00 |
| 17/08/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.57 | 94.4300 | 5.5700 | 94.4300 | 1,000.00 |
| 17/08/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.57 | 94.4300 | 5.5700 | 94.4300 | 5,541.00 |
| 17/08/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.57 | 94.4300 | 5.5700 | 94.4300 | 0.00 |
| 17/08/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.58 | 94.4100 | 5.5800 | 94.4100 | 1,340.00 |
| 17/08/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.64 | 94.3600 | 5.6400 | 94.3600 | 2,890.00 |
| 17/08/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.79 | 94.2300 | 5.7900 | 94.2300 | 44,710.00 |
| 17/08/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.99 | 94.0300 | 5.9900 | 94.0300 | 490.00 |
| 17/08/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.21 | 93.8100 | 6.2100 | 93.8100 | 540.00 |
| 17/08/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.44 | 93.5800 | 6.4400 | 93.5800 | 1,250.00 |
| 17/08/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 17/08/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 17/08/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 17/08/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 17/08/2011 | JN05 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 17/08/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 17/08/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | JN10 On 03-November-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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 17/08/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 17/08/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | OTH1 On 03-November-11 | | | Index Future | 367.98 | 366.4170 | 367.9790 | 366.4170 | 0.00 |
| 17/08/2011 | OTH1 On 02-February-12 | | | Index Future | 373.58 | 371.9950 | 373.5810 | 371.9950 | 0.00 |
| 17/08/2011 | R157 On 03-November-11 | | | Bond Future | 6.84 | 124.0031 | 6.8420 | 124.0031 | 16,176.00 |
| 17/08/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 5193 | 5 | 5193 | 5 | 0.00 |
| 17/08/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 5372 | 5 | 5372 | 5 | 0.00 |
| 17/08/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 5015 | 5 | 5015 | 5 | 0.00 |
| 17/08/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 281 | 0 | 281 | 0 | 1,200.00 |
| 17/08/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 1051 | 1 | 1051 | 1 | 400.00 |
| 17/08/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 1307 | 1 | 1307 | 1 | 0.00 |
| 17/08/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 2710 | 3 | 2710 | 3 | 0.00 |
| 17/08/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 64 | 0 | 64 | 0 | 1,200.00 |
| 17/08/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 334 | 0 | 334 | 0 | 400.00 |
| 17/08/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 454 | 1 | 454 | 1 | 0.00 |
| 17/08/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 17/08/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 1394 | 2 | 1394 | 2 | 0.00 |
| 17/08/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 17/08/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 17/08/2011 | R157 On 02-February-12 | | | Bond Future | 6.90 | 125.8916 | 6.9030 | 125.8916 | 0.00 |
| 17/08/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 5545 | 5 | 5545 | 5 | 0.00 |
| 17/08/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 5706 | 6 | 5706 | 6 | 0.00 |
| 17/08/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 5385 | 5 | 5385 | 5 | 0.00 |
| 17/08/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 62 | 0 | 62 | 0 | 0.00 |
| 17/08/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 49 | 0 | 49 | 0 | 0.00 |
| 17/08/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 55 | 0 | 55 | 0 | 0.00 |
| 17/08/2011 | R157 On 03-May-12 | | | Bond Future | 6.98 | 120.9735 | 6.9760 | 120.9735 | 0.00 |
| 17/08/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4347 | 4 | 4347 | 4 | 0.00 |
| 17/08/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4487 | 4 | 4487 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4208 | 4 | 4208 | 4 | 0.00 |
| 17/08/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 261 | 0 | 261 | 0 | 0.00 |
| 17/08/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 225 | 0 | 225 | 0 | 0.00 |
| 17/08/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 243 | 0 | 243 | 0 | 0.00 |
| 17/08/2011 | R157 On 02-August-12 | | | Bond Future | 7.07 | 122.7612 | 7.0670 | 122.7612 | 0.00 |
| 17/08/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3454 | 3 | 3454 | 3 | 0.00 |
| 17/08/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3569 | 3 | 3569 | 3 | 0.00 |
| 17/08/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3340 | 3 | 3340 | 3 | 0.00 |
| 17/08/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 689 | 1 | 689 | 1 | 0.00 |
| 17/08/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 622 | 1 | 622 | 1 | 0.00 |
| 17/08/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 655 | 1 | 655 | 1 | 0.00 |
| 17/08/2011 | R186 On 03-November-11 | | | Bond Future | 8.15 | 123.5081 | 8.1530 | 123.5081 | 25,308.00 |
| 17/08/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 8169 | 8 | 8169 | 8 | 0.00 |
| 17/08/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 8577 | 8 | 8577 | 8 | 0.00 |
| 17/08/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 7763 | 7 | 7763 | 7 | 0.00 |
| 17/08/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 6184 | 6 | 6184 | 6 | 5,600.00 |
| 17/08/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 2045 | 2 | 2045 | 2 | 1,275.00 |
| 17/08/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 8987 | 8 | 8987 | 8 | 0.00 |
| 17/08/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 3391 | 3 | 3391 | 3 | 425.00 |
| 17/08/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 4707 | 4 | 4707 | 4 | 0.00 |
| 17/08/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 894 | 1 | 894 | 1 | 425.00 |
| 17/08/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 176 | 0 | 176 | 0 | 1,275.00 |
| 17/08/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 1477 | 2 | 1477 | 2 | 0.00 |
| 17/08/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 2568 | 3 | 2568 | 3 | 0.00 |
| 17/08/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 284 | 0 | 284 | 0 | 0.00 |
| 17/08/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 517 | 1 | 517 | 1 | 0.00 |
| 17/08/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 208 | 0 | 208 | 0 | 0.00 |
| 17/08/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 243 | 0 | 243 | 0 | 0.00 |
| 17/08/2011 | R186 On 02-February-12 | | | Bond Future | 8.21 | 120.0957 | 8.2140 | 120.0957 | 2,501.00 |
| 17/08/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 8420 | 8 | 8420 | 8 | 0.00 |
| 17/08/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 8073 | 8 | 8073 | 8 | 0.00 |
| 17/08/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 8770 | 8 | 8770 | 8 | 0.00 |
| 17/08/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1071 | 1 | 1071 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1256 | 1 | 1256 | 1 | 0.00 |
| 17/08/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1161 | 1 | 1161 | 1 | 0.00 |
| 17/08/2011 | R186 On 03-May-12 | | | Bond Future | 8.28 | 121.9018 | 8.2800 | 121.9018 | 0.00 |
| 17/08/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 8686 | 8 | 8686 | 8 | 0.00 |
| 17/08/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 8371 | 8 | 8371 | 8 | 0.00 |
| 17/08/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 9005 | 9 | 9005 | 9 | 0.00 |
| 17/08/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 2009 | 2 | 2009 | 2 | 0.00 |
| 17/08/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 2249 | 2 | 2249 | 2 | 0.00 |
| 17/08/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 2126 | 2 | 2126 | 2 | 0.00 |
| 17/08/2011 | R186 On 02-August-12 | | | Bond Future | 8.35 | 118.4156 | 8.3510 | 118.4156 | 0.00 |
| 17/08/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 7180 | 7 | 7180 | 7 | 0.00 |
| 17/08/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 6900 | 6 | 6900 | 6 | 0.00 |
| 17/08/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 7468 | 7 | 7468 | 7 | 0.00 |
| 17/08/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 3389 | 4 | 3389 | 4 | 0.00 |
| 17/08/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 3712 | 4 | 3712 | 4 | 0.00 |
| 17/08/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 3545 | 4 | 3545 | 4 | 0.00 |
| 17/08/2011 | R189 On 03-November-11 | | | Bond Future | 213.61 | 213.5971 | 213.6111 | 213.5971 | 0.00 |
| 17/08/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 1611 | 2 | 1611 | 2 | 0.00 |
| 17/08/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 1561 | 2 | 1561 | 2 | 0.00 |
| 17/08/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 1661 | 2 | 1661 | 2 | 0.00 |
| 17/08/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | R197 On 03-November-11 | | | Bond Future | 244.40 | 244.3504 | 244.4003 | 244.3504 | 183.00 |
| 17/08/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 5900 | 6 | 5900 | 6 | 0.00 |
| 17/08/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 5950 | 6 | 5950 | 6 | 0.00 |
| 17/08/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 5850 | 6 | 5850 | 6 | 0.00 |
| 17/08/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | R201 On 03-November-11 | | | Bond Future | 6.52 | 109.3760 | 6.5190 | 109.3760 | 1,348.00 |
| 17/08/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 4173 | 4 | 4173 | 4 | 0.00 |
| 17/08/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 4310 | 4 | 4310 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 4036 | 4 | 4036 | 4 | 0.00 |
| 17/08/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 17/08/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 17/08/2011 | R201 On 02-February-12 | | | Bond Future | 6.55 | 106.6333 | 6.5530 | 106.6333 | 0.00 |
| 17/08/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 4429 | 4 | 4429 | 4 | 0.00 |
| 17/08/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 4553 | 4 | 4553 | 4 | 0.00 |
| 17/08/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4305 | 4 | 4305 | 4 | 0.00 |
| 17/08/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 21 | 0 | 21 | 0 | 0.00 |
| 17/08/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 17/08/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 18 | 0 | 18 | 0 | 0.00 |
| 17/08/2011 | R201 On 03-May-12 | | | Bond Future | 6.60 | 108.2356 | 6.6020 | 108.2356 | 0.00 |
| 17/08/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 2955 | 3 | 2955 | 3 | 0.00 |
| 17/08/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3059 | 3 | 3059 | 3 | 0.00 |
| 17/08/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 2852 | 3 | 2852 | 3 | 0.00 |
| 17/08/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 207 | 0 | 207 | 0 | 0.00 |
| 17/08/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 178 | 0 | 178 | 0 | 0.00 |
| 17/08/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 192 | 0 | 192 | 0 | 0.00 |
| 17/08/2011 | R201 On 02-August-12 | | | Bond Future | 6.67 | 105.4282 | 6.6730 | 105.4282 | 0.00 |
| 17/08/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2261 | 2 | 2261 | 2 | 0.00 |
| 17/08/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2348 | 2 | 2348 | 2 | 0.00 |
| 17/08/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2175 | 2 | 2175 | 2 | 0.00 |
| 17/08/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 465 | 1 | 465 | 1 | 0.00 |
| 17/08/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 421 | 0 | 421 | 0 | 0.00 |
| 17/08/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 443 | 0 | 443 | 0 | 0.00 |
| 17/08/2011 | R202 On 03-November-11 | | | Bond Future | 184.31 | 184.2753 | 184.3128 | 184.2753 | 24,816.00 |
| 17/08/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 183813 | 184 | 183813 | 184 | 0.00 |
| 17/08/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 183763 | 184 | 183763 | 184 | 0.00 |
| 17/08/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 183863 | 184 | 183863 | 184 | 0.00 |
| 17/08/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | R202 On 02-February-12 | | | Bond Future | 184.45 | 184.4161 | 184.4541 | 184.4161 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 7454 | 7 | 7454 | 7 | 0.00 |
| 17/08/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 7504 | 7 | 7504 | 7 | 0.00 |
| 17/08/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 7404 | 7 | 7404 | 7 | 0.00 |
| 17/08/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | R203 On 03-November-11 | | | Bond Future | 7.49 | 104.5513 | 7.4940 | 104.5513 | 2,133.00 |
| 17/08/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 4702 | 5 | 4702 | 5 | 0.00 |
| 17/08/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 4485 | 4 | 4485 | 4 | 0.00 |
| 17/08/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 4920 | 5 | 4920 | 5 | 0.00 |
| 17/08/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 30 | 0 | 30 | 0 | 0.00 |
| 17/08/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 45 | 0 | 45 | 0 | 0.00 |
| 17/08/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 37 | 0 | 37 | 0 | 0.00 |
| 17/08/2011 | R203 On 02-February-12 | | | Bond Future | 7.57 | 106.1446 | 7.5700 | 106.1446 | 0.00 |
| 17/08/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 5455 | 5 | 5455 | 5 | 0.00 |
| 17/08/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 5262 | 5 | 5262 | 5 | 0.00 |
| 17/08/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 5652 | 5 | 5652 | 5 | 0.00 |
| 17/08/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 200 | 0 | 200 | 0 | 0.00 |
| 17/08/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 240 | 0 | 240 | 0 | 0.00 |
| 17/08/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 217 | 0 | 217 | 0 | 0.00 |
| 17/08/2011 | R203 On 03-May-12 | | | Bond Future | 7.66 | 103.5751 | 7.6550 | 103.5751 | 0.00 |
| 17/08/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 5181 | 5 | 5181 | 5 | 0.00 |
| 17/08/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 5007 | 5 | 5007 | 5 | 0.00 |
| 17/08/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 5355 | 5 | 5355 | 5 | 0.00 |
| 17/08/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 471 | 1 | 471 | 1 | 0.00 |
| 17/08/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 538 | 1 | 538 | 1 | 0.00 |
| 17/08/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 504 | 1 | 504 | 1 | 0.00 |
| 17/08/2011 | R203 On 02-August-12 | | | Bond Future | 7.75 | 105.1117 | 7.7520 | 105.1117 | 0.00 |
| 17/08/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4021 | 4 | 4021 | 4 | 0.00 |
| 17/08/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4178 | 4 | 4178 | 4 | 0.00 |
| 17/08/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 3867 | 4 | 3867 | 4 | 0.00 |
| 17/08/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 983 | 1 | 983 | 1 | 0.00 |
| 17/08/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 889 | 1 | 889 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 934 | 1 | 934 | 1 | 0.00 |
| 17/08/2011 | R204 On 03-November-11 | | | Bond Future | 7.72 | 104.2153 | 7.7180 | 104.2153 | 2,872.00 |
| 17/08/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 5483 | 5 | 5483 | 5 | 0.00 |
| 17/08/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 5728 | 5 | 5728 | 5 | 0.00 |
| 17/08/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 5237 | 5 | 5237 | 5 | 0.00 |
| 17/08/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 56 | 0 | 56 | 0 | 0.00 |
| 17/08/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 38 | 0 | 38 | 0 | 0.00 |
| 17/08/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 47 | 0 | 47 | 0 | 0.00 |
| 17/08/2011 | R204 On 02-February-12 | | | Bond Future | 7.79 | 101.7666 | 7.7920 | 101.7666 | 0.00 |
| 17/08/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 6366 | 6 | 6366 | 6 | 0.00 |
| 17/08/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 6589 | 6 | 6589 | 6 | 0.00 |
| 17/08/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 6145 | 6 | 6145 | 6 | 0.00 |
| 17/08/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 255 | 0 | 255 | 0 | 0.00 |
| 17/08/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 211 | 0 | 211 | 0 | 0.00 |
| 17/08/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 232 | 0 | 232 | 0 | 0.00 |
| 17/08/2011 | R204 On 03-May-12 | | | Bond Future | 7.87 | 103.2979 | 7.8740 | 103.2979 | 0.00 |
| 17/08/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 5206 | 5 | 5206 | 5 | 0.00 |
| 17/08/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 5396 | 5 | 5396 | 5 | 0.00 |
| 17/08/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 5019 | 5 | 5019 | 5 | 0.00 |
| 17/08/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 910 | 1 | 910 | 1 | 0.00 |
| 17/08/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 803 | 1 | 803 | 1 | 0.00 |
| 17/08/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 855 | 1 | 855 | 1 | 0.00 |
| 17/08/2011 | R204 On 02-August-12 | | | Bond Future | 7.97 | 100.7963 | 7.9690 | 100.7963 | 0.00 |
| 17/08/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4032 | 4 | 4032 | 4 | 0.00 |
| 17/08/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 3866 | 4 | 3866 | 4 | 0.00 |
| 17/08/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4201 | 4 | 4201 | 4 | 0.00 |
| 17/08/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 1388 | 2 | 1388 | 2 | 0.00 |
| 17/08/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 1530 | 2 | 1530 | 2 | 0.00 |
| 17/08/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 1457 | 2 | 1457 | 2 | 0.00 |
| 17/08/2011 | R206 On 03-November-11 | | | Bond Future | 6.20 | 104.8526 | 6.2010 | 104.8526 | 12,577.00 |
| 17/08/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 3114 | 3 | 3114 | 3 | 0.00 |
| 17/08/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 3016 | 3 | 3016 | 3 | 0.00 |
| 17/08/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 3212 | 3 | 3212 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 17/08/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | R206 On 02-February-12 | | | Bond Future | 6.20 | 102.6839 | 6.2030 | 102.6839 | 0.00 |
| 17/08/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3226 | 3 | 3226 | 3 | 0.00 |
| 17/08/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3140 | 3 | 3140 | 3 | 0.00 |
| 17/08/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3312 | 3 | 3312 | 3 | 0.00 |
| 17/08/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 17/08/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 17/08/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 17/08/2011 | R206 On 03-May-12 | | | Bond Future | 6.23 | 104.2275 | 6.2260 | 104.2275 | 0.00 |
| 17/08/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2135 | 2 | 2135 | 2 | 0.00 |
| 17/08/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2067 | 2 | 2067 | 2 | 0.00 |
| 17/08/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2206 | 2 | 2206 | 2 | 0.00 |
| 17/08/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 115 | 0 | 115 | 0 | 0.00 |
| 17/08/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 132 | 0 | 132 | 0 | 0.00 |
| 17/08/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 122 | 0 | 122 | 0 | 0.00 |
| 17/08/2011 | R206 On 02-August-12 | | | Bond Future | 6.27 | 102.0065 | 6.2710 | 102.0065 | 0.00 |
| 17/08/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1553 | 1 | 1553 | 1 | 0.00 |
| 17/08/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1609 | 2 | 1609 | 2 | 0.00 |
| 17/08/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1498 | 1 | 1498 | 1 | 0.00 |
| 17/08/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 235 | 0 | 235 | 0 | 0.00 |
| 17/08/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 212 | 0 | 212 | 0 | 0.00 |
| 17/08/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 223 | 0 | 223 | 0 | 0.00 |
| 17/08/2011 | R207 On 03-November-11 | | | Bond Future | 7.87 | 98.2949 | 7.8650 | 98.2949 | 7,549.00 |
| 17/08/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 5066 | 5 | 5066 | 5 | 0.00 |
| 17/08/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 5323 | 5 | 5323 | 5 | 0.00 |
| 17/08/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 4810 | 5 | 4810 | 5 | 0.00 |
| 17/08/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 1345 | 1 | 1345 | 1 | 2,000.00 |
| 17/08/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 2241 | 2 | 2241 | 2 | 0.00 |
| 17/08/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 3104 | 3 | 3104 | 3 | 0.00 |
| 17/08/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 205 | 0 | 205 | 0 | 900.00 |
| 17/08/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 1506 | 1 | 1506 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 3336 | 3 | 3336 | 3 | 0.00 |
| 17/08/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 927 | 1 | 927 | 1 | 300.00 |
| 17/08/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 1013 | 1 | 1013 | 1 | 300.00 |
| 17/08/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 286 | 0 | 286 | 0 | 900.00 |
| 17/08/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 1599 | 2 | 1599 | 2 | 0.00 |
| 17/08/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 334 | 0 | 334 | 0 | 2,000.00 |
| 17/08/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 3563 | 4 | 3563 | 4 | 0.00 |
| 17/08/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 601 | 1 | 601 | 1 | 2,000.00 |
| 17/08/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 103 | 0 | 103 | 0 | 0.00 |
| 17/08/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 1142 | 1 | 1142 | 1 | 0.00 |
| 17/08/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 72 | 0 | 72 | 0 | 0.00 |
| 17/08/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 87 | 0 | 87 | 0 | 0.00 |
| 17/08/2011 | R207 On 02-February-12 | | | Bond Future | 7.94 | 96.1507 | 7.9350 | 96.1507 | 0.00 |
| 17/08/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 6163 | 6 | 6163 | 6 | 0.00 |
| 17/08/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 6393 | 6 | 6393 | 6 | 0.00 |
| 17/08/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 5936 | 6 | 5936 | 6 | 0.00 |
| 17/08/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 399 | 0 | 399 | 0 | 0.00 |
| 17/08/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 332 | 0 | 332 | 0 | 0.00 |
| 17/08/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 364 | 0 | 364 | 0 | 0.00 |
| 17/08/2011 | R207 On 03-May-12 | | | Bond Future | 8.02 | 97.5966 | 8.0160 | 97.5966 | 0.00 |
| 17/08/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 5055 | 5 | 5055 | 5 | 0.00 |
| 17/08/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 5250 | 5 | 5250 | 5 | 0.00 |
| 17/08/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4862 | 5 | 4862 | 5 | 0.00 |
| 17/08/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1188 | 1 | 1188 | 1 | 0.00 |
| 17/08/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1054 | 1 | 1054 | 1 | 0.00 |
| 17/08/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1119 | 1 | 1119 | 1 | 0.00 |
| 17/08/2011 | R207 On 02-August-12 | | | Bond Future | 8.11 | 95.4027 | 8.1060 | 95.4027 | 0.00 |
| 17/08/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4761 | 5 | 4761 | 5 | 0.00 |
| 17/08/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4577 | 4 | 4577 | 4 | 0.00 |
| 17/08/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4949 | 5 | 4949 | 5 | 0.00 |
| 17/08/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 1330 | 1 | 1330 | 1 | 0.00 |
| 17/08/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 1468 | 2 | 1468 | 2 | 0.00 |
| 17/08/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 1397 | 2 | 1397 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2011 | R208 On 03-November-11 | | | Bond Future | 7.90 | 92.7411 | 7.8960 | 92.7411 | 6,767.00 |
| 17/08/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 5248 | 5 | 5248 | 5 | 0.00 |
| 17/08/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 5518 | 5 | 5518 | 5 | 0.00 |
| 17/08/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 4979 | 5 | 4979 | 5 | 0.00 |
| 17/08/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 1532 | 1 | 1532 | 1 | 1,995.00 |
| 17/08/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 6064 | 6 | 6064 | 6 | 0.00 |
| 17/08/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 2504 | 2 | 2504 | 2 | 665.00 |
| 17/08/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 3431 | 3 | 3431 | 3 | 0.00 |
| 17/08/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 357 | 0 | 357 | 0 | 665.00 |
| 17/08/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 68 | 0 | 68 | 0 | 1,995.00 |
| 17/08/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 634 | 1 | 634 | 1 | 0.00 |
| 17/08/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 137 | 0 | 137 | 0 | 0.00 |
| 17/08/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 1196 | 1 | 1196 | 1 | 0.00 |
| 17/08/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 97 | 0 | 97 | 0 | 0.00 |
| 17/08/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 116 | 0 | 116 | 0 | 0.00 |
| 17/08/2011 | R208 On 02-February-12 | | | Bond Future | 7.96 | 94.1543 | 7.9600 | 94.1543 | 0.00 |
| 17/08/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 6487 | 6 | 6487 | 6 | 0.00 |
| 17/08/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 6245 | 6 | 6245 | 6 | 0.00 |
| 17/08/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 6731 | 6 | 6731 | 6 | 0.00 |
| 17/08/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 383 | 0 | 383 | 0 | 0.00 |
| 17/08/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 456 | 1 | 456 | 1 | 0.00 |
| 17/08/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 418 | 0 | 418 | 0 | 0.00 |
| 17/08/2011 | R208 On 03-May-12 | | | Bond Future | 8.03 | 92.1760 | 8.0320 | 92.1760 | 0.00 |
| 17/08/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 6430 | 6 | 6430 | 6 | 0.00 |
| 17/08/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 6210 | 6 | 6210 | 6 | 0.00 |
| 17/08/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 6652 | 6 | 6652 | 6 | 0.00 |
| 17/08/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 840 | 1 | 840 | 1 | 0.00 |
| 17/08/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 948 | 1 | 948 | 1 | 0.00 |
| 17/08/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 892 | 1 | 892 | 1 | 0.00 |
| 17/08/2011 | R208 On 02-August-12 | | | Bond Future | 8.11 | 93.5364 | 8.1110 | 93.5364 | 0.00 |
| 17/08/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 5126 | 5 | 5126 | 5 | 0.00 |
| 17/08/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5331 | 5 | 5331 | 5 | 0.00 |
| 17/08/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4927 | 5 | 4927 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 1587 | 2 | 1587 | 2 | 0.00 |
| 17/08/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 1439 | 2 | 1439 | 2 | 0.00 |
| 17/08/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1510 | 2 | 1510 | 2 | 0.00 |
| 17/08/2011 | R209 On 03-November-11 | | | Bond Future | 8.47 | 77.3270 | 8.4660 | 77.3270 | 1,316.00 |
| 17/08/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 3297 | 3 | 3297 | 3 | 0.00 |
| 17/08/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 3576 | 3 | 3576 | 3 | 0.00 |
| 17/08/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 3027 | 3 | 3027 | 3 | 0.00 |
| 17/08/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 1105 | 1 | 1105 | 1 | 0.00 |
| 17/08/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 856 | 1 | 856 | 1 | 0.00 |
| 17/08/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 975 | 1 | 975 | 1 | 0.00 |
| 17/08/2011 | R209 On 02-February-12 | | | Bond Future | 8.52 | 78.5077 | 8.5190 | 78.5077 | 0.00 |
| 17/08/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 5373 | 5 | 5373 | 5 | 0.00 |
| 17/08/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 5642 | 5 | 5642 | 5 | 0.00 |
| 17/08/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 5111 | 5 | 5111 | 5 | 0.00 |
| 17/08/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 1667 | 2 | 1667 | 2 | 0.00 |
| 17/08/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 1434 | 2 | 1434 | 2 | 0.00 |
| 17/08/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 1545 | 2 | 1545 | 2 | 0.00 |
| 17/08/2011 | R209 On 03-May-12 | | | Bond Future | 8.58 | 76.5437 | 8.5750 | 76.5437 | 0.00 |
| 17/08/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 5783 | 5 | 5783 | 5 | 0.00 |
| 17/08/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 6031 | 6 | 6031 | 6 | 0.00 |
| 17/08/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 5540 | 5 | 5540 | 5 | 0.00 |
| 17/08/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 2563 | 3 | 2563 | 3 | 0.00 |
| 17/08/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 2291 | 3 | 2291 | 3 | 0.00 |
| 17/08/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 2423 | 3 | 2423 | 3 | 0.00 |
| 17/08/2011 | R209 On 02-August-12 | | | Bond Future | 8.63 | 77.6748 | 8.6340 | 77.6748 | 0.00 |
| 17/08/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 7150 | 7 | 7150 | 7 | 0.00 |
| 17/08/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 6901 | 6 | 6901 | 6 | 0.00 |
| 17/08/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 7405 | 7 | 7405 | 7 | 0.00 |
| 17/08/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 2301 | 3 | 2301 | 3 | 0.00 |
| 17/08/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 2528 | 3 | 2528 | 3 | 0.00 |
| 17/08/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 2410 | 3 | 2410 | 3 | 0.00 |
| 17/08/2011 | R210 On 03-November-11 | | | Bond Future | 135.66 | 135.9963 | 135.6573 | 135.9963 | 600.00 |
| 17/08/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 4657 | 5 | 4657 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 4607 | 5 | 4607 | 5 | 0.00 |
| 17/08/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 4707 | 5 | 4707 | 5 | 0.00 |
| 17/08/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | R211 On 03-November-11 | | | Bond Future | 112.04 | 112.0218 | 112.0378 | 112.0218 | 529.00 |
| 17/08/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 110788 | 111 | 110788 | 111 | 0.00 |
| 17/08/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 110838 | 111 | 110838 | 111 | 0.00 |
| 17/08/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 110738 | 111 | 110738 | 111 | 0.00 |
| 17/08/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | R211 On 02-February-12 | | | Bond Future | 112.41 | 112.3895 | 112.4057 | 112.3895 | 0.00 |
| 17/08/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 1906 | 2 | 1906 | 2 | 0.00 |
| 17/08/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 1956 | 2 | 1956 | 2 | 0.00 |
| 17/08/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 1856 | 2 | 1856 | 2 | 0.00 |
| 17/08/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | R212 On 03-November-11 | | | Bond Future | 110.42 | 110.6444 | 110.4169 | 110.6444 | 2,667.00 |
| 17/08/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 107917 | 108 | 107917 | 108 | 0.00 |
| 17/08/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 107867 | 108 | 107867 | 108 | 0.00 |
| 17/08/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 107967 | 108 | 107967 | 108 | 0.00 |
| 17/08/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | R212 On 02-February-12 | | | Bond Future | 110.63 | 110.8606 | 110.6296 | 110.8606 | 0.00 |
| 17/08/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 2130 | 2 | 2130 | 2 | 0.00 |
| 17/08/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 2080 | 2 | 2080 | 2 | 0.00 |
| 17/08/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 2180 | 2 | 2180 | 2 | 0.00 |
| 17/08/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2011 | R213 On 03-November-11 | | | Bond Future | 8.46 | 86.9886 | 8.4570 | 86.9886 | 0.00 |
| 17/08/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 2426 | 2 | 2426 | 2 | 0.00 |
| 17/08/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 2829 | 2 | 2829 | 2 | 0.00 |
| 17/08/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 2019 | 1 | 2019 | 1 | 0.00 |
| 17/08/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | R213 On 02-February-12 | | | Bond Future | 8.52 | 88.3192 | 8.5170 | 88.3192 | 0.00 |
| 17/08/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 3894 | 3 | 3894 | 3 | 0.00 |
| 17/08/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 4282 | 4 | 4282 | 4 | 0.00 |
| 17/08/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 3503 | 3 | 3503 | 3 | 0.00 |
| 17/08/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | R213 On 03-May-12 | | | Bond Future | 8.58 | 86.1022 | 8.5780 | 86.1022 | 0.00 |
| 17/08/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 5280 | 5 | 5280 | 5 | 0.00 |
| 17/08/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 5653 | 5 | 5653 | 5 | 0.00 |
| 17/08/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 4904 | 4 | 4904 | 4 | 0.00 |
| 17/08/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | R213 On 02-August-12 | | | Bond Future | 8.64 | 87.3811 | 8.6420 | 87.3811 | 0.00 |
| 17/08/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 4736 | 4 | 4736 | 4 | 0.00 |
| 17/08/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 5107 | 5 | 5107 | 5 | 0.00 |
| 17/08/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 4361 | 4 | 4361 | 4 | 0.00 |
| 17/08/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |
| 17/08/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 27590 | 28 | 0.00 |
| 17/08/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26333 | 26 | 0.00 |
| 17/08/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 28834 | 29 | 0.00 |
| 17/08/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 17/08/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 17/08/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 17/08/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 17/08/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 17/08/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 17/08/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 17/08/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 17/08/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 17/08/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 18/08/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/08/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/08/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/08/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/08/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/08/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/08/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/08/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/08/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/08/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/08/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/08/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/08/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/08/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/08/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/08/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/08/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/08/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/08/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/08/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/08/2011 | AL7T On 03-November-11 | | | Index Future | 409.51 | 406.0390 | 409.5140 | 406.0390 | 16.00 |
| 18/08/2011 | AL7T On 02-February-12 | | | Index Future | 415.75 | 412.2210 | 415.7480 | 412.2210 | 0.00 |
| 18/08/2011 | ALBI On 03-November-11 | | | Index Future | 375.20 | 371.9560 | 375.2000 | 371.9560 | 1,358.00 |
| 18/08/2011 | ALBI On 02-February-12 | | | Index Future | 380.91 | 377.6190 | 380.9120 | 377.6190 | 0.00 |
| 18/08/2011 | C155 On 31-August-11 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/08/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/08/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/08/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/08/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/08/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/08/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/08/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/08/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/08/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/08/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/08/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/08/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 18/08/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/08/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/08/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/08/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/08/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/08/2011 | CAAD On 19-September-11 | | | Can-Do Future | 0.01 | 0.0121 | 0.0061 | 0.0121 | 22,388.00 |
| 18/08/2011 | CAAE On 19-September-11 | | | Can-Do Future | 0.27 | 0.2181 | 0.2714 | 0.2181 | 21,898.00 |
| 18/08/2011 | CAAG On 24-October-11 | | | Can-Do Future | 7.28 | 7.1430 | 7.2785 | 7.1430 | 0.00 |
| 18/08/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 605 | 0 | 605 | 0 | 0.00 |
| 18/08/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 562 | 0 | 562 | 0 | 0.00 |
| 18/08/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/08/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 373 | 0 | 373 | 0 | 14,286.00 |
| 18/08/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 180 | 0 | 180 | 0 | 6,757.00 |
| 18/08/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 302 | 0 | 302 | 0 | 0.00 |
| 18/08/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 21 | 0 | 21 | 0 | 0.00 |
| 18/08/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 95 | 0 | 95 | 0 | 0.00 |
| 18/08/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 34 | 0 | 34 | 0 | 0.00 |
| 18/08/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 27 | 0 | 27 | 0 | 0.00 |
| 18/08/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/08/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 18/08/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 18/08/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/08/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/08/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/08/2011 | GOVI On 03-November-11 | | | GOVI | 375.70 | 372.6180 | 375.7030 | 372.6180 | 162.00 |
| 18/08/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 187030 | 16 | 187030 | 16 | 0.00 |
| 18/08/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 186930 | 16 | 186930 | 16 | 0.00 |
| 18/08/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 187130 | 16 | 187130 | 16 | 0.00 |
| 18/08/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | GOVI On 02-February-12 | | | GOVI | 381.42 | 378.2900 | 381.4220 | 378.2900 | 0.00 |
| 18/08/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 124220 | 9 | 124220 | 9 | 0.00 |
| 18/08/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 124120 | 9 | 124120 | 9 | 0.00 |
| 18/08/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 124320 | 9 | 124320 | 9 | 0.00 |
| 18/08/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 18/08/2011 | IGOV On 03-November-11 | | | Index Future | 162.21 | 162.2010 | 162.2100 | 162.2010 | 79.00 |
| 18/08/2011 | IGOV On 02-February-12 | | | Index Future | 164.68 | 164.6700 | 164.6800 | 164.6700 | 0.00 |
| 18/08/2011 | ILBI On 02-February-12 | | | Index Future | 451.74 | 451.2980 | 451.7370 | 451.2980 | 29.00 |
| 18/08/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 18/08/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |

| Date | Contract Details | | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/08/2011 | J201 On | 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 18/08/2011 | J203 On | 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 18/08/2011 | J204 On | 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 18/08/2011 | J207 On | 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 18/08/2011 | JBAF On | 21-September-11 | | | Jibar Tradeable Future | 5.57 | 94.4300 | 5.5700 | 94.4300 | 17,600.00 |
| 18/08/2011 | JBAF On | 19-October-11 | | | Jibar Tradeable Future | 5.57 | 94.4300 | 5.5700 | 94.4300 | 400.00 |
| 18/08/2011 | JBAF On | 16-November-11 | | | Jibar Tradeable Future | 5.56 | 94.4300 | 5.5600 | 94.4300 | 1,000.00 |
| 18/08/2011 | JBAF On | 21-December-11 | | | Jibar Tradeable Future | 5.56 | 94.4300 | 5.5600 | 94.4300 | 5,541.00 |
| 18/08/2011 | JBAF On | 18-January-12 | | | Jibar Tradeable Future | 5.56 | 94.4300 | 5.5600 | 94.4300 | 0.00 |
| 18/08/2011 | JBAF On | 15-February-12 | | | Jibar Tradeable Future | 5.57 | 5.5800 | 5.5700 | 5.5800 | 0.00 |
| 18/08/2011 | JBAF On | 20-March-12 | | | Jibar Tradeable Future | 5.57 | 94.4200 | 5.5700 | 94.4200 | 1,340.00 |
| 18/08/2011 | JBAF On | 20-June-12 | | | Jibar Tradeable Future | 5.64 | 94.3600 | 5.6400 | 94.3600 | 2,890.00 |
| 18/08/2011 | JBAF On | 19-September-12 | | | Jibar Tradeable Future | 5.79 | 94.2100 | 5.7900 | 94.2100 | 45,210.00 |
| 18/08/2011 | JBAF On | 19-December-12 | | | Jibar Tradeable Future | 5.98 | 94.0100 | 5.9800 | 94.0100 | 490.00 |
| 18/08/2011 | JBAF On | 20-March-13 | | | Jibar Tradeable Future | 6.20 | 93.7900 | 6.2000 | 93.7900 | 540.00 |
| 18/08/2011 | JBAF On | 19-June-13 | | | Jibar Tradeable Future | 6.43 | 93.5600 | 6.4300 | 93.5600 | 1,250.00 |
| 18/08/2011 | JN02 On | 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 18/08/2011 | JN02 On | 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | JN02 On | 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 18/08/2011 | JN02 On | 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | JN02 On | 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 18/08/2011 | JN02 On | 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | JN02 On | 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | JN05 On | 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 18/08/2011 | JN05 On | 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | JN05 On | 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | JN05 On | 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 18/08/2011 | JN05 On | 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | JN05 On | 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 18/08/2011 | JN05 On | 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | JN10 On | 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 18/08/2011 | JN10 On | 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | JN10 On | 03-November-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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/08/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 18/08/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 18/08/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | OTH1 On 03-November-11 | | | Index Future | 372.07 | 367.9790 | 372.0650 | 367.9790 | 0.00 |
| 18/08/2011 | OTH1 On 02-February-12 | | | Index Future | 377.73 | 373.5810 | 377.7290 | 373.5810 | 0.00 |
| 18/08/2011 | R157 On 03-November-11 | | | Bond Future | 6.70 | 124.1924 | 6.7020 | 124.1924 | 16,176.00 |
| 18/08/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 5724 | 5 | 5724 | 5 | 0.00 |
| 18/08/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 5903 | 5 | 5903 | 5 | 0.00 |
| 18/08/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 5545 | 5 | 5545 | 5 | 0.00 |
| 18/08/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 446 | 0 | 446 | 0 | 1,200.00 |
| 18/08/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 1413 | 1 | 1413 | 1 | 400.00 |
| 18/08/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 1705 | 1 | 1705 | 1 | 0.00 |
| 18/08/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 3210 | 3 | 3210 | 3 | 0.00 |
| 18/08/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 32 | 0 | 32 | 0 | 1,200.00 |
| 18/08/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 200 | 0 | 200 | 0 | 400.00 |
| 18/08/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 284 | 0 | 284 | 0 | 0.00 |
| 18/08/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 18/08/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 1027 | 1 | 1027 | 1 | 0.00 |
| 18/08/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 18/08/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 18/08/2011 | R157 On 02-February-12 | | | Bond Future | 6.75 | 126.0826 | 6.7510 | 126.0826 | 0.00 |
| 18/08/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 6065 | 6 | 6065 | 6 | 0.00 |
| 18/08/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 6228 | 6 | 6228 | 6 | 0.00 |
| 18/08/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 5903 | 5 | 5903 | 5 | 0.00 |
| 18/08/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 40 | 0 | 40 | 0 | 0.00 |
| 18/08/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 32 | 0 | 32 | 0 | 0.00 |
| 18/08/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 35 | 0 | 35 | 0 | 0.00 |
| 18/08/2011 | R157 On 03-May-12 | | | Bond Future | 6.81 | 121.1677 | 6.8100 | 121.1677 | 0.00 |
| 18/08/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4832 | 4 | 4832 | 4 | 0.00 |
| 18/08/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4976 | 4 | 4976 | 4 | 0.00 |
| 18/08/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4688 | 4 | 4688 | 4 | 0.00 |
| 18/08/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 193 | 0 | 193 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/08/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 166 | 0 | 166 | 0 | 0.00 |
| 18/08/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 179 | 0 | 179 | 0 | 0.00 |
| 18/08/2011 | R157 On 02-August-12 | | | Bond Future | 6.89 | 122.9621 | 6.8850 | 122.9621 | 0.00 |
| 18/08/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3880 | 3 | 3880 | 3 | 0.00 |
| 18/08/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3760 | 3 | 3760 | 3 | 0.00 |
| 18/08/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4001 | 4 | 4001 | 4 | 0.00 |
| 18/08/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 498 | 1 | 498 | 1 | 0.00 |
| 18/08/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 552 | 1 | 552 | 1 | 0.00 |
| 18/08/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 525 | 1 | 525 | 1 | 0.00 |
| 18/08/2011 | R186 On 03-November-11 | | | Bond Future | 7.99 | 124.1836 | 7.9880 | 124.1836 | 25,308.00 |
| 18/08/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 9693 | 8 | 9693 | 8 | 0.00 |
| 18/08/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 10116 | 9 | 10116 | 9 | 0.00 |
| 18/08/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 9271 | 8 | 9271 | 8 | 0.00 |
| 18/08/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 7601 | 6 | 7601 | 6 | 5,600.00 |
| 18/08/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 2898 | 2 | 2898 | 2 | 1,275.00 |
| 18/08/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 10540 | 9 | 10540 | 9 | 0.00 |
| 18/08/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 4507 | 3 | 4507 | 3 | 425.00 |
| 18/08/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 5995 | 5 | 5995 | 5 | 0.00 |
| 18/08/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 544 | 1 | 544 | 1 | 425.00 |
| 18/08/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 91 | 0 | 91 | 0 | 1,275.00 |
| 18/08/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 955 | 1 | 955 | 1 | 0.00 |
| 18/08/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 1783 | 3 | 1783 | 3 | 0.00 |
| 18/08/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 154 | 0 | 154 | 0 | 0.00 |
| 18/08/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 296 | 1 | 296 | 1 | 0.00 |
| 18/08/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 109 | 0 | 109 | 0 | 0.00 |
| 18/08/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 130 | 0 | 130 | 0 | 0.00 |
| 18/08/2011 | R186 On 02-February-12 | | | Bond Future | 8.04 | 120.7789 | 8.0430 | 120.7789 | 2,501.00 |
| 18/08/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 9776 | 8 | 9776 | 8 | 0.00 |
| 18/08/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 9408 | 8 | 9408 | 8 | 0.00 |
| 18/08/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 10147 | 9 | 10147 | 9 | 0.00 |
| 18/08/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 779 | 1 | 779 | 1 | 0.00 |
| 18/08/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 923 | 1 | 923 | 1 | 0.00 |
| 18/08/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 848 | 1 | 848 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/08/2011 | R186 On 03-May-12 | | | Bond Future | 8.10 | 122.5918 | 8.1030 | 122.5918 | 0.00 |
| 18/08/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 9953 | 9 | 9953 | 9 | 0.00 |
| 18/08/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 9617 | 8 | 9617 | 8 | 0.00 |
| 18/08/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 10290 | 9 | 10290 | 9 | 0.00 |
| 18/08/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 1597 | 2 | 1597 | 2 | 0.00 |
| 18/08/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 1798 | 2 | 1798 | 2 | 0.00 |
| 18/08/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 1696 | 2 | 1696 | 2 | 0.00 |
| 18/08/2011 | R186 On 02-August-12 | | | Bond Future | 8.17 | 119.1207 | 8.1690 | 119.1207 | 0.00 |
| 18/08/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 8296 | 7 | 8296 | 7 | 0.00 |
| 18/08/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 8605 | 7 | 8605 | 7 | 0.00 |
| 18/08/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 7995 | 7 | 7995 | 7 | 0.00 |
| 18/08/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 3093 | 4 | 3093 | 4 | 0.00 |
| 18/08/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 2813 | 3 | 2813 | 3 | 0.00 |
| 18/08/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 2948 | 4 | 2948 | 4 | 0.00 |
| 18/08/2011 | R189 On 03-November-11 | | | Bond Future | 213.62 | 213.6111 | 213.6157 | 213.6111 | 0.00 |
| 18/08/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 1616 | 2 | 1616 | 2 | 0.00 |
| 18/08/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 1666 | 2 | 1666 | 2 | 0.00 |
| 18/08/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 1566 | 2 | 1566 | 2 | 0.00 |
| 18/08/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | R197 On 03-November-11 | | | Bond Future | 244.42 | 244.4003 | 244.4169 | 244.4003 | 183.00 |
| 18/08/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 5917 | 6 | 5917 | 6 | 0.00 |
| 18/08/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 5867 | 6 | 5867 | 6 | 0.00 |
| 18/08/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 5967 | 6 | 5967 | 6 | 0.00 |
| 18/08/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | R201 On 03-November-11 | | | Bond Future | 6.38 | 109.5376 | 6.3790 | 109.5376 | 1,348.00 |
| 18/08/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 4578 | 4 | 4578 | 4 | 0.00 |
| 18/08/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 4715 | 4 | 4715 | 4 | 0.00 |
| 18/08/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 4441 | 4 | 4441 | 4 | 0.00 |
| 18/08/2011 | R201 On 03-November-11 | 7.95 | Put | Bond 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/08/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | R201 On 02-February-12 | | | Bond Future | 6.40 | 106.7959 | 6.3990 | 106.7959 | 0.00 |
| 18/08/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 4833 | 4 | 4833 | 4 | 0.00 |
| 18/08/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 4959 | 5 | 4959 | 5 | 0.00 |
| 18/08/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4708 | 4 | 4708 | 4 | 0.00 |
| 18/08/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 18/08/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 18/08/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 18/08/2011 | R201 On 03-May-12 | | | Bond Future | 6.43 | 108.4018 | 6.4320 | 108.4018 | 0.00 |
| 18/08/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3320 | 3 | 3320 | 3 | 0.00 |
| 18/08/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3427 | 3 | 3427 | 3 | 0.00 |
| 18/08/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3213 | 3 | 3213 | 3 | 0.00 |
| 18/08/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 151 | 0 | 151 | 0 | 0.00 |
| 18/08/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 128 | 0 | 128 | 0 | 0.00 |
| 18/08/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 140 | 0 | 140 | 0 | 0.00 |
| 18/08/2011 | R201 On 02-August-12 | | | Bond Future | 6.48 | 105.5970 | 6.4820 | 105.5970 | 0.00 |
| 18/08/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2587 | 2 | 2587 | 2 | 0.00 |
| 18/08/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2497 | 2 | 2497 | 2 | 0.00 |
| 18/08/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2678 | 2 | 2678 | 2 | 0.00 |
| 18/08/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 325 | 0 | 325 | 0 | 0.00 |
| 18/08/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 362 | 0 | 362 | 0 | 0.00 |
| 18/08/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 343 | 0 | 343 | 0 | 0.00 |
| 18/08/2011 | R202 On 03-November-11 | | | Bond Future | 184.33 | 184.3128 | 184.3253 | 184.3128 | 24,816.00 |
| 18/08/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 183825 | 184 | 183825 | 184 | 0.00 |
| 18/08/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 183775 | 184 | 183775 | 184 | 0.00 |
| 18/08/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 183875 | 184 | 183875 | 184 | 0.00 |
| 18/08/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | R202 On 02-February-12 | | | Bond Future | 184.47 | 184.4541 | 184.4667 | 184.4541 | 0.00 |
| 18/08/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 7467 | 7 | 7467 | 7 | 0.00 |
| 18/08/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 7417 | 7 | 7417 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/08/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 7517 | 8 | 7517 | 8 | 0.00 |
| 18/08/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | R203 On 03-November-11 | | | Bond Future | 7.37 | 104.7371 | 7.3680 | 104.7371 | 2,133.00 |
| 18/08/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 5288 | 5 | 5288 | 5 | 0.00 |
| 18/08/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 5067 | 4 | 5067 | 4 | 0.00 |
| 18/08/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 5509 | 5 | 5509 | 5 | 0.00 |
| 18/08/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 18/08/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 24 | 0 | 24 | 0 | 0.00 |
| 18/08/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 18/08/2011 | R203 On 02-February-12 | | | Bond Future | 7.44 | 106.3323 | 7.4370 | 106.3323 | 0.00 |
| 18/08/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 6009 | 5 | 6009 | 5 | 0.00 |
| 18/08/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 5810 | 5 | 5810 | 5 | 0.00 |
| 18/08/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 6210 | 6 | 6210 | 6 | 0.00 |
| 18/08/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 146 | 0 | 146 | 0 | 0.00 |
| 18/08/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 176 | 0 | 176 | 0 | 0.00 |
| 18/08/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 160 | 0 | 160 | 0 | 0.00 |
| 18/08/2011 | R203 On 03-May-12 | | | Bond Future | 7.51 | 103.7682 | 7.5130 | 103.7682 | 0.00 |
| 18/08/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 5705 | 5 | 5705 | 5 | 0.00 |
| 18/08/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 5526 | 5 | 5526 | 5 | 0.00 |
| 18/08/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 5885 | 5 | 5885 | 5 | 0.00 |
| 18/08/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 374 | 0 | 374 | 0 | 0.00 |
| 18/08/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 430 | 1 | 430 | 1 | 0.00 |
| 18/08/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 401 | 1 | 401 | 1 | 0.00 |
| 18/08/2011 | R203 On 02-August-12 | | | Bond Future | 7.60 | 105.3049 | 7.6020 | 105.3049 | 0.00 |
| 18/08/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4491 | 4 | 4491 | 4 | 0.00 |
| 18/08/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4329 | 4 | 4329 | 4 | 0.00 |
| 18/08/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4654 | 4 | 4654 | 4 | 0.00 |
| 18/08/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 731 | 1 | 731 | 1 | 0.00 |
| 18/08/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 811 | 1 | 811 | 1 | 0.00 |
| 18/08/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 771 | 1 | 771 | 1 | 0.00 |
| 18/08/2011 | R204 On 03-November-11 | | | Bond Future | 7.58 | 104.5689 | 7.5820 | 104.5689 | 2,872.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/08/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 6205 | 5 | 6205 | 5 | 0.00 |
| 18/08/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 6455 | 6 | 6455 | 6 | 0.00 |
| 18/08/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 5956 | 5 | 5956 | 5 | 0.00 |
| 18/08/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 30 | 0 | 30 | 0 | 0.00 |
| 18/08/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 18/08/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 24 | 0 | 24 | 0 | 0.00 |
| 18/08/2011 | R204 On 02-February-12 | | | Bond Future | 7.65 | 102.1248 | 7.6490 | 102.1248 | 0.00 |
| 18/08/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 7058 | 6 | 7058 | 6 | 0.00 |
| 18/08/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 7286 | 7 | 7286 | 7 | 0.00 |
| 18/08/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 6832 | 6 | 6832 | 6 | 0.00 |
| 18/08/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 184 | 0 | 184 | 0 | 0.00 |
| 18/08/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 149 | 0 | 149 | 0 | 0.00 |
| 18/08/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 165 | 0 | 165 | 0 | 0.00 |
| 18/08/2011 | R204 On 03-May-12 | | | Bond Future | 7.73 | 103.6646 | 7.7250 | 103.6646 | 0.00 |
| 18/08/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 5806 | 5 | 5806 | 5 | 0.00 |
| 18/08/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 6004 | 5 | 6004 | 5 | 0.00 |
| 18/08/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 5610 | 5 | 5610 | 5 | 0.00 |
| 18/08/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 736 | 1 | 736 | 1 | 0.00 |
| 18/08/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 647 | 1 | 647 | 1 | 0.00 |
| 18/08/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 690 | 1 | 690 | 1 | 0.00 |
| 18/08/2011 | R204 On 02-August-12 | | | Bond Future | 7.81 | 101.1650 | 7.8110 | 101.1650 | 0.00 |
| 18/08/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4569 | 4 | 4569 | 4 | 0.00 |
| 18/08/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4748 | 4 | 4748 | 4 | 0.00 |
| 18/08/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4393 | 4 | 4393 | 4 | 0.00 |
| 18/08/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 1275 | 2 | 1275 | 2 | 0.00 |
| 18/08/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 1153 | 1 | 1153 | 1 | 0.00 |
| 18/08/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 1212 | 1 | 1212 | 1 | 0.00 |
| 18/08/2011 | R206 On 03-November-11 | | | Bond Future | 6.05 | 104.9673 | 6.0520 | 104.9673 | 12,577.00 |
| 18/08/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 3420 | 3 | 3420 | 3 | 0.00 |
| 18/08/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 3321 | 3 | 3321 | 3 | 0.00 |
| 18/08/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 3518 | 3 | 3518 | 3 | 0.00 |
| 18/08/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | R206 On 03-November-11 | 7.70 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/08/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | R206 On 02-February-12 | | | Bond Future | 6.03 | 102.8007 | 6.0330 | 102.8007 | 0.00 |
| 18/08/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3533 | 3 | 3533 | 3 | 0.00 |
| 18/08/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3446 | 3 | 3446 | 3 | 0.00 |
| 18/08/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3620 | 3 | 3620 | 3 | 0.00 |
| 18/08/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 18/08/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 18/08/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 18/08/2011 | R206 On 03-May-12 | | | Bond Future | 6.03 | 104.3459 | 6.0290 | 104.3459 | 0.00 |
| 18/08/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2415 | 2 | 2415 | 2 | 0.00 |
| 18/08/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2343 | 2 | 2343 | 2 | 0.00 |
| 18/08/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2487 | 2 | 2487 | 2 | 0.00 |
| 18/08/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 80 | 0 | 80 | 0 | 0.00 |
| 18/08/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 92 | 0 | 92 | 0 | 0.00 |
| 18/08/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 86 | 0 | 86 | 0 | 0.00 |
| 18/08/2011 | R206 On 02-August-12 | | | Bond Future | 6.04 | 102.1270 | 6.0370 | 102.1270 | 0.00 |
| 18/08/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1811 | 2 | 1811 | 2 | 0.00 |
| 18/08/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1753 | 1 | 1753 | 1 | 0.00 |
| 18/08/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1870 | 2 | 1870 | 2 | 0.00 |
| 18/08/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 151 | 0 | 151 | 0 | 0.00 |
| 18/08/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 169 | 0 | 169 | 0 | 0.00 |
| 18/08/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 160 | 0 | 160 | 0 | 0.00 |
| 18/08/2011 | R207 On 03-November-11 | | | Bond Future | 7.72 | 98.6083 | 7.7190 | 98.6083 | 7,549.00 |
| 18/08/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 5878 | 5 | 5878 | 5 | 0.00 |
| 18/08/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 6142 | 5 | 6142 | 5 | 0.00 |
| 18/08/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 5616 | 5 | 5616 | 5 | 0.00 |
| 18/08/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 1838 | 1 | 1838 | 1 | 2,000.00 |
| 18/08/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 2874 | 2 | 2874 | 2 | 0.00 |
| 18/08/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 3822 | 3 | 3822 | 3 | 0.00 |
| 18/08/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 347 | 0 | 347 | 0 | 900.00 |
| 18/08/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 2029 | 2 | 2029 | 2 | 0.00 |
| 18/08/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 4071 | 3 | 4071 | 3 | 0.00 |
| 18/08/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 1324 | 1 | 1324 | 1 | 300.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/08/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 682 | 1 | 682 | 1 | 300.00 |
| 18/08/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 167 | 0 | 167 | 0 | 900.00 |
| 18/08/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 1142 | 2 | 1142 | 2 | 0.00 |
| 18/08/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 198 | 0 | 198 | 0 | 2,000.00 |
| 18/08/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 2851 | 4 | 2851 | 4 | 0.00 |
| 18/08/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 380 | 1 | 380 | 1 | 2,000.00 |
| 18/08/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 56 | 0 | 56 | 0 | 0.00 |
| 18/08/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 781 | 1 | 781 | 1 | 0.00 |
| 18/08/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 37 | 0 | 37 | 0 | 0.00 |
| 18/08/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 45 | 0 | 45 | 0 | 0.00 |
| 18/08/2011 | R207 On 02-February-12 | | | Bond Future | 7.78 | 96.4727 | 7.7830 | 96.4727 | 0.00 |
| 18/08/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 6927 | 6 | 6927 | 6 | 0.00 |
| 18/08/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 7165 | 6 | 7165 | 6 | 0.00 |
| 18/08/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 6691 | 6 | 6691 | 6 | 0.00 |
| 18/08/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 288 | 0 | 288 | 0 | 0.00 |
| 18/08/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 239 | 0 | 239 | 0 | 0.00 |
| 18/08/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 262 | 0 | 262 | 0 | 0.00 |
| 18/08/2011 | R207 On 03-May-12 | | | Bond Future | 7.86 | 97.9207 | 7.8570 | 97.9207 | 0.00 |
| 18/08/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 5717 | 5 | 5717 | 5 | 0.00 |
| 18/08/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 5923 | 5 | 5923 | 5 | 0.00 |
| 18/08/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 5513 | 5 | 5513 | 5 | 0.00 |
| 18/08/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 959 | 1 | 959 | 1 | 0.00 |
| 18/08/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 846 | 1 | 846 | 1 | 0.00 |
| 18/08/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 901 | 1 | 901 | 1 | 0.00 |
| 18/08/2011 | R207 On 02-August-12 | | | Bond Future | 7.94 | 95.7332 | 7.9400 | 95.7332 | 0.00 |
| 18/08/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 5401 | 5 | 5401 | 5 | 0.00 |
| 18/08/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 5599 | 5 | 5599 | 5 | 0.00 |
| 18/08/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 5206 | 5 | 5206 | 5 | 0.00 |
| 18/08/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 1205 | 1 | 1205 | 1 | 0.00 |
| 18/08/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 1088 | 1 | 1088 | 1 | 0.00 |
| 18/08/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 1145 | 1 | 1145 | 1 | 0.00 |
| 18/08/2011 | R208 On 03-November-11 | | | Bond Future | 7.75 | 93.2069 | 7.7510 | 93.2069 | 6,767.00 |
| 18/08/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 6104 | 5 | 6104 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/08/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 6382 | 6 | 6382 | 6 | 0.00 |
| 18/08/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 5826 | 5 | 5826 | 5 | 0.00 |
| 18/08/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 2068 | 2 | 2068 | 2 | 1,995.00 |
| 18/08/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 6940 | 6 | 6940 | 6 | 0.00 |
| 18/08/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 3184 | 3 | 3184 | 3 | 665.00 |
| 18/08/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 4198 | 3 | 4198 | 3 | 0.00 |
| 18/08/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 215 | 0 | 215 | 0 | 665.00 |
| 18/08/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 35 | 0 | 35 | 0 | 1,995.00 |
| 18/08/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 405 | 1 | 405 | 1 | 0.00 |
| 18/08/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 75 | 0 | 75 | 0 | 0.00 |
| 18/08/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 823 | 1 | 823 | 1 | 0.00 |
| 18/08/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 52 | 0 | 52 | 0 | 0.00 |
| 18/08/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 63 | 0 | 63 | 0 | 0.00 |
| 18/08/2011 | R208 On 02-February-12 | | | Bond Future | 7.81 | 94.6280 | 7.8100 | 94.6280 | 0.00 |
| 18/08/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 7293 | 6 | 7293 | 6 | 0.00 |
| 18/08/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 7042 | 6 | 7042 | 6 | 0.00 |
| 18/08/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 7545 | 7 | 7545 | 7 | 0.00 |
| 18/08/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 278 | 0 | 278 | 0 | 0.00 |
| 18/08/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 333 | 0 | 333 | 0 | 0.00 |
| 18/08/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 304 | 0 | 304 | 0 | 0.00 |
| 18/08/2011 | R208 On 03-May-12 | | | Bond Future | 7.88 | 92.6504 | 7.8750 | 92.6504 | 0.00 |
| 18/08/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 7188 | 6 | 7188 | 6 | 0.00 |
| 18/08/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 6959 | 6 | 6959 | 6 | 0.00 |
| 18/08/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 7419 | 7 | 7419 | 7 | 0.00 |
| 18/08/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 667 | 1 | 667 | 1 | 0.00 |
| 18/08/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 757 | 1 | 757 | 1 | 0.00 |
| 18/08/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 710 | 1 | 710 | 1 | 0.00 |
| 18/08/2011 | R208 On 02-August-12 | | | Bond Future | 7.95 | 94.0223 | 7.9480 | 94.0223 | 0.00 |
| 18/08/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 5810 | 5 | 5810 | 5 | 0.00 |
| 18/08/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5599 | 5 | 5599 | 5 | 0.00 |
| 18/08/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 6025 | 5 | 6025 | 5 | 0.00 |
| 18/08/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 1181 | 1 | 1181 | 1 | 0.00 |
| 18/08/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 1307 | 2 | 1307 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/08/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1241 | 2 | 1241 | 2 | 0.00 |
| 18/08/2011 | R209 On 03-November-11 | | | Bond Future | 8.30 | 77.9430 | 8.3020 | 77.9430 | 1,316.00 |
| 18/08/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 4324 | 3 | 4324 | 3 | 0.00 |
| 18/08/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 4640 | 4 | 4640 | 4 | 0.00 |
| 18/08/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 4016 | 3 | 4016 | 3 | 0.00 |
| 18/08/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 701 | 1 | 701 | 1 | 0.00 |
| 18/08/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 527 | 1 | 527 | 1 | 0.00 |
| 18/08/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 608 | 1 | 608 | 1 | 0.00 |
| 18/08/2011 | R209 On 02-February-12 | | | Bond Future | 8.35 | 79.1254 | 8.3500 | 79.1254 | 0.00 |
| 18/08/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 6413 | 5 | 6413 | 5 | 0.00 |
| 18/08/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 6703 | 6 | 6703 | 6 | 0.00 |
| 18/08/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 6126 | 5 | 6126 | 5 | 0.00 |
| 18/08/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 1261 | 2 | 1261 | 2 | 0.00 |
| 18/08/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 1074 | 1 | 1074 | 1 | 0.00 |
| 18/08/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 1164 | 2 | 1164 | 2 | 0.00 |
| 18/08/2011 | R209 On 03-May-12 | | | Bond Future | 8.40 | 77.1705 | 8.4020 | 77.1705 | 0.00 |
| 18/08/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 6762 | 6 | 6762 | 6 | 0.00 |
| 18/08/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 7029 | 6 | 7029 | 6 | 0.00 |
| 18/08/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 6498 | 6 | 6498 | 6 | 0.00 |
| 18/08/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 2082 | 3 | 2082 | 3 | 0.00 |
| 18/08/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 1850 | 2 | 1850 | 2 | 0.00 |
| 18/08/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 1963 | 2 | 1963 | 2 | 0.00 |
| 18/08/2011 | R209 On 02-August-12 | | | Bond Future | 8.46 | 78.3183 | 8.4570 | 78.3183 | 0.00 |
| 18/08/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 8184 | 7 | 8184 | 7 | 0.00 |
| 18/08/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 8455 | 7 | 8455 | 7 | 0.00 |
| 18/08/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 7919 | 7 | 7919 | 7 | 0.00 |
| 18/08/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 2091 | 3 | 2091 | 3 | 0.00 |
| 18/08/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 1896 | 2 | 1896 | 2 | 0.00 |
| 18/08/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 1989 | 2 | 1989 | 2 | 0.00 |
| 18/08/2011 | R210 On 03-November-11 | | | Bond Future | 135.67 | 135.6573 | 135.6668 | 135.6573 | 600.00 |
| 18/08/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 4667 | 5 | 4667 | 5 | 0.00 |
| 18/08/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 4717 | 5 | 4717 | 5 | 0.00 |
| 18/08/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 4617 | 5 | 4617 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/08/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | R211 On 03-November-11 | | | Bond Future | 112.04 | 112.0378 | 112.0431 | 112.0378 | 529.00 |
| 18/08/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 110793 | 111 | 110793 | 111 | 0.00 |
| 18/08/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 110743 | 111 | 110743 | 111 | 0.00 |
| 18/08/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 110843 | 111 | 110843 | 111 | 0.00 |
| 18/08/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | R211 On 02-February-12 | | | Bond Future | 112.41 | 112.4057 | 112.4110 | 112.4057 | 0.00 |
| 18/08/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 1911 | 2 | 1911 | 2 | 0.00 |
| 18/08/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 1861 | 2 | 1861 | 2 | 0.00 |
| 18/08/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 1961 | 2 | 1961 | 2 | 0.00 |
| 18/08/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | R212 On 03-November-11 | | | Bond Future | 110.42 | 110.4169 | 110.4244 | 110.4169 | 2,667.00 |
| 18/08/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 107924 | 108 | 107924 | 108 | 0.00 |
| 18/08/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 107874 | 108 | 107874 | 108 | 0.00 |
| 18/08/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 107974 | 108 | 107974 | 108 | 0.00 |
| 18/08/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | R212 On 02-February-12 | | | Bond Future | 110.64 | 110.6296 | 110.6371 | 110.6296 | 0.00 |
| 18/08/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 2137 | 2 | 2137 | 2 | 0.00 |
| 18/08/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 2187 | 2 | 2187 | 2 | 0.00 |
| 18/08/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 2087 | 2 | 2087 | 2 | 0.00 |
| 18/08/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | R213 On 03-November-11 | | | Bond Future | 8.29 | 87.5692 | 8.2870 | 87.5692 | 0.00 |
| 18/08/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 3881 | 2 | 3881 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/08/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 4285 | 3 | 4285 | 3 | 0.00 |
| 18/08/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 3475 | 2 | 3475 | 2 | 0.00 |
| 18/08/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | R213 On 02-February-12 | | | Bond Future | 8.34 | 88.9088 | 8.3430 | 88.9088 | 0.00 |
| 18/08/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 5365 | 4 | 5365 | 4 | 0.00 |
| 18/08/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 4974 | 4 | 4974 | 4 | 0.00 |
| 18/08/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 5753 | 4 | 5753 | 4 | 0.00 |
| 18/08/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | R213 On 03-May-12 | | | Bond Future | 8.40 | 86.7005 | 8.3990 | 86.7005 | 0.00 |
| 18/08/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 6774 | 5 | 6774 | 5 | 0.00 |
| 18/08/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 7147 | 6 | 7147 | 6 | 0.00 |
| 18/08/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 6398 | 5 | 6398 | 5 | 0.00 |
| 18/08/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | R213 On 02-August-12 | | | Bond Future | 8.46 | 87.9875 | 8.4580 | 87.9875 | 0.00 |
| 18/08/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 6251 | 5 | 6251 | 5 | 0.00 |
| 18/08/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 6623 | 5 | 6623 | 5 | 0.00 |
| 18/08/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 5877 | 4 | 5877 | 4 | 0.00 |
| 18/08/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |
| 18/08/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 27590 | 28 | 0.00 |
| 18/08/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 28834 | 29 | 0.00 |
| 18/08/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26333 | 26 | 0.00 |
| 18/08/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/08/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 18/08/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 18/08/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 18/08/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 18/08/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 18/08/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 18/08/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 18/08/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 18/08/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/08/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 18/08/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 19/08/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/08/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/08/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/08/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/08/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/08/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/08/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/08/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/08/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/08/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/08/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/08/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/08/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/08/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/08/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/08/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/08/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/08/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/08/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/08/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/08/2011 | AL7T On 03-November-11 | | | Index Future | 411.15 | 409.5140 | 411.1540 | 409.5140 | 16.00 |
| 19/08/2011 | AL7T On 02-February-12 | | | Index Future | 417.41 | 415.7480 | 417.4130 | 415.7480 | 0.00 |
| 19/08/2011 | ALBI On 03-November-11 | | | Index Future | 376.50 | 375.2000 | 376.4990 | 375.2000 | 1,351.00 |
| 19/08/2011 | ALBI On 02-February-12 | | | Index Future | 382.23 | 380.9120 | 382.2310 | 380.9120 | 0.00 |
| 19/08/2011 | C155 On 31-August-11 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/08/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/08/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/08/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/08/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/08/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/08/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/08/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/08/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/08/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/08/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/08/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/08/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 19/08/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/08/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/08/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/08/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/08/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/08/2011 | CAAD On 19-September-11 | | | Can-Do Future | 0.01 | 0.0061 | 0.0076 | 0.0061 | 22,388.00 |
| 19/08/2011 | CAAE On 19-September-11 | | | Can-Do Future | 0.26 | 0.2714 | 0.2563 | 0.2714 | 21,898.00 |
| 19/08/2011 | CAAG On 24-October-11 | | | Can-Do Future | 7.24 | 7.2785 | 7.2360 | 7.2785 | 0.00 |
| 19/08/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 569 | 1 | 569 | 1 | 0.00 |
| 19/08/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 528 | 1 | 528 | 1 | 0.00 |
| 19/08/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 612 | 1 | 612 | 1 | 0.00 |
| 19/08/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 349 | 0 | 349 | 0 | 14,286.00 |
| 19/08/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 170 | 0 | 170 | 0 | 6,757.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/08/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 334 | 0 | 334 | 0 | 0.00 |
| 19/08/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 26 | 0 | 26 | 0 | 0.00 |
| 19/08/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 113 | 0 | 113 | 0 | 0.00 |
| 19/08/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 42 | 0 | 42 | 0 | 0.00 |
| 19/08/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 33 | 0 | 33 | 0 | 0.00 |
| 19/08/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/08/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 19/08/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 19/08/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/08/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/08/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/08/2011 | GOVI On 03-November-11 | | | GOVI | 376.94 | 375.7030 | 376.9350 | 375.7030 | 162.00 |
| 19/08/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 199350 | 19 | 199350 | 19 | 0.00 |
| 19/08/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 199250 | 19 | 199250 | 19 | 0.00 |
| 19/08/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 199450 | 19 | 199450 | 19 | 0.00 |
| 19/08/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | GOVI On 02-February-12 | | | GOVI | 382.67 | 381.4220 | 382.6730 | 381.4220 | 0.00 |
| 19/08/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 136730 | 12 | 136730 | 12 | 0.00 |
| 19/08/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 136630 | 12 | 136630 | 12 | 0.00 |
| 19/08/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 136830 | 12 | 136830 | 12 | 0.00 |
| 19/08/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 19/08/2011 | IGOV On 03-November-11 | | | Index Future | 162.66 | 162.2100 | 162.6620 | 162.2100 | 79.00 |
| 19/08/2011 | IGOV On 02-February-12 | | | Index Future | 165.14 | 164.6800 | 165.1380 | 164.6800 | 0.00 |
| 19/08/2011 | ILBI On 02-February-12 | | | Index Future | 451.76 | 451.7370 | 451.7630 | 451.7370 | 29.00 |
| 19/08/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 19/08/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 19/08/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 19/08/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/08/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 19/08/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 19/08/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.56 | 94.4300 | 5.5600 | 94.4300 | 17,600.00 |
| 19/08/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.52 | 94.4300 | 5.5200 | 94.4300 | 400.00 |
| 19/08/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.44 | 94.4400 | 5.4400 | 94.4400 | 1,000.00 |
| 19/08/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.43 | 94.4400 | 5.4300 | 94.4400 | 5,541.00 |
| 19/08/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.43 | 94.4400 | 5.4300 | 94.4400 | 0.00 |
| 19/08/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.42 | 94.4300 | 5.4200 | 94.4300 | 0.00 |
| 19/08/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.42 | 94.4300 | 5.4200 | 94.4300 | 1,340.00 |
| 19/08/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.47 | 94.3600 | 5.4700 | 94.3600 | 2,890.00 |
| 19/08/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.62 | 94.2100 | 5.6200 | 94.2100 | 45,210.00 |
| 19/08/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.82 | 94.0200 | 5.8200 | 94.0200 | 1,490.00 |
| 19/08/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.05 | 93.8000 | 6.0500 | 93.8000 | 540.00 |
| 19/08/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.26 | 93.5700 | 6.2600 | 93.5700 | 1,250.00 |
| 19/08/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 19/08/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 19/08/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 19/08/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 19/08/2011 | JN05 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 19/08/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 19/08/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 19/08/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 19/08/2011 | JN10 On 03-November-11 | 7.25 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/08/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 19/08/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | OTH1 On 03-November-11 | | | Index Future | 373.71 | 372.0650 | 373.7130 | 372.0650 | 0.00 |
| 19/08/2011 | OTH1 On 02-February-12 | | | Index Future | 379.40 | 377.7290 | 379.4020 | 377.7290 | 0.00 |
| 19/08/2011 | R157 On 03-November-11 | | | Bond Future | 6.67 | 124.7244 | 6.6700 | 124.7244 | 16,176.00 |
| 19/08/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 5846 | 6 | 5846 | 6 | 0.00 |
| 19/08/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 6025 | 6 | 6025 | 6 | 0.00 |
| 19/08/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 5666 | 6 | 5666 | 6 | 0.00 |
| 19/08/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 489 | 0 | 489 | 0 | 1,200.00 |
| 19/08/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 3326 | 3 | 3326 | 3 | 0.00 |
| 19/08/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 1500 | 1 | 1500 | 1 | 400.00 |
| 19/08/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 1801 | 2 | 1801 | 2 | 0.00 |
| 19/08/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 174 | 0 | 174 | 0 | 400.00 |
| 19/08/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 26 | 0 | 26 | 0 | 1,200.00 |
| 19/08/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 249 | 0 | 249 | 0 | 0.00 |
| 19/08/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 948 | 1 | 948 | 1 | 0.00 |
| 19/08/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 19/08/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 19/08/2011 | R157 On 02-February-12 | | | Bond Future | 6.72 | 126.6223 | 6.7160 | 126.6223 | 0.00 |
| 19/08/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 6186 | 6 | 6186 | 6 | 0.00 |
| 19/08/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 6023 | 6 | 6023 | 6 | 0.00 |
| 19/08/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 6349 | 6 | 6349 | 6 | 0.00 |
| 19/08/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 28 | 0 | 28 | 0 | 0.00 |
| 19/08/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 36 | 0 | 36 | 0 | 0.00 |
| 19/08/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 32 | 0 | 32 | 0 | 0.00 |
| 19/08/2011 | R157 On 03-May-12 | | | Bond Future | 6.77 | 121.7160 | 6.7720 | 121.7160 | 0.00 |
| 19/08/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4944 | 5 | 4944 | 5 | 0.00 |
| 19/08/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 5089 | 5 | 5089 | 5 | 0.00 |
| 19/08/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4800 | 5 | 4800 | 5 | 0.00 |
| 19/08/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 179 | 0 | 179 | 0 | 0.00 |
| 19/08/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 153 | 0 | 153 | 0 | 0.00 |
| 19/08/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 165 | 0 | 165 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/08/2011 | R157 On 02-August-12 | | | Bond Future | 6.84 | 123.5182 | 6.8430 | 123.5182 | 0.00 |
| 19/08/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3981 | 4 | 3981 | 4 | 0.00 |
| 19/08/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4103 | 4 | 4103 | 4 | 0.00 |
| 19/08/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3860 | 4 | 3860 | 4 | 0.00 |
| 19/08/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 524 | 1 | 524 | 1 | 0.00 |
| 19/08/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 471 | 0 | 471 | 0 | 0.00 |
| 19/08/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 497 | 1 | 497 | 1 | 0.00 |
| 19/08/2011 | R186 On 03-November-11 | | | Bond Future | 7.94 | 125.8214 | 7.9360 | 125.8214 | 25,270.00 |
| 19/08/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 10188 | 10 | 10188 | 10 | 0.00 |
| 19/08/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 10615 | 10 | 10615 | 10 | 0.00 |
| 19/08/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 9762 | 9 | 9762 | 9 | 0.00 |
| 19/08/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 8069 | 8 | 8069 | 8 | 5,600.00 |
| 19/08/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 3199 | 3 | 3199 | 3 | 1,275.00 |
| 19/08/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 4888 | 5 | 4888 | 5 | 425.00 |
| 19/08/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 6427 | 6 | 6427 | 6 | 0.00 |
| 19/08/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 11043 | 11 | 11043 | 11 | 0.00 |
| 19/08/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 72 | 0 | 72 | 0 | 1,275.00 |
| 19/08/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 454 | 1 | 454 | 1 | 425.00 |
| 19/08/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 813 | 1 | 813 | 1 | 0.00 |
| 19/08/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 1561 | 2 | 1561 | 2 | 0.00 |
| 19/08/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 122 | 0 | 122 | 0 | 0.00 |
| 19/08/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 241 | 0 | 241 | 0 | 0.00 |
| 19/08/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 85 | 0 | 85 | 0 | 0.00 |
| 19/08/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 102 | 0 | 102 | 0 | 0.00 |
| 19/08/2011 | R186 On 02-February-12 | | | Bond Future | 7.99 | 122.4477 | 7.9900 | 122.4477 | 2,501.00 |
| 19/08/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 10213 | 10 | 10213 | 10 | 0.00 |
| 19/08/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 10590 | 10 | 10590 | 10 | 0.00 |
| 19/08/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 9839 | 9 | 9839 | 9 | 0.00 |
| 19/08/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 829 | 1 | 829 | 1 | 0.00 |
| 19/08/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 698 | 1 | 698 | 1 | 0.00 |
| 19/08/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 761 | 1 | 761 | 1 | 0.00 |
| 19/08/2011 | R186 On 03-May-12 | | | Bond Future | 8.05 | 124.2889 | 8.0480 | 124.2889 | 0.00 |
| 19/08/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 10362 | 10 | 10362 | 10 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/08/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 10021 | 10 | 10021 | 10 | 0.00 |
| 19/08/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 10706 | 10 | 10706 | 10 | 0.00 |
| 19/08/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 1479 | 2 | 1479 | 2 | 0.00 |
| 19/08/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 1668 | 2 | 1668 | 2 | 0.00 |
| 19/08/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 1571 | 2 | 1571 | 2 | 0.00 |
| 19/08/2011 | R186 On 02-August-12 | | | Bond Future | 8.11 | 120.8340 | 8.1120 | 120.8340 | 0.00 |
| 19/08/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 8663 | 8 | 8663 | 8 | 0.00 |
| 19/08/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 8355 | 8 | 8355 | 8 | 0.00 |
| 19/08/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 8979 | 9 | 8979 | 9 | 0.00 |
| 19/08/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 2643 | 3 | 2643 | 3 | 0.00 |
| 19/08/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 2909 | 3 | 2909 | 3 | 0.00 |
| 19/08/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 2771 | 3 | 2771 | 3 | 0.00 |
| 19/08/2011 | R189 On 03-November-11 | | | Bond Future | 213.79 | 213.6157 | 213.7866 | 213.6157 | 0.00 |
| 19/08/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 1787 | 2 | 1787 | 2 | 0.00 |
| 19/08/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 1737 | 2 | 1737 | 2 | 0.00 |
| 19/08/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 1837 | 2 | 1837 | 2 | 0.00 |
| 19/08/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | R197 On 03-November-11 | | | Bond Future | 244.78 | 244.4169 | 244.7781 | 244.4169 | 183.00 |
| 19/08/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 6278 | 6 | 6278 | 6 | 0.00 |
| 19/08/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 6328 | 6 | 6328 | 6 | 0.00 |
| 19/08/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 6228 | 6 | 6228 | 6 | 0.00 |
| 19/08/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | R201 On 03-November-11 | | | Bond Future | 6.34 | 109.9428 | 6.3400 | 109.9428 | 1,348.00 |
| 19/08/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 4691 | 5 | 4691 | 5 | 0.00 |
| 19/08/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 4554 | 4 | 4554 | 4 | 0.00 |
| 19/08/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 4828 | 5 | 4828 | 5 | 0.00 |
| 19/08/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 19/08/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/08/2011 | R201 On 02-February-12 | | | Bond Future | 6.36 | 107.2080 | 6.3570 | 107.2080 | 0.00 |
| 19/08/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 4945 | 5 | 4945 | 5 | 0.00 |
| 19/08/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4819 | 5 | 4819 | 5 | 0.00 |
| 19/08/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 5070 | 5 | 5070 | 5 | 0.00 |
| 19/08/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 19/08/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 19/08/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 19/08/2011 | R201 On 03-May-12 | | | Bond Future | 6.39 | 108.8190 | 6.3850 | 108.8190 | 0.00 |
| 19/08/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3422 | 3 | 3422 | 3 | 0.00 |
| 19/08/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3531 | 3 | 3531 | 3 | 0.00 |
| 19/08/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3314 | 3 | 3314 | 3 | 0.00 |
| 19/08/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 136 | 0 | 136 | 0 | 0.00 |
| 19/08/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 117 | 0 | 117 | 0 | 0.00 |
| 19/08/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 126 | 0 | 126 | 0 | 0.00 |
| 19/08/2011 | R201 On 02-August-12 | | | Bond Future | 6.43 | 106.0228 | 6.4300 | 106.0228 | 0.00 |
| 19/08/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2679 | 3 | 2679 | 3 | 0.00 |
| 19/08/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2771 | 3 | 2771 | 3 | 0.00 |
| 19/08/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2587 | 2 | 2587 | 2 | 0.00 |
| 19/08/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 335 | 0 | 335 | 0 | 0.00 |
| 19/08/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 302 | 0 | 302 | 0 | 0.00 |
| 19/08/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 319 | 0 | 319 | 0 | 0.00 |
| 19/08/2011 | R202 On 03-November-11 | | | Bond Future | 184.93 | 184.3253 | 184.9317 | 184.3253 | 24,816.00 |
| 19/08/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 184432 | 184 | 184432 | 184 | 0.00 |
| 19/08/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 184382 | 184 | 184382 | 184 | 0.00 |
| 19/08/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 184482 | 184 | 184482 | 184 | 0.00 |
| 19/08/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | R202 On 02-February-12 | | | Bond Future | 185.08 | 184.4667 | 185.0822 | 184.4667 | 0.00 |
| 19/08/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 8082 | 7 | 8082 | 7 | 0.00 |
| 19/08/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 8132 | 8 | 8132 | 8 | 0.00 |
| 19/08/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 8032 | 7 | 8032 | 7 | 0.00 |
| 19/08/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/08/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | R203 On 03-November-11 | | | Bond Future | 7.30 | 105.3404 | 7.3040 | 105.3404 | 2,133.00 |
| 19/08/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 5590 | 5 | 5590 | 5 | 0.00 |
| 19/08/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 5812 | 6 | 5812 | 6 | 0.00 |
| 19/08/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 5368 | 5 | 5368 | 5 | 0.00 |
| 19/08/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 19/08/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 19/08/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 19/08/2011 | R203 On 02-February-12 | | | Bond Future | 7.37 | 106.9441 | 7.3690 | 106.9441 | 0.00 |
| 19/08/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 6298 | 6 | 6298 | 6 | 0.00 |
| 19/08/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 6502 | 6 | 6502 | 6 | 0.00 |
| 19/08/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 6097 | 6 | 6097 | 6 | 0.00 |
| 19/08/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 148 | 0 | 148 | 0 | 0.00 |
| 19/08/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 123 | 0 | 123 | 0 | 0.00 |
| 19/08/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 134 | 0 | 134 | 0 | 0.00 |
| 19/08/2011 | R203 On 03-May-12 | | | Bond Future | 7.44 | 104.3948 | 7.4430 | 104.3948 | 0.00 |
| 19/08/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 5970 | 6 | 5970 | 6 | 0.00 |
| 19/08/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 5788 | 6 | 5788 | 6 | 0.00 |
| 19/08/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 6153 | 6 | 6153 | 6 | 0.00 |
| 19/08/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 331 | 0 | 331 | 0 | 0.00 |
| 19/08/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 381 | 0 | 381 | 0 | 0.00 |
| 19/08/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 356 | 0 | 356 | 0 | 0.00 |
| 19/08/2011 | R203 On 02-August-12 | | | Bond Future | 7.53 | 105.9382 | 7.5270 | 105.9382 | 0.00 |
| 19/08/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4735 | 4 | 4735 | 4 | 0.00 |
| 19/08/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4902 | 5 | 4902 | 5 | 0.00 |
| 19/08/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4570 | 4 | 4570 | 4 | 0.00 |
| 19/08/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 734 | 1 | 734 | 1 | 0.00 |
| 19/08/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 661 | 1 | 661 | 1 | 0.00 |
| 19/08/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 696 | 1 | 696 | 1 | 0.00 |
| 19/08/2011 | R204 On 03-November-11 | | | Bond Future | 7.49 | 105.3137 | 7.4930 | 105.3137 | 2,872.00 |
| 19/08/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 6687 | 6 | 6687 | 6 | 0.00 |
| 19/08/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 6436 | 6 | 6436 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/08/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 6938 | 6 | 6938 | 6 | 0.00 |
| 19/08/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 19/08/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 19/08/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 19/08/2011 | R204 On 02-February-12 | | | Bond Future | 7.56 | 102.8833 | 7.5560 | 102.8833 | 0.00 |
| 19/08/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 7521 | 7 | 7521 | 7 | 0.00 |
| 19/08/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 7291 | 7 | 7291 | 7 | 0.00 |
| 19/08/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 7751 | 7 | 7751 | 7 | 0.00 |
| 19/08/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 117 | 0 | 117 | 0 | 0.00 |
| 19/08/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 146 | 0 | 146 | 0 | 0.00 |
| 19/08/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 131 | 0 | 131 | 0 | 0.00 |
| 19/08/2011 | R204 On 03-May-12 | | | Bond Future | 7.63 | 104.4289 | 7.6270 | 104.4289 | 0.00 |
| 19/08/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 6217 | 6 | 6217 | 6 | 0.00 |
| 19/08/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 6420 | 6 | 6420 | 6 | 0.00 |
| 19/08/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 6016 | 6 | 6016 | 6 | 0.00 |
| 19/08/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 636 | 1 | 636 | 1 | 0.00 |
| 19/08/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 557 | 1 | 557 | 1 | 0.00 |
| 19/08/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 595 | 1 | 595 | 1 | 0.00 |
| 19/08/2011 | R204 On 02-August-12 | | | Bond Future | 7.71 | 101.9474 | 7.7080 | 101.9474 | 0.00 |
| 19/08/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4938 | 5 | 4938 | 5 | 0.00 |
| 19/08/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4757 | 4 | 4757 | 4 | 0.00 |
| 19/08/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 5123 | 5 | 5123 | 5 | 0.00 |
| 19/08/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 1013 | 1 | 1013 | 1 | 0.00 |
| 19/08/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 1125 | 1 | 1125 | 1 | 0.00 |
| 19/08/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 1067 | 1 | 1067 | 1 | 0.00 |
| 19/08/2011 | R206 On 03-November-11 | | | Bond Future | 6.02 | 105.2733 | 6.0190 | 105.2733 | 12,577.00 |
| 19/08/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 3488 | 3 | 3488 | 3 | 0.00 |
| 19/08/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 3586 | 4 | 3586 | 4 | 0.00 |
| 19/08/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 3389 | 3 | 3389 | 3 | 0.00 |
| 19/08/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 19/08/2011 | R206 On 02-February-12 | | | Bond Future | 6.00 | 103.1119 | 5.9950 | 103.1119 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/08/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3602 | 4 | 3602 | 4 | 0.00 |
| 19/08/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3689 | 4 | 3689 | 4 | 0.00 |
| 19/08/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3515 | 3 | 3515 | 3 | 0.00 |
| 19/08/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 19/08/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 19/08/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 19/08/2011 | R206 On 03-May-12 | | | Bond Future | 5.99 | 104.6620 | 5.9850 | 104.6620 | 0.00 |
| 19/08/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2478 | 2 | 2478 | 2 | 0.00 |
| 19/08/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2406 | 2 | 2406 | 2 | 0.00 |
| 19/08/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2551 | 2 | 2551 | 2 | 0.00 |
| 19/08/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 73 | 0 | 73 | 0 | 0.00 |
| 19/08/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 84 | 0 | 84 | 0 | 0.00 |
| 19/08/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 78 | 0 | 78 | 0 | 0.00 |
| 19/08/2011 | R206 On 02-August-12 | | | Bond Future | 5.99 | 102.4485 | 5.9850 | 102.4485 | 0.00 |
| 19/08/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1871 | 2 | 1871 | 2 | 0.00 |
| 19/08/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1930 | 2 | 1930 | 2 | 0.00 |
| 19/08/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1812 | 2 | 1812 | 2 | 0.00 |
| 19/08/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 156 | 0 | 156 | 0 | 0.00 |
| 19/08/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 140 | 0 | 140 | 0 | 0.00 |
| 19/08/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 148 | 0 | 148 | 0 | 0.00 |
| 19/08/2011 | R207 On 03-November-11 | | | Bond Future | 7.66 | 99.4622 | 7.6610 | 99.4622 | 7,549.00 |
| 19/08/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 6208 | 6 | 6208 | 6 | 0.00 |
| 19/08/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 6474 | 6 | 6474 | 6 | 0.00 |
| 19/08/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 5943 | 6 | 5943 | 6 | 0.00 |
| 19/08/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 2056 | 2 | 2056 | 2 | 2,000.00 |
| 19/08/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 3144 | 3 | 3144 | 3 | 0.00 |
| 19/08/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 4122 | 4 | 4122 | 4 | 0.00 |
| 19/08/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 418 | 0 | 418 | 0 | 900.00 |
| 19/08/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 1505 | 1 | 1505 | 1 | 300.00 |
| 19/08/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 2259 | 2 | 2259 | 2 | 0.00 |
| 19/08/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 4376 | 4 | 4376 | 4 | 0.00 |
| 19/08/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 131 | 0 | 131 | 0 | 900.00 |
| 19/08/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 570 | 1 | 570 | 1 | 300.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/08/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 981 | 1 | 981 | 1 | 0.00 |
| 19/08/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 156 | 0 | 156 | 0 | 2,000.00 |
| 19/08/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 2580 | 3 | 2580 | 3 | 0.00 |
| 19/08/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 308 | 0 | 308 | 0 | 2,000.00 |
| 19/08/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 41 | 0 | 41 | 0 | 0.00 |
| 19/08/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 657 | 1 | 657 | 1 | 0.00 |
| 19/08/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 28 | 0 | 28 | 0 | 0.00 |
| 19/08/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 33 | 0 | 33 | 0 | 0.00 |
| 19/08/2011 | R207 On 02-February-12 | | | Bond Future | 7.72 | 97.3381 | 7.7230 | 97.3381 | 0.00 |
| 19/08/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 7237 | 7 | 7237 | 7 | 0.00 |
| 19/08/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 6998 | 7 | 6998 | 7 | 0.00 |
| 19/08/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 7477 | 7 | 7477 | 7 | 0.00 |
| 19/08/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 206 | 0 | 206 | 0 | 0.00 |
| 19/08/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 251 | 0 | 251 | 0 | 0.00 |
| 19/08/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 228 | 0 | 228 | 0 | 0.00 |
| 19/08/2011 | R207 On 03-May-12 | | | Bond Future | 7.79 | 98.8009 | 7.7940 | 98.8009 | 0.00 |
| 19/08/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 5989 | 6 | 5989 | 6 | 0.00 |
| 19/08/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 6199 | 6 | 6199 | 6 | 0.00 |
| 19/08/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 5781 | 6 | 5781 | 6 | 0.00 |
| 19/08/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 875 | 1 | 875 | 1 | 0.00 |
| 19/08/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 771 | 1 | 771 | 1 | 0.00 |
| 19/08/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 821 | 1 | 821 | 1 | 0.00 |
| 19/08/2011 | R207 On 02-August-12 | | | Bond Future | 7.87 | 96.6252 | 7.8740 | 96.6252 | 0.00 |
| 19/08/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 5666 | 5 | 5666 | 5 | 0.00 |
| 19/08/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 5467 | 5 | 5467 | 5 | 0.00 |
| 19/08/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 5868 | 6 | 5868 | 6 | 0.00 |
| 19/08/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 999 | 1 | 999 | 1 | 0.00 |
| 19/08/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 1109 | 1 | 1109 | 1 | 0.00 |
| 19/08/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 1052 | 1 | 1052 | 1 | 0.00 |
| 19/08/2011 | R208 On 03-November-11 | | | Bond Future | 7.69 | 94.1159 | 7.6880 | 94.1159 | 6,767.00 |
| 19/08/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 6486 | 6 | 6486 | 6 | 0.00 |
| 19/08/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 6767 | 6 | 6767 | 6 | 0.00 |
| 19/08/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 6205 | 6 | 6205 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/08/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 2327 | 2 | 2327 | 2 | 1,995.00 |
| 19/08/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 3502 | 3 | 3502 | 3 | 665.00 |
| 19/08/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 4548 | 4 | 4548 | 4 | 0.00 |
| 19/08/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 7329 | 7 | 7329 | 7 | 0.00 |
| 19/08/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 26 | 0 | 26 | 0 | 1,995.00 |
| 19/08/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 167 | 0 | 167 | 0 | 665.00 |
| 19/08/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 325 | 0 | 325 | 0 | 0.00 |
| 19/08/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 56 | 0 | 56 | 0 | 0.00 |
| 19/08/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 684 | 1 | 684 | 1 | 0.00 |
| 19/08/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 38 | 0 | 38 | 0 | 0.00 |
| 19/08/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 46 | 0 | 46 | 0 | 0.00 |
| 19/08/2011 | R208 On 02-February-12 | | | Bond Future | 7.75 | 95.5475 | 7.7450 | 95.5475 | 0.00 |
| 19/08/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 7652 | 7 | 7652 | 7 | 0.00 |
| 19/08/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 7907 | 8 | 7907 | 8 | 0.00 |
| 19/08/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 7398 | 7 | 7398 | 7 | 0.00 |
| 19/08/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 287 | 0 | 287 | 0 | 0.00 |
| 19/08/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 237 | 0 | 237 | 0 | 0.00 |
| 19/08/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 261 | 0 | 261 | 0 | 0.00 |
| 19/08/2011 | R208 On 03-May-12 | | | Bond Future | 7.81 | 93.5904 | 7.8080 | 93.5904 | 0.00 |
| 19/08/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 7522 | 7 | 7522 | 7 | 0.00 |
| 19/08/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 7289 | 7 | 7289 | 7 | 0.00 |
| 19/08/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 7757 | 7 | 7757 | 7 | 0.00 |
| 19/08/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 600 | 1 | 600 | 1 | 0.00 |
| 19/08/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 682 | 1 | 682 | 1 | 0.00 |
| 19/08/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 639 | 1 | 639 | 1 | 0.00 |
| 19/08/2011 | R208 On 02-August-12 | | | Bond Future | 7.88 | 94.9746 | 7.8780 | 94.9746 | 0.00 |
| 19/08/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 6116 | 6 | 6116 | 6 | 0.00 |
| 19/08/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 6336 | 6 | 6336 | 6 | 0.00 |
| 19/08/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5901 | 6 | 5901 | 6 | 0.00 |
| 19/08/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 1196 | 1 | 1196 | 1 | 0.00 |
| 19/08/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 1079 | 1 | 1079 | 1 | 0.00 |
| 19/08/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1135 | 1 | 1135 | 1 | 0.00 |
| 19/08/2011 | R209 On 03-November-11 | | | Bond Future | 8.24 | 79.3366 | 8.2350 | 79.3366 | 1,316.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/08/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 4783 | 4 | 4783 | 4 | 0.00 |
| 19/08/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 4461 | 4 | 4461 | 4 | 0.00 |
| 19/08/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 5112 | 5 | 5112 | 5 | 0.00 |
| 19/08/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 418 | 1 | 418 | 1 | 0.00 |
| 19/08/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 565 | 1 | 565 | 1 | 0.00 |
| 19/08/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 486 | 1 | 486 | 1 | 0.00 |
| 19/08/2011 | R209 On 02-February-12 | | | Bond Future | 8.28 | 80.5464 | 8.2820 | 80.5464 | 0.00 |
| 19/08/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 6858 | 6 | 6858 | 6 | 0.00 |
| 19/08/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 6563 | 6 | 6563 | 6 | 0.00 |
| 19/08/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 7157 | 7 | 7157 | 7 | 0.00 |
| 19/08/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 944 | 1 | 944 | 1 | 0.00 |
| 19/08/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 1114 | 1 | 1114 | 1 | 0.00 |
| 19/08/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 1026 | 1 | 1026 | 1 | 0.00 |
| 19/08/2011 | R209 On 03-May-12 | | | Bond Future | 8.33 | 78.6090 | 8.3310 | 78.6090 | 0.00 |
| 19/08/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 7189 | 7 | 7189 | 7 | 0.00 |
| 19/08/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 7465 | 7 | 7465 | 7 | 0.00 |
| 19/08/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 6918 | 6 | 6918 | 6 | 0.00 |
| 19/08/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 1899 | 2 | 1899 | 2 | 0.00 |
| 19/08/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 1684 | 2 | 1684 | 2 | 0.00 |
| 19/08/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 1787 | 2 | 1787 | 2 | 0.00 |
| 19/08/2011 | R209 On 02-August-12 | | | Bond Future | 8.39 | 79.7732 | 8.3850 | 79.7732 | 0.00 |
| 19/08/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 8629 | 8 | 8629 | 8 | 0.00 |
| 19/08/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 8357 | 8 | 8357 | 8 | 0.00 |
| 19/08/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 8906 | 8 | 8906 | 8 | 0.00 |
| 19/08/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 1742 | 2 | 1742 | 2 | 0.00 |
| 19/08/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 1924 | 2 | 1924 | 2 | 0.00 |
| 19/08/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 1829 | 2 | 1829 | 2 | 0.00 |
| 19/08/2011 | R210 On 03-November-11 | | | Bond Future | 136.78 | 135.6668 | 136.7817 | 135.6668 | 600.00 |
| 19/08/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 5782 | 5 | 5782 | 5 | 0.00 |
| 19/08/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 5732 | 5 | 5732 | 5 | 0.00 |
| 19/08/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 5832 | 5 | 5832 | 5 | 0.00 |
| 19/08/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/08/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | R211 On 03-November-11 | | | Bond Future | 112.48 | 112.0431 | 112.4759 | 112.0431 | 529.00 |
| 19/08/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 111226 | 111 | 111226 | 111 | 0.00 |
| 19/08/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 111276 | 111 | 111276 | 111 | 0.00 |
| 19/08/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 111176 | 111 | 111176 | 111 | 0.00 |
| 19/08/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | R211 On 02-February-12 | | | Bond Future | 112.85 | 112.4110 | 112.8504 | 112.4110 | 0.00 |
| 19/08/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 2350 | 2 | 2350 | 2 | 0.00 |
| 19/08/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 2400 | 2 | 2400 | 2 | 0.00 |
| 19/08/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 2300 | 2 | 2300 | 2 | 0.00 |
| 19/08/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | R212 On 03-November-11 | | | Bond Future | 110.93 | 110.4244 | 110.9328 | 110.4244 | 2,667.00 |
| 19/08/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 108433 | 108 | 108433 | 108 | 0.00 |
| 19/08/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 108383 | 108 | 108383 | 108 | 0.00 |
| 19/08/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 108483 | 108 | 108483 | 108 | 0.00 |
| 19/08/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | R212 On 02-February-12 | | | Bond Future | 111.15 | 110.6371 | 111.1532 | 110.6371 | 0.00 |
| 19/08/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 2653 | 2 | 2653 | 2 | 0.00 |
| 19/08/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 2603 | 2 | 2603 | 2 | 0.00 |
| 19/08/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 2703 | 2 | 2703 | 2 | 0.00 |
| 19/08/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | R213 On 03-November-11 | | | Bond Future | 8.23 | 89.0250 | 8.2250 | 89.0250 | 0.00 |
| 19/08/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 4421 | 4 | 4421 | 4 | 0.00 |
| 19/08/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 4825 | 4 | 4825 | 4 | 0.00 |
| 19/08/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 4015 | 3 | 4015 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/08/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | R213 On 02-February-12 | | | Bond Future | 8.28 | 90.3795 | 8.2790 | 90.3795 | 0.00 |
| 19/08/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 5915 | 5 | 5915 | 5 | 0.00 |
| 19/08/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 6303 | 6 | 6303 | 6 | 0.00 |
| 19/08/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 5524 | 5 | 5524 | 5 | 0.00 |
| 19/08/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | R213 On 03-May-12 | | | Bond Future | 8.33 | 88.1944 | 8.3330 | 88.1944 | 0.00 |
| 19/08/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 7334 | 7 | 7334 | 7 | 0.00 |
| 19/08/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 7707 | 7 | 7707 | 7 | 0.00 |
| 19/08/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 6958 | 6 | 6958 | 6 | 0.00 |
| 19/08/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | R213 On 02-August-12 | | | Bond Future | 8.39 | 89.5028 | 8.3910 | 89.5028 | 0.00 |
| 19/08/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 6813 | 6 | 6813 | 6 | 0.00 |
| 19/08/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 7184 | 7 | 7184 | 7 | 0.00 |
| 19/08/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 6438 | 6 | 6438 | 6 | 0.00 |
| 19/08/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |
| 19/08/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 27590 | 28 | 0.00 |
| 19/08/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26333 | 26 | 0.00 |
| 19/08/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 28834 | 29 | 0.00 |
| 19/08/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 19/08/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1226 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/08/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 19/08/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 19/08/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 19/08/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 19/08/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 19/08/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 19/08/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/08/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 19/08/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 22/08/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/08/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/08/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/08/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/08/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/08/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/08/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/08/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/08/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/08/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/08/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/08/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/08/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/08/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/08/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/08/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/08/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/08/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/08/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/08/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/08/2011 | AL7T On 03-November-11 | | | Index Future | 412.59 | 411.1540 | 412.5870 | 411.1540 | 16.00 |
| 22/08/2011 | AL7T On 02-February-12 | | | Index Future | 418.87 | 417.4130 | 418.8670 | 417.4130 | 0.00 |
| 22/08/2011 | ALBI On 03-November-11 | | | Index Future | 377.21 | 376.4990 | 377.2090 | 376.4990 | 1,328.00 |
| 22/08/2011 | ALBI On 02-February-12 | | | Index Future | 382.95 | 382.2310 | 382.9510 | 382.2310 | 0.00 |
| 22/08/2011 | C155 On 31-August-11 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/08/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/08/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/08/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/08/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/08/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/08/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/08/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/08/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/08/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/08/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/08/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/08/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 22/08/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/08/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/08/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/08/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/08/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/08/2011 | CAAD On 19-September-11 | | | Can-Do Future | 0.01 | 0.0076 | 0.0050 | 0.0076 | 22,388.00 |
| 22/08/2011 | CAAE On 19-September-11 | | | Can-Do Future | 0.28 | 0.2563 | 0.2835 | 0.2563 | 21,898.00 |
| 22/08/2011 | CAAG On 24-October-11 | | | Can-Do Future | 7.28 | 7.2360 | 7.2779 | 7.2360 | 0.00 |
| 22/08/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 601 | 1 | 601 | 1 | 0.00 |
| 22/08/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 558 | 1 | 558 | 1 | 0.00 |
| 22/08/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 646 | 1 | 646 | 1 | 0.00 |
| 22/08/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 368 | 0 | 368 | 0 | 14,286.00 |
| 22/08/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 178 | 0 | 178 | 0 | 6,757.00 |
| 22/08/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 300 | 0 | 300 | 0 | 0.00 |
| 22/08/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 18 | 0 | 18 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/08/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 90 | 0 | 90 | 0 | 0.00 |
| 22/08/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 30 | 0 | 30 | 0 | 0.00 |
| 22/08/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 23 | 0 | 23 | 0 | 0.00 |
| 22/08/2011 | CAAI On 26-August-11 | | | Can-Do Future | 7.21 | 7.1000 | 7.2146 | 7.1000 | 0.00 |
| 22/08/2011 | CAAI On 26-August-11 | 7.10 | Call | Can-Do Future | 135 | 0 | 135 | 0 | 0.00 |
| 22/08/2011 | CAAI On 26-August-11 | 7.05 | Call | Can-Do Future | 176 | 0 | 176 | 0 | 0.00 |
| 22/08/2011 | CAAI On 26-August-11 | 7.15 | Call | Can-Do Future | 99 | 0 | 99 | 0 | 0.00 |
| 22/08/2011 | CAAI On 26-August-11 | 7.15 | Put | Can-Do Future | 34 | 0 | 34 | 0 | 0.00 |
| 22/08/2011 | CAAI On 26-August-11 | 7.05 | Put | Can-Do Future | 11 | 0 | 11 | 0 | 25,000.00 |
| 22/08/2011 | CAAI On 26-August-11 | 7.10 | Put | Can-Do Future | 20 | 0 | 20 | 0 | 0.00 |
| 22/08/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/08/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 22/08/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 22/08/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/08/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/08/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/08/2011 | GOVI On 03-November-11 | | | GOVI | 377.73 | 376.9350 | 377.7330 | 376.9350 | 162.00 |
| 22/08/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 207330 | 20 | 207330 | 20 | 0.00 |
| 22/08/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 207230 | 20 | 207230 | 20 | 0.00 |
| 22/08/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 207430 | 20 | 207430 | 20 | 0.00 |
| 22/08/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | GOVI On 02-February-12 | | | GOVI | 383.48 | 382.6730 | 383.4820 | 382.6730 | 0.00 |
| 22/08/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 144820 | 14 | 144820 | 14 | 0.00 |
| 22/08/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 144720 | 14 | 144720 | 14 | 0.00 |
| 22/08/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 144920 | 14 | 144920 | 14 | 0.00 |
| 22/08/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 22/08/2011 | IGOV On 03-November-11 | | | Index Future | 162.85 | 162.6620 | 162.8480 | 162.6620 | 79.00 |
| 22/08/2011 | IGOV On 02-February-12 | | | Index Future | 165.33 | 165.1380 | 165.3270 | 165.1380 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/08/2011 | ILBI On 02-February-12 | | | Index Future | 454.25 | 451.7630 | 454.2520 | 451.7630 | 29.00 |
| 22/08/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 22/08/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 22/08/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 22/08/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 22/08/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 22/08/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 22/08/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.55 | 94.4400 | 5.5500 | 94.4400 | 17,600.00 |
| 22/08/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.52 | 94.4800 | 5.5200 | 94.4800 | 400.00 |
| 22/08/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.42 | 94.5600 | 5.4200 | 94.5600 | 1,000.00 |
| 22/08/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.40 | 94.5700 | 5.4000 | 94.5700 | 5,541.00 |
| 22/08/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.39 | 94.5700 | 5.3900 | 94.5700 | 0.00 |
| 22/08/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.40 | 94.5800 | 5.4000 | 94.5800 | 0.00 |
| 22/08/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.40 | 94.5800 | 5.4000 | 94.5800 | 1,340.00 |
| 22/08/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.40 | 94.5300 | 5.4000 | 94.5300 | 2,890.00 |
| 22/08/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.48 | 94.3800 | 5.4800 | 94.3800 | 45,210.00 |
| 22/08/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.65 | 94.1800 | 5.6500 | 94.1800 | 1,490.00 |
| 22/08/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.88 | 93.9500 | 5.8800 | 93.9500 | 1,290.00 |
| 22/08/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.11 | 93.7400 | 6.1100 | 93.7400 | 1,250.00 |
| 22/08/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 22/08/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 22/08/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 22/08/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 22/08/2011 | JN05 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 22/08/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 22/08/2011 | JN05 On 03-November-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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/08/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 22/08/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 22/08/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 22/08/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | OTH1 On 03-November-11 | | | Index Future | 373.96 | 373.7130 | 373.9580 | 373.7130 | 0.00 |
| 22/08/2011 | OTH1 On 02-February-12 | | | Index Future | 379.65 | 379.4020 | 379.6500 | 379.4020 | 0.00 |
| 22/08/2011 | R157 On 03-November-11 | | | Bond Future | 6.58 | 124.8464 | 6.5840 | 124.8464 | 16,176.00 |
| 22/08/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 6174 | 6 | 6174 | 6 | 0.00 |
| 22/08/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 6353 | 6 | 6353 | 6 | 0.00 |
| 22/08/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 5995 | 6 | 5995 | 6 | 0.00 |
| 22/08/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 618 | 0 | 618 | 0 | 1,200.00 |
| 22/08/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 3643 | 3 | 3643 | 3 | 0.00 |
| 22/08/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 1751 | 2 | 1751 | 2 | 400.00 |
| 22/08/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 2071 | 2 | 2071 | 2 | 0.00 |
| 22/08/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 116 | 0 | 116 | 0 | 400.00 |
| 22/08/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 14 | 0 | 14 | 0 | 1,200.00 |
| 22/08/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 171 | 0 | 171 | 0 | 0.00 |
| 22/08/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 22/08/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 748 | 1 | 748 | 1 | 0.00 |
| 22/08/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R157 On 02-February-12 | | | Bond Future | 6.62 | 126.7470 | 6.6230 | 126.7470 | 0.00 |
| 22/08/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 6509 | 6 | 6509 | 6 | 0.00 |
| 22/08/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 6345 | 6 | 6345 | 6 | 0.00 |
| 22/08/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 6673 | 6 | 6673 | 6 | 0.00 |
| 22/08/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 22/08/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 26 | 0 | 26 | 0 | 0.00 |
| 22/08/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 23 | 0 | 23 | 0 | 0.00 |
| 22/08/2011 | R157 On 03-May-12 | | | Bond Future | 6.67 | 121.8420 | 6.6700 | 121.8420 | 0.00 |
| 22/08/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 5251 | 5 | 5251 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/08/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 5104 | 5 | 5104 | 5 | 0.00 |
| 22/08/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 5398 | 5 | 5398 | 5 | 0.00 |
| 22/08/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 123 | 0 | 123 | 0 | 0.00 |
| 22/08/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 144 | 0 | 144 | 0 | 0.00 |
| 22/08/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 133 | 0 | 133 | 0 | 0.00 |
| 22/08/2011 | R157 On 02-August-12 | | | Bond Future | 6.73 | 123.6471 | 6.7310 | 123.6471 | 0.00 |
| 22/08/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4254 | 4 | 4254 | 4 | 0.00 |
| 22/08/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4380 | 4 | 4380 | 4 | 0.00 |
| 22/08/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 4130 | 4 | 4130 | 4 | 0.00 |
| 22/08/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 449 | 1 | 449 | 1 | 0.00 |
| 22/08/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 404 | 0 | 404 | 0 | 0.00 |
| 22/08/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 425 | 0 | 425 | 0 | 0.00 |
| 22/08/2011 | R186 On 03-November-11 | | | Bond Future | 7.95 | 126.3442 | 7.9460 | 126.3442 | 25,090.00 |
| 22/08/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 10081 | 10 | 10081 | 10 | 0.00 |
| 22/08/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 10509 | 11 | 10509 | 11 | 0.00 |
| 22/08/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 9654 | 10 | 9654 | 10 | 0.00 |
| 22/08/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 7958 | 8 | 7958 | 8 | 5,600.00 |
| 22/08/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 3093 | 3 | 3093 | 3 | 1,275.00 |
| 22/08/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 4775 | 5 | 4775 | 5 | 425.00 |
| 22/08/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 6314 | 6 | 6314 | 6 | 0.00 |
| 22/08/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 10937 | 11 | 10937 | 11 | 0.00 |
| 22/08/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 66 | 0 | 66 | 0 | 1,275.00 |
| 22/08/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 441 | 0 | 441 | 0 | 425.00 |
| 22/08/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 801 | 1 | 801 | 1 | 0.00 |
| 22/08/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 1556 | 2 | 1556 | 2 | 0.00 |
| 22/08/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 115 | 0 | 115 | 0 | 0.00 |
| 22/08/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 231 | 0 | 231 | 0 | 0.00 |
| 22/08/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 80 | 0 | 80 | 0 | 0.00 |
| 22/08/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 96 | 0 | 96 | 0 | 0.00 |
| 22/08/2011 | R186 On 02-February-12 | | | Bond Future | 8.00 | 122.9717 | 8.0000 | 122.9717 | 2,501.00 |
| 22/08/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 10108 | 10 | 10108 | 10 | 0.00 |
| 22/08/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 10485 | 11 | 10485 | 11 | 0.00 |
| 22/08/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 9735 | 10 | 9735 | 10 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/08/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 825 | 1 | 825 | 1 | 0.00 |
| 22/08/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 692 | 1 | 692 | 1 | 0.00 |
| 22/08/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 755 | 1 | 755 | 1 | 0.00 |
| 22/08/2011 | R186 On 03-May-12 | | | Bond Future | 8.06 | 124.8233 | 8.0580 | 124.8233 | 0.00 |
| 22/08/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 10265 | 10 | 10265 | 10 | 0.00 |
| 22/08/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 10608 | 11 | 10608 | 11 | 0.00 |
| 22/08/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 9924 | 10 | 9924 | 10 | 0.00 |
| 22/08/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 1668 | 2 | 1668 | 2 | 0.00 |
| 22/08/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 1478 | 1 | 1478 | 1 | 0.00 |
| 22/08/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 1571 | 2 | 1571 | 2 | 0.00 |
| 22/08/2011 | R186 On 02-August-12 | | | Bond Future | 8.12 | 121.3779 | 8.1220 | 121.3779 | 0.00 |
| 22/08/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 8576 | 9 | 8576 | 9 | 0.00 |
| 22/08/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 8269 | 8 | 8269 | 8 | 0.00 |
| 22/08/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 8891 | 9 | 8891 | 9 | 0.00 |
| 22/08/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 2650 | 3 | 2650 | 3 | 0.00 |
| 22/08/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 2919 | 3 | 2919 | 3 | 0.00 |
| 22/08/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 2779 | 3 | 2779 | 3 | 0.00 |
| 22/08/2011 | R189 On 03-November-11 | | | Bond Future | 213.96 | 213.7866 | 213.9568 | 213.7866 | 0.00 |
| 22/08/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 1957 | 2 | 1957 | 2 | 0.00 |
| 22/08/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 1907 | 2 | 1907 | 2 | 0.00 |
| 22/08/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 2007 | 2 | 2007 | 2 | 0.00 |
| 22/08/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R197 On 03-November-11 | | | Bond Future | 245.14 | 244.7781 | 245.1394 | 244.7781 | 183.00 |
| 22/08/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 6639 | 6 | 6639 | 6 | 0.00 |
| 22/08/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 6689 | 6 | 6689 | 6 | 0.00 |
| 22/08/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 6589 | 6 | 6589 | 6 | 0.00 |
| 22/08/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R201 On 03-November-11 | | | Bond Future | 6.24 | 110.0561 | 6.2380 | 110.0561 | 1,348.00 |
| 22/08/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 4988 | 5 | 4988 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/08/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 4850 | 5 | 4850 | 5 | 0.00 |
| 22/08/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 5125 | 5 | 5125 | 5 | 0.00 |
| 22/08/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R201 On 02-February-12 | | | Bond Future | 6.25 | 107.3207 | 6.2450 | 107.3207 | 0.00 |
| 22/08/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 5243 | 5 | 5243 | 5 | 0.00 |
| 22/08/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 5117 | 5 | 5117 | 5 | 0.00 |
| 22/08/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 5368 | 5 | 5368 | 5 | 0.00 |
| 22/08/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 22/08/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 22/08/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 22/08/2011 | R201 On 03-May-12 | | | Bond Future | 6.26 | 108.9346 | 6.2610 | 108.9346 | 0.00 |
| 22/08/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3698 | 3 | 3698 | 3 | 0.00 |
| 22/08/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3588 | 3 | 3588 | 3 | 0.00 |
| 22/08/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3809 | 4 | 3809 | 4 | 0.00 |
| 22/08/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 89 | 0 | 89 | 0 | 0.00 |
| 22/08/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 104 | 0 | 104 | 0 | 0.00 |
| 22/08/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 96 | 0 | 96 | 0 | 0.00 |
| 22/08/2011 | R201 On 02-August-12 | | | Bond Future | 6.29 | 106.1391 | 6.2910 | 106.1391 | 0.00 |
| 22/08/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2930 | 3 | 2930 | 3 | 0.00 |
| 22/08/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3025 | 3 | 3025 | 3 | 0.00 |
| 22/08/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2836 | 3 | 2836 | 3 | 0.00 |
| 22/08/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 273 | 0 | 273 | 0 | 0.00 |
| 22/08/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 244 | 0 | 244 | 0 | 0.00 |
| 22/08/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 258 | 0 | 258 | 0 | 0.00 |
| 22/08/2011 | R202 On 03-November-11 | | | Bond Future | 184.94 | 184.9317 | 184.9437 | 184.9317 | 24,816.00 |
| 22/08/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 184444 | 184 | 184444 | 184 | 0.00 |
| 22/08/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 184394 | 184 | 184394 | 184 | 0.00 |
| 22/08/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 184494 | 184 | 184494 | 184 | 0.00 |
| 22/08/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R202 On 03-November-11 | 0.50 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/08/2011 | R202 On 02-February-12 | | | Bond Future | 185.09 | 185.0822 | 185.0945 | 185.0822 | 0.00 |
| 22/08/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 8094 | 8 | 8094 | 8 | 0.00 |
| 22/08/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 8144 | 8 | 8144 | 8 | 0.00 |
| 22/08/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 8044 | 8 | 8044 | 8 | 0.00 |
| 22/08/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R203 On 03-November-11 | | | Bond Future | 7.24 | 105.6485 | 7.2410 | 105.6485 | 2,133.00 |
| 22/08/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 5889 | 6 | 5889 | 6 | 0.00 |
| 22/08/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 6113 | 6 | 6113 | 6 | 0.00 |
| 22/08/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 5666 | 5 | 5666 | 5 | 0.00 |
| 22/08/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 22/08/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 22/08/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 22/08/2011 | R203 On 02-February-12 | | | Bond Future | 7.30 | 107.2586 | 7.3030 | 107.2586 | 0.00 |
| 22/08/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 6580 | 6 | 6580 | 6 | 0.00 |
| 22/08/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 6785 | 7 | 6785 | 7 | 0.00 |
| 22/08/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 6377 | 6 | 6377 | 6 | 0.00 |
| 22/08/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 122 | 0 | 122 | 0 | 0.00 |
| 22/08/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 100 | 0 | 100 | 0 | 0.00 |
| 22/08/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 110 | 0 | 110 | 0 | 0.00 |
| 22/08/2011 | R203 On 03-May-12 | | | Bond Future | 7.37 | 104.7054 | 7.3720 | 104.7054 | 0.00 |
| 22/08/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 6241 | 6 | 6241 | 6 | 0.00 |
| 22/08/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 6426 | 6 | 6426 | 6 | 0.00 |
| 22/08/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 6056 | 6 | 6056 | 6 | 0.00 |
| 22/08/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 333 | 0 | 333 | 0 | 0.00 |
| 22/08/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 288 | 0 | 288 | 0 | 0.00 |
| 22/08/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 310 | 0 | 310 | 0 | 0.00 |
| 22/08/2011 | R203 On 02-August-12 | | | Bond Future | 7.45 | 106.2566 | 7.4510 | 106.2566 | 0.00 |
| 22/08/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4984 | 5 | 4984 | 5 | 0.00 |
| 22/08/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 5154 | 5 | 5154 | 5 | 0.00 |
| 22/08/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4816 | 5 | 4816 | 5 | 0.00 |
| 22/08/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 656 | 1 | 656 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/08/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 589 | 1 | 589 | 1 | 0.00 |
| 22/08/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 621 | 1 | 621 | 1 | 0.00 |
| 22/08/2011 | R204 On 03-November-11 | | | Bond Future | 7.44 | 105.8048 | 7.4350 | 105.8048 | 2,872.00 |
| 22/08/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 7003 | 7 | 7003 | 7 | 0.00 |
| 22/08/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 6751 | 6 | 6751 | 6 | 0.00 |
| 22/08/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 7255 | 7 | 7255 | 7 | 0.00 |
| 22/08/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 22/08/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 22/08/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 22/08/2011 | R204 On 02-February-12 | | | Bond Future | 7.50 | 103.3805 | 7.4950 | 103.3805 | 0.00 |
| 22/08/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 7825 | 8 | 7825 | 8 | 0.00 |
| 22/08/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 7593 | 7 | 7593 | 7 | 0.00 |
| 22/08/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 8058 | 8 | 8058 | 8 | 0.00 |
| 22/08/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 97 | 0 | 97 | 0 | 0.00 |
| 22/08/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 120 | 0 | 120 | 0 | 0.00 |
| 22/08/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 107 | 0 | 107 | 0 | 0.00 |
| 22/08/2011 | R204 On 03-May-12 | | | Bond Future | 7.56 | 104.9355 | 7.5630 | 104.9355 | 0.00 |
| 22/08/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 6486 | 6 | 6486 | 6 | 0.00 |
| 22/08/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 6281 | 6 | 6281 | 6 | 0.00 |
| 22/08/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 6692 | 6 | 6692 | 6 | 0.00 |
| 22/08/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 496 | 1 | 496 | 1 | 0.00 |
| 22/08/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 568 | 1 | 568 | 1 | 0.00 |
| 22/08/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 531 | 1 | 531 | 1 | 0.00 |
| 22/08/2011 | R204 On 02-August-12 | | | Bond Future | 7.64 | 102.4615 | 7.6410 | 102.4615 | 0.00 |
| 22/08/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 5180 | 5 | 5180 | 5 | 0.00 |
| 22/08/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4995 | 5 | 4995 | 5 | 0.00 |
| 22/08/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 5369 | 5 | 5369 | 5 | 0.00 |
| 22/08/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 923 | 1 | 923 | 1 | 0.00 |
| 22/08/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 1026 | 1 | 1026 | 1 | 0.00 |
| 22/08/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 972 | 1 | 972 | 1 | 0.00 |
| 22/08/2011 | R206 On 03-November-11 | | | Bond Future | 5.89 | 105.3412 | 5.8920 | 105.3412 | 12,577.00 |
| 22/08/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 3749 | 3 | 3749 | 3 | 0.00 |
| 22/08/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 3848 | 4 | 3848 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/08/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 3651 | 3 | 3651 | 3 | 0.00 |
| 22/08/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R206 On 02-February-12 | | | Bond Future | 5.85 | 103.1817 | 5.8510 | 103.1817 | 0.00 |
| 22/08/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3864 | 4 | 3864 | 4 | 0.00 |
| 22/08/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3952 | 4 | 3952 | 4 | 0.00 |
| 22/08/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3777 | 4 | 3777 | 4 | 0.00 |
| 22/08/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 22/08/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 22/08/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 22/08/2011 | R206 On 03-May-12 | | | Bond Future | 5.82 | 104.7328 | 5.8180 | 104.7328 | 0.00 |
| 22/08/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2724 | 2 | 2724 | 2 | 0.00 |
| 22/08/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2799 | 3 | 2799 | 3 | 0.00 |
| 22/08/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2651 | 2 | 2651 | 2 | 0.00 |
| 22/08/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 60 | 0 | 60 | 0 | 0.00 |
| 22/08/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 52 | 0 | 52 | 0 | 0.00 |
| 22/08/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 55 | 0 | 55 | 0 | 0.00 |
| 22/08/2011 | R206 On 02-August-12 | | | Bond Future | 5.79 | 102.5201 | 5.7870 | 102.5201 | 0.00 |
| 22/08/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 2104 | 2 | 2104 | 2 | 0.00 |
| 22/08/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 2165 | 2 | 2165 | 2 | 0.00 |
| 22/08/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 2043 | 2 | 2043 | 2 | 0.00 |
| 22/08/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 114 | 0 | 114 | 0 | 0.00 |
| 22/08/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 101 | 0 | 101 | 0 | 0.00 |
| 22/08/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 107 | 0 | 107 | 0 | 0.00 |
| 22/08/2011 | R207 On 03-November-11 | | | Bond Future | 7.61 | 99.8041 | 7.6090 | 99.8041 | 7,549.00 |
| 22/08/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 6506 | 6 | 6506 | 6 | 0.00 |
| 22/08/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 6773 | 6 | 6773 | 6 | 0.00 |
| 22/08/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 6239 | 6 | 6239 | 6 | 0.00 |
| 22/08/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 2250 | 2 | 2250 | 2 | 2,000.00 |
| 22/08/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 3386 | 3 | 3386 | 3 | 0.00 |
| 22/08/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 4391 | 4 | 4391 | 4 | 0.00 |
| 22/08/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 477 | 0 | 477 | 0 | 900.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/08/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 1664 | 2 | 1664 | 2 | 300.00 |
| 22/08/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 2463 | 2 | 2463 | 2 | 0.00 |
| 22/08/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 4651 | 4 | 4651 | 4 | 0.00 |
| 22/08/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 98 | 0 | 98 | 0 | 900.00 |
| 22/08/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 467 | 1 | 467 | 1 | 300.00 |
| 22/08/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 832 | 1 | 832 | 1 | 0.00 |
| 22/08/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 118 | 0 | 118 | 0 | 2,000.00 |
| 22/08/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 2331 | 3 | 2331 | 3 | 0.00 |
| 22/08/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 243 | 0 | 243 | 0 | 2,000.00 |
| 22/08/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 22/08/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 543 | 1 | 543 | 1 | 0.00 |
| 22/08/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 22/08/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 23 | 0 | 23 | 0 | 0.00 |
| 22/08/2011 | R207 On 02-February-12 | | | Bond Future | 7.67 | 97.6825 | 7.6680 | 97.6825 | 0.00 |
| 22/08/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 7520 | 7 | 7520 | 7 | 0.00 |
| 22/08/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 7278 | 7 | 7278 | 7 | 0.00 |
| 22/08/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 7763 | 7 | 7763 | 7 | 0.00 |
| 22/08/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 176 | 0 | 176 | 0 | 0.00 |
| 22/08/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 214 | 0 | 214 | 0 | 0.00 |
| 22/08/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 194 | 0 | 194 | 0 | 0.00 |
| 22/08/2011 | R207 On 03-May-12 | | | Bond Future | 7.74 | 99.1525 | 7.7370 | 99.1525 | 0.00 |
| 22/08/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 6234 | 6 | 6234 | 6 | 0.00 |
| 22/08/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 6022 | 6 | 6022 | 6 | 0.00 |
| 22/08/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 6447 | 6 | 6447 | 6 | 0.00 |
| 22/08/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 699 | 1 | 699 | 1 | 0.00 |
| 22/08/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 797 | 1 | 797 | 1 | 0.00 |
| 22/08/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 747 | 1 | 747 | 1 | 0.00 |
| 22/08/2011 | R207 On 02-August-12 | | | Bond Future | 7.82 | 96.9827 | 7.8150 | 96.9827 | 0.00 |
| 22/08/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 5903 | 6 | 5903 | 6 | 0.00 |
| 22/08/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 6108 | 6 | 6108 | 6 | 0.00 |
| 22/08/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 5700 | 5 | 5700 | 5 | 0.00 |
| 22/08/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 918 | 1 | 918 | 1 | 0.00 |
| 22/08/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 968 | 1 | 968 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/08/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 1021 | 1 | 1021 | 1 | 0.00 |
| 22/08/2011 | R208 On 03-November-11 | | | Bond Future | 7.64 | 94.5145 | 7.6360 | 94.5145 | 7,017.00 |
| 22/08/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 6803 | 6 | 6803 | 6 | 0.00 |
| 22/08/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 7086 | 7 | 7086 | 7 | 0.00 |
| 22/08/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 6520 | 6 | 6520 | 6 | 0.00 |
| 22/08/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 2539 | 2 | 2539 | 2 | 1,995.00 |
| 22/08/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 3764 | 4 | 3764 | 4 | 665.00 |
| 22/08/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 4838 | 5 | 4838 | 5 | 0.00 |
| 22/08/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 7651 | 7 | 7651 | 7 | 0.00 |
| 22/08/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 17 | 0 | 17 | 0 | 1,995.00 |
| 22/08/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 126 | 0 | 126 | 0 | 665.00 |
| 22/08/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 256 | 0 | 256 | 0 | 0.00 |
| 22/08/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 40 | 0 | 40 | 0 | 0.00 |
| 22/08/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 565 | 1 | 565 | 1 | 0.00 |
| 22/08/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 27 | 0 | 27 | 0 | 0.00 |
| 22/08/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 33 | 0 | 33 | 0 | 0.00 |
| 22/08/2011 | R208 On 02-February-12 | | | Bond Future | 7.69 | 95.9496 | 7.6910 | 95.9496 | 0.00 |
| 22/08/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 7950 | 8 | 7950 | 8 | 0.00 |
| 22/08/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 8208 | 8 | 8208 | 8 | 0.00 |
| 22/08/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 7693 | 7 | 7693 | 7 | 0.00 |
| 22/08/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 247 | 0 | 247 | 0 | 0.00 |
| 22/08/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 203 | 0 | 203 | 0 | 0.00 |
| 22/08/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 224 | 0 | 224 | 0 | 0.00 |
| 22/08/2011 | R208 On 03-May-12 | | | Bond Future | 7.75 | 93.9952 | 7.7510 | 93.9952 | 0.00 |
| 22/08/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 7806 | 8 | 7806 | 8 | 0.00 |
| 22/08/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 8043 | 8 | 8043 | 8 | 0.00 |
| 22/08/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 7569 | 7 | 7569 | 7 | 0.00 |
| 22/08/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 616 | 1 | 616 | 1 | 0.00 |
| 22/08/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 540 | 1 | 540 | 1 | 0.00 |
| 22/08/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 577 | 1 | 577 | 1 | 0.00 |
| 22/08/2011 | R208 On 02-August-12 | | | Bond Future | 7.82 | 95.3873 | 7.8190 | 95.3873 | 0.00 |
| 22/08/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 6374 | 6 | 6374 | 6 | 0.00 |
| 22/08/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 6155 | 6 | 6155 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/08/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 6598 | 6 | 6598 | 6 | 0.00 |
| 22/08/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 992 | 1 | 992 | 1 | 0.00 |
| 22/08/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 1100 | 1 | 1100 | 1 | 0.00 |
| 22/08/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1043 | 1 | 1043 | 1 | 0.00 |
| 22/08/2011 | R209 On 03-November-11 | | | Bond Future | 8.28 | 79.9174 | 8.2810 | 79.9174 | 1,351.00 |
| 22/08/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 4432 | 5 | 4432 | 5 | 0.00 |
| 22/08/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 4117 | 4 | 4117 | 4 | 0.00 |
| 22/08/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 4754 | 5 | 4754 | 5 | 0.00 |
| 22/08/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 459 | 0 | 459 | 0 | 0.00 |
| 22/08/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 620 | 1 | 620 | 1 | 0.00 |
| 22/08/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 535 | 0 | 535 | 0 | 0.00 |
| 22/08/2011 | R209 On 02-February-12 | | | Bond Future | 8.33 | 81.1299 | 8.3280 | 81.1299 | 0.00 |
| 22/08/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 6528 | 7 | 6528 | 7 | 0.00 |
| 22/08/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 6238 | 7 | 6238 | 7 | 0.00 |
| 22/08/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 6822 | 7 | 6822 | 7 | 0.00 |
| 22/08/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 1005 | 1 | 1005 | 1 | 0.00 |
| 22/08/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 1185 | 1 | 1185 | 1 | 0.00 |
| 22/08/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 1091 | 1 | 1091 | 1 | 0.00 |
| 22/08/2011 | R209 On 03-May-12 | | | Bond Future | 8.38 | 79.2117 | 8.3790 | 79.2117 | 0.00 |
| 22/08/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 6874 | 7 | 6874 | 7 | 0.00 |
| 22/08/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 6608 | 7 | 6608 | 7 | 0.00 |
| 22/08/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 7144 | 7 | 7144 | 7 | 0.00 |
| 22/08/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 1771 | 2 | 1771 | 2 | 0.00 |
| 22/08/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 1998 | 2 | 1998 | 2 | 0.00 |
| 22/08/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 1881 | 2 | 1881 | 2 | 0.00 |
| 22/08/2011 | R209 On 02-August-12 | | | Bond Future | 8.43 | 80.3776 | 8.4330 | 80.3776 | 0.00 |
| 22/08/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 8311 | 9 | 8311 | 9 | 0.00 |
| 22/08/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 8584 | 9 | 8584 | 9 | 0.00 |
| 22/08/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 8043 | 8 | 8043 | 8 | 0.00 |
| 22/08/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 2014 | 2 | 2014 | 2 | 0.00 |
| 22/08/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 1824 | 2 | 1824 | 2 | 0.00 |
| 22/08/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 1915 | 2 | 1915 | 2 | 0.00 |
| 22/08/2011 | R210 On 03-November-11 | | | Bond Future | 136.79 | 136.7817 | 136.7910 | 136.7817 | 600.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/08/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 5791 | 6 | 5791 | 6 | 0.00 |
| 22/08/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 5841 | 6 | 5841 | 6 | 0.00 |
| 22/08/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 5741 | 6 | 5741 | 6 | 0.00 |
| 22/08/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R211 On 03-November-11 | | | Bond Future | 112.48 | 112.4759 | 112.4809 | 112.4759 | 529.00 |
| 22/08/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 111231 | 111 | 111231 | 111 | 0.00 |
| 22/08/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 111281 | 111 | 111281 | 111 | 0.00 |
| 22/08/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 111181 | 111 | 111181 | 111 | 0.00 |
| 22/08/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R211 On 02-February-12 | | | Bond Future | 112.86 | 112.8504 | 112.8552 | 112.8504 | 0.00 |
| 22/08/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 2355 | 2 | 2355 | 2 | 0.00 |
| 22/08/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 2305 | 2 | 2305 | 2 | 0.00 |
| 22/08/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 2405 | 2 | 2405 | 2 | 0.00 |
| 22/08/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R212 On 03-November-11 | | | Bond Future | 110.94 | 110.9328 | 110.9402 | 110.9328 | 2,667.00 |
| 22/08/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 108440 | 108 | 108440 | 108 | 0.00 |
| 22/08/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 108390 | 108 | 108390 | 108 | 0.00 |
| 22/08/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 108490 | 108 | 108490 | 108 | 0.00 |
| 22/08/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R212 On 02-February-12 | | | Bond Future | 111.16 | 111.1532 | 111.1605 | 111.1532 | 0.00 |
| 22/08/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 2660 | 3 | 2660 | 3 | 0.00 |
| 22/08/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 2710 | 3 | 2710 | 3 | 0.00 |
| 22/08/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 2610 | 3 | 2610 | 3 | 0.00 |
| 22/08/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R212 On 02-February-12 | 108.45 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/08/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R213 On 03-November-11 | | | Bond Future | 8.25 | 89.5650 | 8.2500 | 89.5650 | 0.00 |
| 22/08/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 4203 | 4 | 4203 | 4 | 0.00 |
| 22/08/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 4607 | 5 | 4607 | 5 | 0.00 |
| 22/08/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 3796 | 4 | 3796 | 4 | 0.00 |
| 22/08/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R213 On 02-February-12 | | | Bond Future | 8.31 | 90.9299 | 8.3050 | 90.9299 | 0.00 |
| 22/08/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 5691 | 6 | 5691 | 6 | 0.00 |
| 22/08/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 6079 | 6 | 6079 | 6 | 0.00 |
| 22/08/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 5300 | 6 | 5300 | 6 | 0.00 |
| 22/08/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R213 On 03-May-12 | | | Bond Future | 8.36 | 88.7550 | 8.3600 | 88.7550 | 0.00 |
| 22/08/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 7104 | 7 | 7104 | 7 | 0.00 |
| 22/08/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 7477 | 8 | 7477 | 8 | 0.00 |
| 22/08/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 6728 | 7 | 6728 | 7 | 0.00 |
| 22/08/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R213 On 02-August-12 | | | Bond Future | 8.42 | 90.0645 | 8.4180 | 90.0645 | 0.00 |
| 22/08/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 6586 | 7 | 6586 | 7 | 0.00 |
| 22/08/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 6957 | 7 | 6957 | 7 | 0.00 |
| 22/08/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 6211 | 6 | 6211 | 6 | 0.00 |
| 22/08/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |
| 22/08/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 27590 | 28 | 0.00 |
| 22/08/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26333 | 26 | 0.00 |
| 22/08/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 28834 | 29 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/08/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 22/08/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 22/08/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 22/08/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 22/08/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 22/08/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 22/08/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 22/08/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 22/08/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/08/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 22/08/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 23/08/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/08/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/08/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/08/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/08/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/08/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/08/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/08/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/08/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/08/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/08/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/08/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/08/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/08/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/08/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/08/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/08/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/08/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/08/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/08/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/08/2011 | AL7T On 03-November-11 | | | Index Future | 412.11 | 412.5870 | 412.1090 | 412.5870 | 16.00 |
| 23/08/2011 | AL7T On 02-February-12 | | | Index Future | 418.38 | 418.8670 | 418.3820 | 418.8670 | 0.00 |
| 23/08/2011 | ALBI On 03-November-11 | | | Index Future | 376.81 | 377.2090 | 376.8060 | 377.2090 | 1,617.00 |
| 23/08/2011 | ALBI On 02-February-12 | | | Index Future | 382.54 | 382.9510 | 382.5420 | 382.9510 | 0.00 |
| 23/08/2011 | C155 On 31-August-11 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/08/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/08/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/08/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/08/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/08/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/08/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/08/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/08/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/08/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/08/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/08/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/08/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 23/08/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/08/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/08/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/08/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/08/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/08/2011 | CAAD On 19-September-11 | | | Can-Do Future | 0.00 | 0.0050 | 0.0041 | 0.0050 | 22,388.00 |
| 23/08/2011 | CAAE On 19-September-11 | | | Can-Do Future | 0.29 | 0.2835 | 0.2918 | 0.2835 | 21,898.00 |
| 23/08/2011 | CAAG On 24-October-11 | | | Can-Do Future | 7.27 | 7.2779 | 7.2717 | 7.2779 | 0.00 |
| 23/08/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 597 | 1 | 597 | 1 | 0.00 |
| 23/08/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 553 | 1 | 553 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/08/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 641 | 1 | 641 | 1 | 0.00 |
| 23/08/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 361 | 0 | 361 | 0 | 14,286.00 |
| 23/08/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 168 | 0 | 168 | 0 | 6,757.00 |
| 23/08/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 296 | 0 | 296 | 0 | 0.00 |
| 23/08/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 19 | 0 | 19 | 0 | 0.00 |
| 23/08/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 89 | 0 | 89 | 0 | 0.00 |
| 23/08/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 31 | 0 | 31 | 0 | 0.00 |
| 23/08/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 25 | 0 | 25 | 0 | 0.00 |
| 23/08/2011 | CAAI On 26-August-11 | | | Can-Do Future | 7.21 | 7.2146 | 7.2092 | 7.2146 | 0.00 |
| 23/08/2011 | CAAI On 26-August-11 | 7.10 | Call | Can-Do Future | 123 | 0 | 123 | 0 | 0.00 |
| 23/08/2011 | CAAI On 26-August-11 | 7.15 | Call | Can-Do Future | 84 | 0 | 84 | 0 | 0.00 |
| 23/08/2011 | CAAI On 26-August-11 | 7.05 | Call | Can-Do Future | 167 | 0 | 167 | 0 | 0.00 |
| 23/08/2011 | CAAI On 26-August-11 | 7.05 | Put | Can-Do Future | 8 | 0 | 8 | 0 | 25,000.00 |
| 23/08/2011 | CAAI On 26-August-11 | 7.15 | Put | Can-Do Future | 25 | 0 | 25 | 0 | 0.00 |
| 23/08/2011 | CAAI On 26-August-11 | 7.10 | Put | Can-Do Future | 14 | 0 | 14 | 0 | 0.00 |
| 23/08/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/08/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 23/08/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 23/08/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/08/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/08/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/08/2011 | GOVI On 03-November-11 | | | GOVI | 377.40 | 377.7330 | 377.3960 | 377.7330 | 162.00 |
| 23/08/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 203960 | 21 | 203960 | 21 | 0.00 |
| 23/08/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 203860 | 21 | 203860 | 21 | 0.00 |
| 23/08/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 204060 | 21 | 204060 | 21 | 0.00 |
| 23/08/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | GOVI On 02-February-12 | | | GOVI | 383.14 | 383.4820 | 383.1410 | 383.4820 | 0.00 |
| 23/08/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 141410 | 14 | 141410 | 14 | 0.00 |
| 23/08/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 141310 | 14 | 141310 | 14 | 0.00 |
| 23/08/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 141510 | 14 | 141510 | 14 | 0.00 |
| 23/08/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/08/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 23/08/2011 | IGOV On 03-November-11 | | | Index Future | 162.88 | 162.8480 | 162.8750 | 162.8480 | 79.00 |
| 23/08/2011 | IGOV On 02-February-12 | | | Index Future | 165.35 | 165.3270 | 165.3540 | 165.3270 | 0.00 |
| 23/08/2011 | ILBI On 02-February-12 | | | Index Future | 454.37 | 454.2520 | 454.3680 | 454.2520 | 88.00 |
| 23/08/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 23/08/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 23/08/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 23/08/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 23/08/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 23/08/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 23/08/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.49 | 94.4500 | 5.4900 | 94.4500 | 16,389.00 |
| 23/08/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.44 | 94.4800 | 5.4400 | 94.4800 | 2,000.00 |
| 23/08/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.36 | 94.5800 | 5.3600 | 94.5800 | 1,000.00 |
| 23/08/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.33 | 94.6000 | 5.3300 | 94.6000 | 5,541.00 |
| 23/08/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.32 | 94.6100 | 5.3200 | 94.6100 | 0.00 |
| 23/08/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.33 | 94.6000 | 5.3300 | 94.6000 | 0.00 |
| 23/08/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.35 | 94.6000 | 5.3500 | 94.6000 | 1,340.00 |
| 23/08/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.39 | 94.6000 | 5.3900 | 94.6000 | 2,890.00 |
| 23/08/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.48 | 94.5200 | 5.4800 | 94.5200 | 45,710.00 |
| 23/08/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.63 | 94.3500 | 5.6300 | 94.3500 | 490.00 |
| 23/08/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.85 | 94.1200 | 5.8500 | 94.1200 | 790.00 |
| 23/08/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.08 | 93.8900 | 6.0800 | 93.8900 | 1,250.00 |
| 23/08/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 23/08/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 23/08/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 23/08/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 23/08/2011 | JN05 On 03-November-11 | 7.50 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/08/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 23/08/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 23/08/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 23/08/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 23/08/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 23/08/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | OTH1 On 03-November-11 | | | Index Future | 373.20 | 373.9580 | 373.2040 | 373.9580 | 0.00 |
| 23/08/2011 | OTH1 On 02-February-12 | | | Index Future | 378.89 | 379.6500 | 378.8850 | 379.6500 | 0.00 |
| 23/08/2011 | R157 On 03-November-11 | | | Bond Future | 6.53 | 125.1750 | 6.5300 | 125.1750 | 16,171.00 |
| 23/08/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 6381 | 6 | 6381 | 6 | 0.00 |
| 23/08/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 6560 | 6 | 6560 | 6 | 0.00 |
| 23/08/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 6201 | 6 | 6201 | 6 | 0.00 |
| 23/08/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 716 | 1 | 716 | 1 | 1,200.00 |
| 23/08/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 1921 | 2 | 1921 | 2 | 400.00 |
| 23/08/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 2251 | 2 | 2251 | 2 | 0.00 |
| 23/08/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 3846 | 4 | 3846 | 4 | 0.00 |
| 23/08/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 10 | 0 | 10 | 0 | 1,200.00 |
| 23/08/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 89 | 0 | 89 | 0 | 400.00 |
| 23/08/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 135 | 0 | 135 | 0 | 0.00 |
| 23/08/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 639 | 1 | 639 | 1 | 0.00 |
| 23/08/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R157 On 02-February-12 | | | Bond Future | 6.56 | 127.0791 | 6.5640 | 127.0791 | 0.00 |
| 23/08/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 6716 | 7 | 6716 | 7 | 0.00 |
| 23/08/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 6881 | 7 | 6881 | 7 | 0.00 |
| 23/08/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 6552 | 6 | 6552 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/08/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 21 | 0 | 21 | 0 | 0.00 |
| 23/08/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 23/08/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 18 | 0 | 18 | 0 | 0.00 |
| 23/08/2011 | R157 On 03-May-12 | | | Bond Future | 6.61 | 122.1810 | 6.6060 | 122.1810 | 0.00 |
| 23/08/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 5447 | 5 | 5447 | 5 | 0.00 |
| 23/08/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 5300 | 5 | 5300 | 5 | 0.00 |
| 23/08/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 5596 | 5 | 5596 | 5 | 0.00 |
| 23/08/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 108 | 0 | 108 | 0 | 0.00 |
| 23/08/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 127 | 0 | 127 | 0 | 0.00 |
| 23/08/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 116 | 0 | 116 | 0 | 0.00 |
| 23/08/2011 | R157 On 02-August-12 | | | Bond Future | 6.66 | 123.9915 | 6.6610 | 123.9915 | 0.00 |
| 23/08/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4431 | 4 | 4431 | 4 | 0.00 |
| 23/08/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4558 | 4 | 4558 | 4 | 0.00 |
| 23/08/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 4306 | 4 | 4306 | 4 | 0.00 |
| 23/08/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 409 | 0 | 409 | 0 | 0.00 |
| 23/08/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 366 | 0 | 366 | 0 | 0.00 |
| 23/08/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 386 | 0 | 386 | 0 | 0.00 |
| 23/08/2011 | R186 On 03-November-11 | | | Bond Future | 7.99 | 126.2435 | 7.9910 | 126.2435 | 25,090.00 |
| 23/08/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 9644 | 10 | 9644 | 10 | 0.00 |
| 23/08/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 10070 | 11 | 10070 | 11 | 0.00 |
| 23/08/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 9220 | 10 | 9220 | 10 | 0.00 |
| 23/08/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 7540 | 8 | 7540 | 8 | 5,600.00 |
| 23/08/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 2806 | 3 | 2806 | 3 | 1,275.00 |
| 23/08/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 10495 | 11 | 10495 | 11 | 0.00 |
| 23/08/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 4422 | 5 | 4422 | 5 | 425.00 |
| 23/08/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 5921 | 6 | 5921 | 6 | 0.00 |
| 23/08/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 501 | 0 | 501 | 0 | 425.00 |
| 23/08/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 77 | 0 | 77 | 0 | 1,275.00 |
| 23/08/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 900 | 1 | 900 | 1 | 0.00 |
| 23/08/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 1721 | 2 | 1721 | 2 | 0.00 |
| 23/08/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 133 | 0 | 133 | 0 | 0.00 |
| 23/08/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 265 | 0 | 265 | 0 | 0.00 |
| 23/08/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 93 | 0 | 93 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/08/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 111 | 0 | 111 | 0 | 0.00 |
| 23/08/2011 | R186 On 02-February-12 | | | Bond Future | 8.05 | 122.8726 | 8.0470 | 122.8726 | 2,501.00 |
| 23/08/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 9708 | 10 | 9708 | 10 | 0.00 |
| 23/08/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 9339 | 10 | 9339 | 10 | 0.00 |
| 23/08/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 10080 | 10 | 10080 | 10 | 0.00 |
| 23/08/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 752 | 1 | 752 | 1 | 0.00 |
| 23/08/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 893 | 1 | 893 | 1 | 0.00 |
| 23/08/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 819 | 1 | 819 | 1 | 0.00 |
| 23/08/2011 | R186 On 03-May-12 | | | Bond Future | 8.11 | 124.7259 | 8.1070 | 124.7259 | 0.00 |
| 23/08/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 9887 | 10 | 9887 | 10 | 0.00 |
| 23/08/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 10225 | 11 | 10225 | 11 | 0.00 |
| 23/08/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 9551 | 10 | 9551 | 10 | 0.00 |
| 23/08/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 1771 | 2 | 1771 | 2 | 0.00 |
| 23/08/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 1571 | 1 | 1571 | 1 | 0.00 |
| 23/08/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 1669 | 2 | 1669 | 2 | 0.00 |
| 23/08/2011 | R186 On 02-August-12 | | | Bond Future | 8.17 | 121.2822 | 8.1720 | 121.2822 | 0.00 |
| 23/08/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 8243 | 9 | 8243 | 9 | 0.00 |
| 23/08/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 7941 | 8 | 7941 | 8 | 0.00 |
| 23/08/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 8552 | 9 | 8552 | 9 | 0.00 |
| 23/08/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 2788 | 3 | 2788 | 3 | 0.00 |
| 23/08/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 3068 | 3 | 3068 | 3 | 0.00 |
| 23/08/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 2923 | 3 | 2923 | 3 | 0.00 |
| 23/08/2011 | R189 On 03-November-11 | | | Bond Future | 213.96 | 213.9568 | 213.9607 | 213.9568 | 0.00 |
| 23/08/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 1961 | 2 | 1961 | 2 | 0.00 |
| 23/08/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 1911 | 2 | 1911 | 2 | 0.00 |
| 23/08/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 2011 | 2 | 2011 | 2 | 0.00 |
| 23/08/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R197 On 03-November-11 | | | Bond Future | 245.16 | 245.1394 | 245.1558 | 245.1394 | 183.00 |
| 23/08/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 6656 | 7 | 6656 | 7 | 0.00 |
| 23/08/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 6706 | 7 | 6706 | 7 | 0.00 |
| 23/08/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 6606 | 7 | 6606 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/08/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R201 On 03-November-11 | | | Bond Future | 6.18 | 110.3530 | 6.1790 | 110.3530 | 1,348.00 |
| 23/08/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 5160 | 5 | 5160 | 5 | 0.00 |
| 23/08/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 5297 | 5 | 5297 | 5 | 0.00 |
| 23/08/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 5022 | 5 | 5022 | 5 | 0.00 |
| 23/08/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R201 On 02-February-12 | | | Bond Future | 6.18 | 107.6220 | 6.1800 | 107.6220 | 0.00 |
| 23/08/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 5417 | 5 | 5417 | 5 | 0.00 |
| 23/08/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 5542 | 5 | 5542 | 5 | 0.00 |
| 23/08/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 5291 | 5 | 5291 | 5 | 0.00 |
| 23/08/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 23/08/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 23/08/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 23/08/2011 | R201 On 03-May-12 | | | Bond Future | 6.19 | 109.2406 | 6.1890 | 109.2406 | 0.00 |
| 23/08/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3862 | 4 | 3862 | 4 | 0.00 |
| 23/08/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3751 | 4 | 3751 | 4 | 0.00 |
| 23/08/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3974 | 4 | 3974 | 4 | 0.00 |
| 23/08/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 76 | 0 | 76 | 0 | 0.00 |
| 23/08/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 89 | 0 | 89 | 0 | 0.00 |
| 23/08/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 82 | 0 | 82 | 0 | 0.00 |
| 23/08/2011 | R201 On 02-August-12 | | | Bond Future | 6.21 | 106.4508 | 6.2100 | 106.4508 | 0.00 |
| 23/08/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3082 | 3 | 3082 | 3 | 0.00 |
| 23/08/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3179 | 3 | 3179 | 3 | 0.00 |
| 23/08/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2986 | 3 | 2986 | 3 | 0.00 |
| 23/08/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 240 | 0 | 240 | 0 | 0.00 |
| 23/08/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 216 | 0 | 216 | 0 | 0.00 |
| 23/08/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 228 | 0 | 228 | 0 | 0.00 |
| 23/08/2011 | R202 On 03-November-11 | | | Bond Future | 184.96 | 184.9437 | 184.9564 | 184.9437 | 24,816.00 |
| 23/08/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 184456 | 184 | 184456 | 184 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/08/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 184406 | 184 | 184406 | 184 | 0.00 |
| 23/08/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 184506 | 184 | 184506 | 184 | 0.00 |
| 23/08/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R202 On 02-February-12 | | | Bond Future | 185.11 | 185.0945 | 185.1068 | 185.0945 | 0.00 |
| 23/08/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 8107 | 8 | 8107 | 8 | 0.00 |
| 23/08/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 8157 | 8 | 8157 | 8 | 0.00 |
| 23/08/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 8057 | 8 | 8057 | 8 | 0.00 |
| 23/08/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R203 On 03-November-11 | | | Bond Future | 7.24 | 105.9529 | 7.2400 | 105.9529 | 2,133.00 |
| 23/08/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 5894 | 6 | 5894 | 6 | 0.00 |
| 23/08/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 5670 | 6 | 5670 | 6 | 0.00 |
| 23/08/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 6117 | 6 | 6117 | 6 | 0.00 |
| 23/08/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 23/08/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 23/08/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 23/08/2011 | R203 On 02-February-12 | | | Bond Future | 7.30 | 107.5650 | 7.3020 | 107.5650 | 0.00 |
| 23/08/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 6583 | 7 | 6583 | 7 | 0.00 |
| 23/08/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 6380 | 6 | 6380 | 6 | 0.00 |
| 23/08/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 6788 | 7 | 6788 | 7 | 0.00 |
| 23/08/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 98 | 0 | 98 | 0 | 0.00 |
| 23/08/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 120 | 0 | 120 | 0 | 0.00 |
| 23/08/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 108 | 0 | 108 | 0 | 0.00 |
| 23/08/2011 | R203 On 03-May-12 | | | Bond Future | 7.37 | 105.0216 | 7.3710 | 105.0216 | 0.00 |
| 23/08/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 6243 | 6 | 6243 | 6 | 0.00 |
| 23/08/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 6428 | 6 | 6428 | 6 | 0.00 |
| 23/08/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 6058 | 6 | 6058 | 6 | 0.00 |
| 23/08/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 331 | 0 | 331 | 0 | 0.00 |
| 23/08/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 286 | 0 | 286 | 0 | 0.00 |
| 23/08/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 308 | 0 | 308 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/08/2011 | R203 On 02-August-12 | | | Bond Future | 7.45 | 106.5805 | 7.4500 | 106.5805 | 0.00 |
| 23/08/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4985 | 5 | 4985 | 5 | 0.00 |
| 23/08/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 5156 | 5 | 5156 | 5 | 0.00 |
| 23/08/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4817 | 5 | 4817 | 5 | 0.00 |
| 23/08/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 653 | 1 | 653 | 1 | 0.00 |
| 23/08/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 587 | 1 | 587 | 1 | 0.00 |
| 23/08/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 618 | 1 | 618 | 1 | 0.00 |
| 23/08/2011 | R204 On 03-November-11 | | | Bond Future | 7.44 | 106.1264 | 7.4350 | 106.1264 | 2,872.00 |
| 23/08/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 7003 | 7 | 7003 | 7 | 0.00 |
| 23/08/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 7255 | 7 | 7255 | 7 | 0.00 |
| 23/08/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 6750 | 7 | 6750 | 7 | 0.00 |
| 23/08/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 23/08/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 23/08/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 23/08/2011 | R204 On 02-February-12 | | | Bond Future | 7.49 | 103.7082 | 7.4940 | 103.7082 | 0.00 |
| 23/08/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 7829 | 8 | 7829 | 8 | 0.00 |
| 23/08/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 8062 | 8 | 8062 | 8 | 0.00 |
| 23/08/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 7596 | 8 | 7596 | 8 | 0.00 |
| 23/08/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 117 | 0 | 117 | 0 | 0.00 |
| 23/08/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 95 | 0 | 95 | 0 | 0.00 |
| 23/08/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 106 | 0 | 106 | 0 | 0.00 |
| 23/08/2011 | R204 On 03-May-12 | | | Bond Future | 7.56 | 105.2681 | 7.5620 | 105.2681 | 0.00 |
| 23/08/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 6487 | 6 | 6487 | 6 | 0.00 |
| 23/08/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 6282 | 6 | 6282 | 6 | 0.00 |
| 23/08/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 6694 | 7 | 6694 | 7 | 0.00 |
| 23/08/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 493 | 0 | 493 | 0 | 0.00 |
| 23/08/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 564 | 1 | 564 | 1 | 0.00 |
| 23/08/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 527 | 1 | 527 | 1 | 0.00 |
| 23/08/2011 | R204 On 02-August-12 | | | Bond Future | 7.64 | 102.7977 | 7.6410 | 102.7977 | 0.00 |
| 23/08/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 5177 | 5 | 5177 | 5 | 0.00 |
| 23/08/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4992 | 5 | 4992 | 5 | 0.00 |
| 23/08/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 5366 | 5 | 5366 | 5 | 0.00 |
| 23/08/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 920 | 1 | 920 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/08/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 1023 | 1 | 1023 | 1 | 0.00 |
| 23/08/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 969 | 1 | 969 | 1 | 0.00 |
| 23/08/2011 | R206 On 03-November-11 | | | Bond Future | 5.83 | 105.6032 | 5.8320 | 105.6032 | 12,577.00 |
| 23/08/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 3873 | 4 | 3873 | 4 | 0.00 |
| 23/08/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 3775 | 4 | 3775 | 4 | 0.00 |
| 23/08/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 3972 | 4 | 3972 | 4 | 0.00 |
| 23/08/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R206 On 02-February-12 | | | Bond Future | 5.78 | 103.4465 | 5.7830 | 103.4465 | 0.00 |
| 23/08/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3989 | 4 | 3989 | 4 | 0.00 |
| 23/08/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3902 | 4 | 3902 | 4 | 0.00 |
| 23/08/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 4076 | 4 | 4076 | 4 | 0.00 |
| 23/08/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 23/08/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 23/08/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 23/08/2011 | R206 On 03-May-12 | | | Bond Future | 5.74 | 105.0020 | 5.7390 | 105.0020 | 0.00 |
| 23/08/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2844 | 3 | 2844 | 3 | 0.00 |
| 23/08/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2918 | 3 | 2918 | 3 | 0.00 |
| 23/08/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2770 | 3 | 2770 | 3 | 0.00 |
| 23/08/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 51 | 0 | 51 | 0 | 0.00 |
| 23/08/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 43 | 0 | 43 | 0 | 0.00 |
| 23/08/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 47 | 0 | 47 | 0 | 0.00 |
| 23/08/2011 | R206 On 02-August-12 | | | Bond Future | 5.69 | 102.7935 | 5.6930 | 102.7935 | 0.00 |
| 23/08/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 2219 | 2 | 2219 | 2 | 0.00 |
| 23/08/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 2281 | 2 | 2281 | 2 | 0.00 |
| 23/08/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 2157 | 2 | 2157 | 2 | 0.00 |
| 23/08/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 98 | 0 | 98 | 0 | 0.00 |
| 23/08/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 87 | 0 | 87 | 0 | 0.00 |
| 23/08/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 92 | 0 | 92 | 0 | 0.00 |
| 23/08/2011 | R207 On 03-November-11 | | | Bond Future | 7.63 | 100.1119 | 7.6290 | 100.1119 | 7,549.00 |
| 23/08/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 6388 | 7 | 6388 | 7 | 0.00 |
| 23/08/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 6655 | 7 | 6655 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/08/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 6122 | 6 | 6122 | 6 | 0.00 |
| 23/08/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 2158 | 2 | 2158 | 2 | 2,000.00 |
| 23/08/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 3281 | 3 | 3281 | 3 | 0.00 |
| 23/08/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 4279 | 4 | 4279 | 4 | 0.00 |
| 23/08/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 439 | 0 | 439 | 0 | 900.00 |
| 23/08/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 2368 | 2 | 2368 | 2 | 0.00 |
| 23/08/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 4537 | 5 | 4537 | 5 | 0.00 |
| 23/08/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 1584 | 2 | 1584 | 2 | 300.00 |
| 23/08/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 490 | 0 | 490 | 0 | 300.00 |
| 23/08/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 102 | 0 | 102 | 0 | 900.00 |
| 23/08/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 871 | 1 | 871 | 1 | 0.00 |
| 23/08/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 124 | 0 | 124 | 0 | 2,000.00 |
| 23/08/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 2412 | 2 | 2412 | 2 | 0.00 |
| 23/08/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 256 | 0 | 256 | 0 | 2,000.00 |
| 23/08/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 30 | 0 | 30 | 0 | 0.00 |
| 23/08/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 570 | 1 | 570 | 1 | 0.00 |
| 23/08/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 23/08/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 24 | 0 | 24 | 0 | 0.00 |
| 23/08/2011 | R207 On 02-February-12 | | | Bond Future | 7.69 | 97.9994 | 7.6890 | 97.9994 | 0.00 |
| 23/08/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 7406 | 8 | 7406 | 8 | 0.00 |
| 23/08/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 7648 | 8 | 7648 | 8 | 0.00 |
| 23/08/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 7165 | 7 | 7165 | 7 | 0.00 |
| 23/08/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 222 | 0 | 222 | 0 | 0.00 |
| 23/08/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 182 | 0 | 182 | 0 | 0.00 |
| 23/08/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 201 | 0 | 201 | 0 | 0.00 |
| 23/08/2011 | R207 On 03-May-12 | | | Bond Future | 7.76 | 99.4719 | 7.7590 | 99.4719 | 0.00 |
| 23/08/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 6131 | 6 | 6131 | 6 | 0.00 |
| 23/08/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 5920 | 6 | 5920 | 6 | 0.00 |
| 23/08/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 6343 | 6 | 6343 | 6 | 0.00 |
| 23/08/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 719 | 1 | 719 | 1 | 0.00 |
| 23/08/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 818 | 1 | 818 | 1 | 0.00 |
| 23/08/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 767 | 1 | 767 | 1 | 0.00 |
| 23/08/2011 | R207 On 02-August-12 | | | Bond Future | 7.84 | 97.3038 | 7.8370 | 97.3038 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/08/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 5807 | 6 | 5807 | 6 | 0.00 |
| 23/08/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 5606 | 6 | 5606 | 6 | 0.00 |
| 23/08/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 6011 | 6 | 6011 | 6 | 0.00 |
| 23/08/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 941 | 1 | 941 | 1 | 0.00 |
| 23/08/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 1047 | 1 | 1047 | 1 | 0.00 |
| 23/08/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 992 | 1 | 992 | 1 | 0.00 |
| 23/08/2011 | R208 On 03-November-11 | | | Bond Future | 7.67 | 94.8450 | 7.6660 | 94.8450 | 7,314.00 |
| 23/08/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 6615 | 7 | 6615 | 7 | 0.00 |
| 23/08/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 6898 | 7 | 6898 | 7 | 0.00 |
| 23/08/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 6333 | 7 | 6333 | 7 | 0.00 |
| 23/08/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 2394 | 3 | 2394 | 3 | 1,995.00 |
| 23/08/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 7462 | 8 | 7462 | 8 | 0.00 |
| 23/08/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 3596 | 4 | 3596 | 4 | 665.00 |
| 23/08/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 4659 | 5 | 4659 | 5 | 0.00 |
| 23/08/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 138 | 0 | 138 | 0 | 665.00 |
| 23/08/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 19 | 0 | 19 | 0 | 1,995.00 |
| 23/08/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 279 | 0 | 279 | 0 | 0.00 |
| 23/08/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 44 | 0 | 44 | 0 | 0.00 |
| 23/08/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 611 | 1 | 611 | 1 | 0.00 |
| 23/08/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 30 | 0 | 30 | 0 | 0.00 |
| 23/08/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 36 | 0 | 36 | 0 | 0.00 |
| 23/08/2011 | R208 On 02-February-12 | | | Bond Future | 7.72 | 96.2853 | 7.7220 | 96.2853 | 0.00 |
| 23/08/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 7771 | 8 | 7771 | 8 | 0.00 |
| 23/08/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 7515 | 8 | 7515 | 8 | 0.00 |
| 23/08/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 8028 | 8 | 8028 | 8 | 0.00 |
| 23/08/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 216 | 0 | 216 | 0 | 0.00 |
| 23/08/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 261 | 0 | 261 | 0 | 0.00 |
| 23/08/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 237 | 0 | 237 | 0 | 0.00 |
| 23/08/2011 | R208 On 03-May-12 | | | Bond Future | 7.78 | 94.3414 | 7.7840 | 94.3414 | 0.00 |
| 23/08/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 7631 | 8 | 7631 | 8 | 0.00 |
| 23/08/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 7868 | 8 | 7868 | 8 | 0.00 |
| 23/08/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 7397 | 8 | 7397 | 8 | 0.00 |
| 23/08/2011 | R208 On 03-May-12 | 8.95 | Put | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/08/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 565 | 1 | 565 | 1 | 0.00 |
| 23/08/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 603 | 1 | 603 | 1 | 0.00 |
| 23/08/2011 | R208 On 02-August-12 | | | Bond Future | 7.85 | 95.7370 | 7.8530 | 95.7370 | 0.00 |
| 23/08/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 6216 | 6 | 6216 | 6 | 0.00 |
| 23/08/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 6437 | 7 | 6437 | 7 | 0.00 |
| 23/08/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5998 | 6 | 5998 | 6 | 0.00 |
| 23/08/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 1145 | 1 | 1145 | 1 | 0.00 |
| 23/08/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 1032 | 1 | 1032 | 1 | 0.00 |
| 23/08/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1087 | 1 | 1087 | 1 | 0.00 |
| 23/08/2011 | R209 On 03-November-11 | | | Bond Future | 8.32 | 79.5180 | 8.3160 | 79.5180 | 1,351.00 |
| 23/08/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 4182 | 4 | 4182 | 4 | 0.00 |
| 23/08/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 4498 | 5 | 4498 | 5 | 0.00 |
| 23/08/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 3874 | 4 | 3874 | 4 | 0.00 |
| 23/08/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 679 | 1 | 679 | 1 | 0.00 |
| 23/08/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 505 | 0 | 505 | 0 | 0.00 |
| 23/08/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 587 | 1 | 587 | 1 | 0.00 |
| 23/08/2011 | R209 On 02-February-12 | | | Bond Future | 8.36 | 80.7344 | 8.3640 | 80.7344 | 0.00 |
| 23/08/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 6284 | 7 | 6284 | 7 | 0.00 |
| 23/08/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 6574 | 7 | 6574 | 7 | 0.00 |
| 23/08/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 5999 | 6 | 5999 | 6 | 0.00 |
| 23/08/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 1253 | 1 | 1253 | 1 | 0.00 |
| 23/08/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 1064 | 1 | 1064 | 1 | 0.00 |
| 23/08/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 1154 | 1 | 1154 | 1 | 0.00 |
| 23/08/2011 | R209 On 03-May-12 | | | Bond Future | 8.42 | 78.8035 | 8.4160 | 78.8035 | 0.00 |
| 23/08/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 6644 | 7 | 6644 | 7 | 0.00 |
| 23/08/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 6382 | 7 | 6382 | 7 | 0.00 |
| 23/08/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 6911 | 7 | 6911 | 7 | 0.00 |
| 23/08/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 1850 | 2 | 1850 | 2 | 0.00 |
| 23/08/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 2084 | 2 | 2084 | 2 | 0.00 |
| 23/08/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 1963 | 2 | 1963 | 2 | 0.00 |
| 23/08/2011 | R209 On 02-August-12 | | | Bond Future | 8.47 | 79.9738 | 8.4710 | 79.9738 | 0.00 |
| 23/08/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 8072 | 8 | 8072 | 8 | 0.00 |
| 23/08/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 7807 | 8 | 7807 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/08/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 8341 | 9 | 8341 | 9 | 0.00 |
| 23/08/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 1898 | 2 | 1898 | 2 | 0.00 |
| 23/08/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 2095 | 2 | 2095 | 2 | 0.00 |
| 23/08/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 1993 | 2 | 1993 | 2 | 0.00 |
| 23/08/2011 | R210 On 03-November-11 | | | Bond Future | 136.80 | 136.7910 | 136.8003 | 136.7910 | 600.00 |
| 23/08/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 5800 | 6 | 5800 | 6 | 0.00 |
| 23/08/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 5750 | 6 | 5750 | 6 | 0.00 |
| 23/08/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 5850 | 6 | 5850 | 6 | 0.00 |
| 23/08/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R211 On 03-November-11 | | | Bond Future | 112.49 | 112.4809 | 112.4859 | 112.4809 | 529.00 |
| 23/08/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 111236 | 111 | 111236 | 111 | 0.00 |
| 23/08/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 111186 | 111 | 111186 | 111 | 0.00 |
| 23/08/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 111286 | 111 | 111286 | 111 | 0.00 |
| 23/08/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R211 On 02-February-12 | | | Bond Future | 112.86 | 112.8552 | 112.8603 | 112.8552 | 0.00 |
| 23/08/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 2360 | 2 | 2360 | 2 | 0.00 |
| 23/08/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 2410 | 2 | 2410 | 2 | 0.00 |
| 23/08/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 2310 | 2 | 2310 | 2 | 0.00 |
| 23/08/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R212 On 03-November-11 | | | Bond Future | 111.15 | 110.9402 | 111.1485 | 110.9402 | 2,667.00 |
| 23/08/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 108649 | 108 | 108649 | 108 | 0.00 |
| 23/08/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 108599 | 108 | 108599 | 108 | 0.00 |
| 23/08/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 108699 | 108 | 108699 | 108 | 0.00 |
| 23/08/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R212 On 02-February-12 | | | Bond Future | 111.37 | 111.1605 | 111.3719 | 111.1605 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/08/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 2872 | 3 | 2872 | 3 | 0.00 |
| 23/08/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 2822 | 3 | 2822 | 3 | 0.00 |
| 23/08/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 2922 | 3 | 2922 | 3 | 0.00 |
| 23/08/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R213 On 03-November-11 | | | Bond Future | 8.29 | 89.3466 | 8.2910 | 89.3466 | 0.00 |
| 23/08/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 3847 | 4 | 3847 | 4 | 0.00 |
| 23/08/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 4250 | 5 | 4250 | 5 | 0.00 |
| 23/08/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 3440 | 4 | 3440 | 4 | 0.00 |
| 23/08/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R213 On 02-February-12 | | | Bond Future | 8.35 | 90.7057 | 8.3470 | 90.7057 | 0.00 |
| 23/08/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 5331 | 6 | 5331 | 6 | 0.00 |
| 23/08/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 4940 | 5 | 4940 | 5 | 0.00 |
| 23/08/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 5718 | 6 | 5718 | 6 | 0.00 |
| 23/08/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R213 On 03-May-12 | | | Bond Future | 8.40 | 88.5250 | 8.4020 | 88.5250 | 0.00 |
| 23/08/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 6748 | 7 | 6748 | 7 | 0.00 |
| 23/08/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 7121 | 7 | 7121 | 7 | 0.00 |
| 23/08/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 6372 | 7 | 6372 | 7 | 0.00 |
| 23/08/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R213 On 02-August-12 | | | Bond Future | 8.46 | 89.8375 | 8.4610 | 89.8375 | 0.00 |
| 23/08/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 6226 | 7 | 6226 | 7 | 0.00 |
| 23/08/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 6598 | 7 | 6598 | 7 | 0.00 |
| 23/08/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 5852 | 6 | 5852 | 6 | 0.00 |
| 23/08/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | R213 On 02-August-12 | 9.30 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/08/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |
| 23/08/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 27590 | 28 | 0.00 |
| 23/08/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 28834 | 29 | 0.00 |
| 23/08/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26333 | 26 | 0.00 |
| 23/08/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 23/08/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 23/08/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 23/08/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 23/08/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 23/08/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 23/08/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 23/08/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 23/08/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/08/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 23/08/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 24/08/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/08/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/08/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/08/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/08/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/08/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/08/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/08/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/08/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/08/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/08/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/08/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/08/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/08/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/08/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/08/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/08/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/08/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/08/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/08/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/08/2011 | AL7T On 03-November-11 | | | Index Future | 411.91 | 412.1090 | 411.9090 | 412.1090 | 16.00 |
| 24/08/2011 | AL7T On 02-February-12 | | | Index Future | 418.18 | 418.3820 | 418.1790 | 418.3820 | 0.00 |
| 24/08/2011 | ALBI On 03-November-11 | | | Index Future | 376.62 | 376.8060 | 376.6230 | 376.8060 | 1,617.00 |
| 24/08/2011 | ALBI On 02-February-12 | | | Index Future | 382.36 | 382.5420 | 382.3560 | 382.5420 | 0.00 |
| 24/08/2011 | C155 On 31-August-11 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/08/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/08/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/08/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/08/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/08/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/08/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/08/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/08/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/08/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/08/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/08/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/08/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 24/08/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/08/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/08/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/08/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/08/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/08/2011 | CAAD On 19-September-11 | | | Can-Do Future | 0.00 | 0.0041 | 0.0029 | 0.0041 | 22,388.00 |
| 24/08/2011 | CAAE On 19-September-11 | | | Can-Do Future | 0.31 | 0.2918 | 0.3088 | 0.2918 | 21,898.00 |
| 24/08/2011 | CAAG On 24-October-11 | | | Can-Do Future | 7.30 | 7.2717 | 7.2952 | 7.2717 | 0.00 |
| 24/08/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 616 | 1 | 616 | 1 | 0.00 |
| 24/08/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 572 | 1 | 572 | 1 | 0.00 |
| 24/08/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 661 | 1 | 661 | 1 | 0.00 |
| 24/08/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 372 | 0 | 372 | 0 | 14,286.00 |
| 24/08/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 173 | 0 | 173 | 0 | 6,757.00 |
| 24/08/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 278 | 0 | 278 | 0 | 0.00 |
| 24/08/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 16 | 0 | 16 | 0 | 0.00 |
| 24/08/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 77 | 0 | 77 | 0 | 0.00 |
| 24/08/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 27 | 0 | 27 | 0 | 0.00 |
| 24/08/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 21 | 0 | 21 | 0 | 0.00 |
| 24/08/2011 | CAAI On 26-August-11 | | | Can-Do Future | 7.23 | 7.2092 | 7.2337 | 7.2092 | 0.00 |
| 24/08/2011 | CAAI On 26-August-11 | 7.10 | Call | Can-Do Future | 141 | 0 | 141 | 0 | 0.00 |
| 24/08/2011 | CAAI On 26-August-11 | 7.15 | Call | Can-Do Future | 99 | 0 | 99 | 0 | 0.00 |
| 24/08/2011 | CAAI On 26-August-11 | 7.05 | Call | Can-Do Future | 187 | 0 | 187 | 0 | 0.00 |
| 24/08/2011 | CAAI On 26-August-11 | 7.05 | Put | Can-Do Future | 3 | 0 | 3 | 0 | 25,000.00 |
| 24/08/2011 | CAAI On 26-August-11 | 7.15 | Put | Can-Do Future | 15 | 0 | 15 | 0 | 0.00 |
| 24/08/2011 | CAAI On 26-August-11 | 7.10 | Put | Can-Do Future | 7 | 0 | 7 | 0 | 0.00 |
| 24/08/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/08/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 24/08/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 24/08/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/08/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/08/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/08/2011 | GOVI On 03-November-11 | | | GOVI | 377.21 | 377.3960 | 377.2130 | 377.3960 | 161.00 |
| 24/08/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 202130 | 20 | 202130 | 20 | 0.00 |
| 24/08/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 202030 | 20 | 202030 | 20 | 0.00 |
| 24/08/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 202230 | 20 | 202230 | 20 | 0.00 |
| 24/08/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/08/2011 | GOVI On 02-February-12 | | | GOVI | 382.96 | 383.1410 | 382.9550 | 383.1410 | 0.00 |
| 24/08/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 139550 | 14 | 139550 | 14 | 0.00 |
| 24/08/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 139450 | 14 | 139450 | 14 | 0.00 |
| 24/08/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 139650 | 14 | 139650 | 14 | 0.00 |
| 24/08/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 24/08/2011 | IGOV On 03-November-11 | | | Index Future | 162.80 | 162.8750 | 162.7960 | 162.8750 | 79.00 |
| 24/08/2011 | IGOV On 02-February-12 | | | Index Future | 165.27 | 165.3540 | 165.2740 | 165.3540 | 0.00 |
| 24/08/2011 | ILBI On 02-February-12 | | | Index Future | 447.46 | 454.3680 | 447.4640 | 454.3680 | 88.00 |
| 24/08/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 24/08/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 24/08/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 24/08/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 24/08/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 24/08/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 24/08/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.51 | 94.5100 | 5.5100 | 94.5100 | 16,389.00 |
| 24/08/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.48 | 94.5600 | 5.4800 | 94.5600 | 2,000.00 |
| 24/08/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.41 | 94.6400 | 5.4100 | 94.6400 | 1,000.00 |
| 24/08/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.37 | 94.6700 | 5.3700 | 94.6700 | 5,541.00 |
| 24/08/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.37 | 94.6800 | 5.3700 | 94.6800 | 0.00 |
| 24/08/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.37 | 94.6700 | 5.3700 | 94.6700 | 0.00 |
| 24/08/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.39 | 94.6500 | 5.3900 | 94.6500 | 1,340.00 |
| 24/08/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.44 | 94.6100 | 5.4400 | 94.6100 | 2,890.00 |
| 24/08/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.61 | 94.5200 | 5.6100 | 94.5200 | 45,710.00 |
| 24/08/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.76 | 94.3700 | 5.7600 | 94.3700 | 990.00 |
| 24/08/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.98 | 94.1500 | 5.9800 | 94.1500 | 790.00 |
| 24/08/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.21 | 93.9200 | 6.2100 | 93.9200 | 1,250.00 |
| 24/08/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 24/08/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | JN02 On 03-November-11 | 7.25 | Call | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/08/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 24/08/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 24/08/2011 | JN05 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 24/08/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 24/08/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 24/08/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 24/08/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 24/08/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | OTH1 On 03-November-11 | | | Index Future | 373.02 | 373.2040 | 373.0230 | 373.2040 | 0.00 |
| 24/08/2011 | OTH1 On 02-February-12 | | | Index Future | 378.70 | 378.8850 | 378.7010 | 378.8850 | 0.00 |
| 24/08/2011 | R157 On 03-November-11 | | | Bond Future | 6.72 | 125.3820 | 6.7200 | 125.3820 | 15,490.00 |
| 24/08/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 5655 | 6 | 5655 | 6 | 0.00 |
| 24/08/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 5834 | 7 | 5834 | 7 | 0.00 |
| 24/08/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 5476 | 6 | 5476 | 6 | 0.00 |
| 24/08/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 395 | 1 | 395 | 1 | 1,200.00 |
| 24/08/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 3138 | 4 | 3138 | 4 | 0.00 |
| 24/08/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 1339 | 2 | 1339 | 2 | 400.00 |
| 24/08/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 1630 | 2 | 1630 | 2 | 0.00 |
| 24/08/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 194 | 0 | 194 | 0 | 400.00 |
| 24/08/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 29 | 0 | 29 | 0 | 1,200.00 |
| 24/08/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 279 | 0 | 279 | 0 | 0.00 |
| 24/08/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 24/08/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 1044 | 1 | 1044 | 1 | 0.00 |
| 24/08/2011 | R157 On 03-November-11 | 8.30 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/08/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R157 On 02-February-12 | | | Bond Future | 6.77 | 127.2904 | 6.7710 | 127.2904 | 0.00 |
| 24/08/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 5992 | 7 | 5992 | 7 | 0.00 |
| 24/08/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 5830 | 7 | 5830 | 7 | 0.00 |
| 24/08/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 6155 | 7 | 6155 | 7 | 0.00 |
| 24/08/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 30 | 0 | 30 | 0 | 0.00 |
| 24/08/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 39 | 0 | 39 | 0 | 0.00 |
| 24/08/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 34 | 0 | 34 | 0 | 0.00 |
| 24/08/2011 | R157 On 03-May-12 | | | Bond Future | 6.83 | 122.3944 | 6.8310 | 122.3944 | 0.00 |
| 24/08/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4761 | 5 | 4761 | 5 | 0.00 |
| 24/08/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4618 | 5 | 4618 | 5 | 0.00 |
| 24/08/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4905 | 6 | 4905 | 6 | 0.00 |
| 24/08/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 165 | 0 | 165 | 0 | 0.00 |
| 24/08/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 193 | 0 | 193 | 0 | 0.00 |
| 24/08/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 178 | 0 | 178 | 0 | 0.00 |
| 24/08/2011 | R157 On 02-August-12 | | | Bond Future | 6.91 | 124.2074 | 6.9080 | 124.2074 | 0.00 |
| 24/08/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3814 | 4 | 3814 | 4 | 0.00 |
| 24/08/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3695 | 4 | 3695 | 4 | 0.00 |
| 24/08/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3934 | 5 | 3934 | 5 | 0.00 |
| 24/08/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 501 | 0 | 501 | 0 | 0.00 |
| 24/08/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 558 | 0 | 558 | 0 | 0.00 |
| 24/08/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 529 | 0 | 529 | 0 | 0.00 |
| 24/08/2011 | R186 On 03-November-11 | | | Bond Future | 8.16 | 125.7914 | 8.1640 | 125.7914 | 25,010.00 |
| 24/08/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 8027 | 10 | 8027 | 10 | 0.00 |
| 24/08/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 8438 | 10 | 8438 | 10 | 0.00 |
| 24/08/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 7619 | 9 | 7619 | 9 | 0.00 |
| 24/08/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 6026 | 8 | 6026 | 8 | 5,600.00 |
| 24/08/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 1890 | 3 | 1890 | 3 | 1,275.00 |
| 24/08/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 3222 | 4 | 3222 | 4 | 425.00 |
| 24/08/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 4540 | 6 | 4540 | 6 | 0.00 |
| 24/08/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 8852 | 10 | 8852 | 10 | 0.00 |
| 24/08/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 149 | 0 | 149 | 0 | 1,275.00 |
| 24/08/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 835 | 1 | 835 | 1 | 425.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/08/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 1416 | 1 | 1416 | 1 | 0.00 |
| 24/08/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 2521 | 2 | 2521 | 2 | 0.00 |
| 24/08/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 248 | 0 | 248 | 0 | 0.00 |
| 24/08/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 467 | 0 | 467 | 0 | 0.00 |
| 24/08/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 177 | 0 | 177 | 0 | 0.00 |
| 24/08/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 209 | 0 | 209 | 0 | 0.00 |
| 24/08/2011 | R186 On 02-February-12 | | | Bond Future | 8.23 | 122.4083 | 8.2250 | 122.4083 | 2,501.00 |
| 24/08/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 8278 | 10 | 8278 | 10 | 0.00 |
| 24/08/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 8629 | 10 | 8629 | 10 | 0.00 |
| 24/08/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 7931 | 9 | 7931 | 9 | 0.00 |
| 24/08/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1221 | 1 | 1221 | 1 | 0.00 |
| 24/08/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1036 | 1 | 1036 | 1 | 0.00 |
| 24/08/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1125 | 1 | 1125 | 1 | 0.00 |
| 24/08/2011 | R186 On 03-May-12 | | | Bond Future | 8.29 | 124.2502 | 8.2910 | 124.2502 | 0.00 |
| 24/08/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 8556 | 10 | 8556 | 10 | 0.00 |
| 24/08/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 8874 | 10 | 8874 | 10 | 0.00 |
| 24/08/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 8241 | 10 | 8241 | 10 | 0.00 |
| 24/08/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 2224 | 2 | 2224 | 2 | 0.00 |
| 24/08/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 1983 | 2 | 1983 | 2 | 0.00 |
| 24/08/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 2100 | 2 | 2100 | 2 | 0.00 |
| 24/08/2011 | R186 On 02-August-12 | | | Bond Future | 8.36 | 120.8055 | 8.3620 | 120.8055 | 0.00 |
| 24/08/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 7065 | 8 | 7065 | 8 | 0.00 |
| 24/08/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 7353 | 9 | 7353 | 9 | 0.00 |
| 24/08/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 6787 | 8 | 6787 | 8 | 0.00 |
| 24/08/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 3701 | 3 | 3701 | 3 | 0.00 |
| 24/08/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 3376 | 3 | 3376 | 3 | 0.00 |
| 24/08/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 3532 | 3 | 3532 | 3 | 0.00 |
| 24/08/2011 | R189 On 03-November-11 | | | Bond Future | 213.97 | 213.9607 | 213.9727 | 213.9607 | 0.00 |
| 24/08/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 1973 | 2 | 1973 | 2 | 0.00 |
| 24/08/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 2023 | 2 | 2023 | 2 | 0.00 |
| 24/08/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 1923 | 2 | 1923 | 2 | 0.00 |
| 24/08/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/08/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R197 On 03-November-11 | | | Bond Future | 245.90 | 245.1558 | 245.8966 | 245.1558 | 183.00 |
| 24/08/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 7397 | 7 | 7397 | 7 | 0.00 |
| 24/08/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 7347 | 7 | 7347 | 7 | 0.00 |
| 24/08/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 7447 | 7 | 7447 | 7 | 0.00 |
| 24/08/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R201 On 03-November-11 | | | Bond Future | 6.37 | 110.5251 | 6.3710 | 110.5251 | 1,348.00 |
| 24/08/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 4601 | 5 | 4601 | 5 | 0.00 |
| 24/08/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 4464 | 5 | 4464 | 5 | 0.00 |
| 24/08/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 4738 | 5 | 4738 | 5 | 0.00 |
| 24/08/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 24/08/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R201 On 02-February-12 | | | Bond Future | 6.39 | 107.7974 | 6.3910 | 107.7974 | 0.00 |
| 24/08/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 4853 | 5 | 4853 | 5 | 0.00 |
| 24/08/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4728 | 5 | 4728 | 5 | 0.00 |
| 24/08/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 4979 | 6 | 4979 | 6 | 0.00 |
| 24/08/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 24/08/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 24/08/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 24/08/2011 | R201 On 03-May-12 | | | Bond Future | 6.42 | 109.4188 | 6.4220 | 109.4188 | 0.00 |
| 24/08/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3336 | 4 | 3336 | 4 | 0.00 |
| 24/08/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3229 | 4 | 3229 | 4 | 0.00 |
| 24/08/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3444 | 4 | 3444 | 4 | 0.00 |
| 24/08/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 121 | 0 | 121 | 0 | 0.00 |
| 24/08/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 143 | 0 | 143 | 0 | 0.00 |
| 24/08/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 131 | 0 | 131 | 0 | 0.00 |
| 24/08/2011 | R201 On 02-August-12 | | | Bond Future | 6.47 | 106.6330 | 6.4710 | 106.6330 | 0.00 |
| 24/08/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2599 | 3 | 2599 | 3 | 0.00 |
| 24/08/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2509 | 3 | 2509 | 3 | 0.00 |
| 24/08/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2691 | 3 | 2691 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/08/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 314 | 0 | 314 | 0 | 0.00 |
| 24/08/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 349 | 0 | 349 | 0 | 0.00 |
| 24/08/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 330 | 0 | 330 | 0 | 0.00 |
| 24/08/2011 | R202 On 03-November-11 | | | Bond Future | 185.89 | 184.9564 | 185.8882 | 184.9564 | 24,816.00 |
| 24/08/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 185388 | 184 | 185388 | 184 | 0.00 |
| 24/08/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 185338 | 184 | 185338 | 184 | 0.00 |
| 24/08/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 185438 | 185 | 185438 | 185 | 0.00 |
| 24/08/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R202 On 02-February-12 | | | Bond Future | 186.05 | 185.1068 | 186.0531 | 185.1068 | 0.00 |
| 24/08/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 9053 | 8 | 9053 | 8 | 0.00 |
| 24/08/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 9003 | 8 | 9003 | 8 | 0.00 |
| 24/08/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 9103 | 8 | 9103 | 8 | 0.00 |
| 24/08/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R203 On 03-November-11 | | | Bond Future | 7.44 | 105.9578 | 7.4410 | 105.9578 | 2,133.00 |
| 24/08/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 4940 | 6 | 4940 | 6 | 0.00 |
| 24/08/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 5161 | 6 | 5161 | 6 | 0.00 |
| 24/08/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 4720 | 6 | 4720 | 6 | 0.00 |
| 24/08/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 27 | 0 | 27 | 0 | 0.00 |
| 24/08/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 18 | 0 | 18 | 0 | 0.00 |
| 24/08/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 22 | 0 | 22 | 0 | 0.00 |
| 24/08/2011 | R203 On 02-February-12 | | | Bond Future | 7.51 | 107.5697 | 7.5140 | 107.5697 | 0.00 |
| 24/08/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 5672 | 7 | 5672 | 7 | 0.00 |
| 24/08/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 5872 | 7 | 5872 | 7 | 0.00 |
| 24/08/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 5475 | 6 | 5475 | 6 | 0.00 |
| 24/08/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 195 | 0 | 195 | 0 | 0.00 |
| 24/08/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 163 | 0 | 163 | 0 | 0.00 |
| 24/08/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 177 | 0 | 177 | 0 | 0.00 |
| 24/08/2011 | R203 On 03-May-12 | | | Bond Future | 7.60 | 105.0260 | 7.5960 | 105.0260 | 0.00 |
| 24/08/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 5379 | 6 | 5379 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/08/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 5557 | 6 | 5557 | 6 | 0.00 |
| 24/08/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 5203 | 6 | 5203 | 6 | 0.00 |
| 24/08/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 474 | 0 | 474 | 0 | 0.00 |
| 24/08/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 413 | 0 | 413 | 0 | 0.00 |
| 24/08/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 442 | 0 | 442 | 0 | 0.00 |
| 24/08/2011 | R203 On 02-August-12 | | | Bond Future | 7.69 | 106.5848 | 7.6890 | 106.5848 | 0.00 |
| 24/08/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4198 | 5 | 4198 | 5 | 0.00 |
| 24/08/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4041 | 5 | 4041 | 5 | 0.00 |
| 24/08/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4358 | 5 | 4358 | 5 | 0.00 |
| 24/08/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 803 | 1 | 803 | 1 | 0.00 |
| 24/08/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 891 | 1 | 891 | 1 | 0.00 |
| 24/08/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 846 | 1 | 846 | 1 | 0.00 |
| 24/08/2011 | R204 On 03-November-11 | | | Bond Future | 7.65 | 106.1264 | 7.6450 | 106.1264 | 2,872.00 |
| 24/08/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 5860 | 7 | 5860 | 7 | 0.00 |
| 24/08/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 5611 | 7 | 5611 | 7 | 0.00 |
| 24/08/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 6109 | 7 | 6109 | 7 | 0.00 |
| 24/08/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 24/08/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 31 | 0 | 31 | 0 | 0.00 |
| 24/08/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 25 | 0 | 25 | 0 | 0.00 |
| 24/08/2011 | R204 On 02-February-12 | | | Bond Future | 7.72 | 103.7135 | 7.7150 | 103.7135 | 0.00 |
| 24/08/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 6721 | 8 | 6721 | 8 | 0.00 |
| 24/08/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 6496 | 8 | 6496 | 8 | 0.00 |
| 24/08/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 6948 | 8 | 6948 | 8 | 0.00 |
| 24/08/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 162 | 0 | 162 | 0 | 0.00 |
| 24/08/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 199 | 0 | 199 | 0 | 0.00 |
| 24/08/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 179 | 0 | 179 | 0 | 0.00 |
| 24/08/2011 | R204 On 03-May-12 | | | Bond Future | 7.79 | 105.2733 | 7.7940 | 105.2733 | 0.00 |
| 24/08/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 5502 | 6 | 5502 | 6 | 0.00 |
| 24/08/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 5309 | 6 | 5309 | 6 | 0.00 |
| 24/08/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 5697 | 7 | 5697 | 7 | 0.00 |
| 24/08/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 695 | 0 | 695 | 0 | 0.00 |
| 24/08/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 790 | 1 | 790 | 1 | 0.00 |
| 24/08/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 741 | 1 | 741 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/08/2011 | R204 On 02-August-12 | | | Bond Future | 7.88 | 102.7977 | 7.8840 | 102.7977 | 0.00 |
| 24/08/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4295 | 5 | 4295 | 5 | 0.00 |
| 24/08/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4470 | 5 | 4470 | 5 | 0.00 |
| 24/08/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4124 | 5 | 4124 | 5 | 0.00 |
| 24/08/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 1368 | 1 | 1368 | 1 | 0.00 |
| 24/08/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 1237 | 1 | 1237 | 1 | 0.00 |
| 24/08/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 1300 | 1 | 1300 | 1 | 0.00 |
| 24/08/2011 | R206 On 03-November-11 | | | Bond Future | 6.02 | 105.7272 | 6.0240 | 105.7272 | 12,577.00 |
| 24/08/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 3477 | 4 | 3477 | 4 | 0.00 |
| 24/08/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 3576 | 4 | 3576 | 4 | 0.00 |
| 24/08/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 3379 | 4 | 3379 | 4 | 0.00 |
| 24/08/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R206 On 02-February-12 | | | Bond Future | 6.00 | 103.5718 | 6.0020 | 103.5718 | 0.00 |
| 24/08/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3588 | 4 | 3588 | 4 | 0.00 |
| 24/08/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3675 | 4 | 3675 | 4 | 0.00 |
| 24/08/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3501 | 4 | 3501 | 4 | 0.00 |
| 24/08/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 24/08/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 24/08/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 24/08/2011 | R206 On 03-May-12 | | | Bond Future | 5.99 | 105.1297 | 5.9920 | 105.1297 | 0.00 |
| 24/08/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2465 | 3 | 2465 | 3 | 0.00 |
| 24/08/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2538 | 3 | 2538 | 3 | 0.00 |
| 24/08/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2393 | 3 | 2393 | 3 | 0.00 |
| 24/08/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 82 | 0 | 82 | 0 | 0.00 |
| 24/08/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 71 | 0 | 71 | 0 | 0.00 |
| 24/08/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 76 | 0 | 76 | 0 | 0.00 |
| 24/08/2011 | R206 On 02-August-12 | | | Bond Future | 5.99 | 102.9237 | 5.9930 | 102.9237 | 0.00 |
| 24/08/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1858 | 2 | 1858 | 2 | 0.00 |
| 24/08/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1800 | 2 | 1800 | 2 | 0.00 |
| 24/08/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1918 | 2 | 1918 | 2 | 0.00 |
| 24/08/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 139 | 0 | 139 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/08/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 155 | 0 | 155 | 0 | 0.00 |
| 24/08/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 146 | 0 | 146 | 0 | 0.00 |
| 24/08/2011 | R207 On 03-November-11 | | | Bond Future | 7.86 | 99.9934 | 7.8640 | 99.9934 | 7,549.00 |
| 24/08/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 5054 | 6 | 5054 | 6 | 0.00 |
| 24/08/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 5313 | 7 | 5313 | 7 | 0.00 |
| 24/08/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 4796 | 6 | 4796 | 6 | 0.00 |
| 24/08/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 1292 | 2 | 1292 | 2 | 2,000.00 |
| 24/08/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 2195 | 3 | 2195 | 3 | 0.00 |
| 24/08/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 3070 | 4 | 3070 | 4 | 0.00 |
| 24/08/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 177 | 0 | 177 | 0 | 900.00 |
| 24/08/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 874 | 2 | 874 | 2 | 300.00 |
| 24/08/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 1452 | 2 | 1452 | 2 | 0.00 |
| 24/08/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 3305 | 5 | 3305 | 5 | 0.00 |
| 24/08/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 250 | 0 | 250 | 0 | 900.00 |
| 24/08/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 953 | 0 | 953 | 0 | 300.00 |
| 24/08/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 1540 | 1 | 1540 | 1 | 0.00 |
| 24/08/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 294 | 0 | 294 | 0 | 2,000.00 |
| 24/08/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 3529 | 2 | 3529 | 2 | 0.00 |
| 24/08/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 549 | 0 | 549 | 0 | 2,000.00 |
| 24/08/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 84 | 0 | 84 | 0 | 0.00 |
| 24/08/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 1083 | 1 | 1083 | 1 | 0.00 |
| 24/08/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 57 | 0 | 57 | 0 | 0.00 |
| 24/08/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 69 | 0 | 69 | 0 | 0.00 |
| 24/08/2011 | R207 On 02-February-12 | | | Bond Future | 7.94 | 97.8782 | 7.9350 | 97.8782 | 0.00 |
| 24/08/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 6140 | 7 | 6140 | 7 | 0.00 |
| 24/08/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 5911 | 7 | 5911 | 7 | 0.00 |
| 24/08/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 6371 | 8 | 6371 | 8 | 0.00 |
| 24/08/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 310 | 0 | 310 | 0 | 0.00 |
| 24/08/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 374 | 0 | 374 | 0 | 0.00 |
| 24/08/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 341 | 0 | 341 | 0 | 0.00 |
| 24/08/2011 | R207 On 03-May-12 | | | Bond Future | 8.02 | 99.3485 | 8.0150 | 99.3485 | 0.00 |
| 24/08/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 5029 | 6 | 5029 | 6 | 0.00 |
| 24/08/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4836 | 6 | 4836 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/08/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 5225 | 6 | 5225 | 6 | 0.00 |
| 24/08/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1023 | 1 | 1023 | 1 | 0.00 |
| 24/08/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1156 | 1 | 1156 | 1 | 0.00 |
| 24/08/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1088 | 1 | 1088 | 1 | 0.00 |
| 24/08/2011 | R207 On 02-August-12 | | | Bond Future | 8.11 | 97.1839 | 8.1050 | 97.1839 | 0.00 |
| 24/08/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4740 | 6 | 4740 | 6 | 0.00 |
| 24/08/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4929 | 6 | 4929 | 6 | 0.00 |
| 24/08/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4556 | 6 | 4556 | 6 | 0.00 |
| 24/08/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 1442 | 1 | 1442 | 1 | 0.00 |
| 24/08/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 1304 | 1 | 1304 | 1 | 0.00 |
| 24/08/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 1370 | 1 | 1370 | 1 | 0.00 |
| 24/08/2011 | R208 On 03-November-11 | | | Bond Future | 7.89 | 94.6541 | 7.8910 | 94.6541 | 7,314.00 |
| 24/08/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 5255 | 7 | 5255 | 7 | 0.00 |
| 24/08/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 5529 | 7 | 5529 | 7 | 0.00 |
| 24/08/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 4984 | 6 | 4984 | 6 | 0.00 |
| 24/08/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 1487 | 2 | 1487 | 2 | 1,995.00 |
| 24/08/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 2473 | 4 | 2473 | 4 | 665.00 |
| 24/08/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 3415 | 5 | 3415 | 5 | 0.00 |
| 24/08/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 6079 | 7 | 6079 | 7 | 0.00 |
| 24/08/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 52 | 0 | 52 | 0 | 1,995.00 |
| 24/08/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 310 | 0 | 310 | 0 | 665.00 |
| 24/08/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 572 | 0 | 572 | 0 | 0.00 |
| 24/08/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 111 | 0 | 111 | 0 | 0.00 |
| 24/08/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 1120 | 1 | 1120 | 1 | 0.00 |
| 24/08/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 77 | 0 | 77 | 0 | 0.00 |
| 24/08/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 92 | 0 | 92 | 0 | 0.00 |
| 24/08/2011 | R208 On 02-February-12 | | | Bond Future | 7.96 | 96.0924 | 7.9550 | 96.0924 | 0.00 |
| 24/08/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 6487 | 8 | 6487 | 8 | 0.00 |
| 24/08/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 6732 | 8 | 6732 | 8 | 0.00 |
| 24/08/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 6243 | 8 | 6243 | 8 | 0.00 |
| 24/08/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 423 | 0 | 423 | 0 | 0.00 |
| 24/08/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 354 | 0 | 354 | 0 | 0.00 |
| 24/08/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 387 | 0 | 387 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/08/2011 | R208 On 03-May-12 | | | Bond Future | 8.03 | 94.1408 | 8.0260 | 94.1408 | 0.00 |
| 24/08/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 6430 | 8 | 6430 | 8 | 0.00 |
| 24/08/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 6653 | 8 | 6653 | 8 | 0.00 |
| 24/08/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 6209 | 7 | 6209 | 7 | 0.00 |
| 24/08/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 911 | 1 | 911 | 1 | 0.00 |
| 24/08/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 805 | 1 | 805 | 1 | 0.00 |
| 24/08/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 857 | 1 | 857 | 1 | 0.00 |
| 24/08/2011 | R208 On 02-August-12 | | | Bond Future | 8.11 | 95.5353 | 8.1050 | 95.5353 | 0.00 |
| 24/08/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 5124 | 6 | 5124 | 6 | 0.00 |
| 24/08/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4924 | 6 | 4924 | 6 | 0.00 |
| 24/08/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5330 | 6 | 5330 | 6 | 0.00 |
| 24/08/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 1404 | 1 | 1404 | 1 | 0.00 |
| 24/08/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 1549 | 1 | 1549 | 1 | 0.00 |
| 24/08/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1473 | 1 | 1473 | 1 | 0.00 |
| 24/08/2011 | R209 On 03-November-11 | | | Bond Future | 8.48 | 79.2161 | 8.4820 | 79.2161 | 1,352.00 |
| 24/08/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 3126 | 4 | 3126 | 4 | 0.00 |
| 24/08/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 2857 | 4 | 2857 | 4 | 0.00 |
| 24/08/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 3404 | 4 | 3404 | 4 | 0.00 |
| 24/08/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 818 | 1 | 818 | 1 | 0.00 |
| 24/08/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 1069 | 1 | 1069 | 1 | 0.00 |
| 24/08/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 937 | 1 | 937 | 1 | 0.00 |
| 24/08/2011 | R209 On 02-February-12 | | | Bond Future | 8.54 | 80.4271 | 8.5350 | 80.4271 | 0.00 |
| 24/08/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 5223 | 6 | 5223 | 6 | 0.00 |
| 24/08/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 4961 | 6 | 4961 | 6 | 0.00 |
| 24/08/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 5490 | 7 | 5490 | 7 | 0.00 |
| 24/08/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 1414 | 1 | 1414 | 1 | 0.00 |
| 24/08/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 1649 | 1 | 1649 | 1 | 0.00 |
| 24/08/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 1528 | 1 | 1528 | 1 | 0.00 |
| 24/08/2011 | R209 On 03-May-12 | | | Bond Future | 8.59 | 78.4910 | 8.5920 | 78.4910 | 0.00 |
| 24/08/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 5642 | 7 | 5642 | 7 | 0.00 |
| 24/08/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 5401 | 6 | 5401 | 6 | 0.00 |
| 24/08/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 5889 | 7 | 5889 | 7 | 0.00 |
| 24/08/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 2288 | 2 | 2288 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/08/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 2563 | 2 | 2563 | 2 | 0.00 |
| 24/08/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 2421 | 2 | 2421 | 2 | 0.00 |
| 24/08/2011 | R209 On 02-August-12 | | | Bond Future | 8.65 | 79.6565 | 8.6520 | 79.6565 | 0.00 |
| 24/08/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 7009 | 8 | 7009 | 8 | 0.00 |
| 24/08/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 7263 | 8 | 7263 | 8 | 0.00 |
| 24/08/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 6761 | 8 | 6761 | 8 | 0.00 |
| 24/08/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 2533 | 2 | 2533 | 2 | 0.00 |
| 24/08/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 2304 | 2 | 2304 | 2 | 0.00 |
| 24/08/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 2414 | 2 | 2414 | 2 | 0.00 |
| 24/08/2011 | R210 On 03-November-11 | | | Bond Future | 137.20 | 136.8003 | 137.1989 | 136.8003 | 600.00 |
| 24/08/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 6199 | 6 | 6199 | 6 | 0.00 |
| 24/08/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 6249 | 6 | 6249 | 6 | 0.00 |
| 24/08/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 6149 | 6 | 6149 | 6 | 0.00 |
| 24/08/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R211 On 03-November-11 | | | Bond Future | 112.50 | 112.4859 | 112.5011 | 112.4859 | 529.00 |
| 24/08/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 111251 | 111 | 111251 | 111 | 0.00 |
| 24/08/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 111301 | 111 | 111301 | 111 | 0.00 |
| 24/08/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 111201 | 111 | 111201 | 111 | 0.00 |
| 24/08/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R211 On 02-February-12 | | | Bond Future | 112.88 | 112.8603 | 112.8757 | 112.8603 | 0.00 |
| 24/08/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 2376 | 2 | 2376 | 2 | 0.00 |
| 24/08/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 2326 | 2 | 2326 | 2 | 0.00 |
| 24/08/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 2426 | 2 | 2426 | 2 | 0.00 |
| 24/08/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R212 On 03-November-11 | | | Bond Future | 111.37 | 111.1485 | 111.3719 | 111.1485 | 2,667.00 |
| 24/08/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 108872 | 109 | 108872 | 109 | 0.00 |
| 24/08/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 108822 | 109 | 108822 | 109 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/08/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 108922 | 109 | 108922 | 109 | 0.00 |
| 24/08/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R212 On 02-February-12 | | | Bond Future | 111.60 | 111.3719 | 111.5987 | 111.3719 | 0.00 |
| 24/08/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 3099 | 3 | 3099 | 3 | 0.00 |
| 24/08/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 3149 | 3 | 3149 | 3 | 0.00 |
| 24/08/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 3049 | 3 | 3049 | 3 | 0.00 |
| 24/08/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R213 On 03-November-11 | | | Bond Future | 8.47 | 88.9903 | 8.4680 | 88.9903 | 0.00 |
| 24/08/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 2333 | 4 | 2333 | 4 | 0.00 |
| 24/08/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 2736 | 4 | 2736 | 4 | 0.00 |
| 24/08/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 1926 | 3 | 1926 | 3 | 0.00 |
| 24/08/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R213 On 02-February-12 | | | Bond Future | 8.53 | 90.3453 | 8.5290 | 90.3453 | 0.00 |
| 24/08/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 3794 | 5 | 3794 | 5 | 0.00 |
| 24/08/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 4182 | 6 | 4182 | 6 | 0.00 |
| 24/08/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 3403 | 5 | 3403 | 5 | 0.00 |
| 24/08/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R213 On 03-May-12 | | | Bond Future | 8.59 | 88.1690 | 8.5890 | 88.1690 | 0.00 |
| 24/08/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 5189 | 7 | 5189 | 7 | 0.00 |
| 24/08/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 5562 | 7 | 5562 | 7 | 0.00 |
| 24/08/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 4813 | 6 | 4813 | 6 | 0.00 |
| 24/08/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R213 On 02-August-12 | | | Bond Future | 8.65 | 89.4778 | 8.6540 | 89.4778 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/08/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 4638 | 6 | 4638 | 6 | 0.00 |
| 24/08/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 5010 | 7 | 5010 | 7 | 0.00 |
| 24/08/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 4264 | 6 | 4264 | 6 | 0.00 |
| 24/08/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |
| 24/08/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 27590 | 28 | 0.00 |
| 24/08/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26333 | 26 | 0.00 |
| 24/08/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 28834 | 29 | 0.00 |
| 24/08/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 24/08/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 24/08/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 24/08/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 24/08/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 24/08/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 24/08/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 24/08/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 24/08/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/08/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 24/08/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 25/08/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2011 | AL7T On 03-November-11 | | | Index Future | 406.26 | 411.9090 | 406.2640 | 411.9090 | 16.00 |
| 25/08/2011 | AL7T On 02-February-12 | | | Index Future | 412.45 | 418.1790 | 412.4480 | 418.1790 | 0.00 |
| 25/08/2011 | ALBI On 03-November-11 | | | Index Future | 372.63 | 376.6230 | 372.6340 | 376.6230 | 1,617.00 |
| 25/08/2011 | ALBI On 02-February-12 | | | Index Future | 378.31 | 382.3560 | 378.3050 | 382.3560 | 0.00 |
| 25/08/2011 | C155 On 31-August-11 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2011 | CAAD On 19-September-11 | | | Can-Do Future | 0.00 | 0.0029 | 0.0020 | 0.0029 | 22,388.00 |
| 25/08/2011 | CAAE On 19-September-11 | | | Can-Do Future | 0.29 | 0.3088 | 0.2911 | 0.3088 | 21,898.00 |
| 25/08/2011 | CAAG On 24-October-11 | | | Can-Do Future | 7.29 | 7.2952 | 7.2936 | 7.2952 | 0.00 |
| 25/08/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 617 | 1 | 617 | 1 | 0.00 |
| 25/08/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 572 | 1 | 572 | 1 | 0.00 |
| 25/08/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 662 | 1 | 662 | 1 | 0.00 |
| 25/08/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 374 | 0 | 374 | 0 | 14,286.00 |
| 25/08/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 176 | 0 | 176 | 0 | 6,757.00 |
| 25/08/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 282 | 0 | 282 | 0 | 0.00 |
| 25/08/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 18 | 0 | 18 | 0 | 0.00 |
| 25/08/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 80 | 0 | 80 | 0 | 0.00 |
| 25/08/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 28 | 0 | 28 | 0 | 0.00 |
| 25/08/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 23 | 0 | 23 | 0 | 0.00 |
| 25/08/2011 | CAAI On 26-August-11 | | | Can-Do Future | 7.24 | 7.2337 | 7.2367 | 7.2337 | 0.00 |
| 25/08/2011 | CAAI On 26-August-11 | 7.10 | Call | Can-Do Future | 139 | 0 | 139 | 0 | 0.00 |
| 25/08/2011 | CAAI On 26-August-11 | 7.05 | Call | Can-Do Future | 187 | 0 | 187 | 0 | 0.00 |
| 25/08/2011 | CAAI On 26-August-11 | 7.15 | Call | Can-Do Future | 93 | 0 | 93 | 0 | 0.00 |
| 25/08/2011 | CAAI On 26-August-11 | 7.15 | Put | Can-Do Future | 6 | 0 | 6 | 0 | 0.00 |
| 25/08/2011 | CAAI On 26-August-11 | 7.05 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 25,000.00 |
| 25/08/2011 | CAAI On 26-August-11 | 7.10 | Put | Can-Do Future | 2 | 0 | 2 | 0 | 0.00 |
| 25/08/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 25/08/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 25/08/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2011 | GOVI On 03-November-11 | | | GOVI | 373.27 | 377.2130 | 373.2710 | 377.2130 | 161.00 |
| 25/08/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 162710 | 20 | 162710 | 20 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 162610 | 20 | 162610 | 20 | 0.00 |
| 25/08/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 162810 | 20 | 162810 | 20 | 0.00 |
| 25/08/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | GOVI On 02-February-12 | | | GOVI | 378.95 | 382.9550 | 378.9520 | 382.9550 | 0.00 |
| 25/08/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 99520 | 14 | 99520 | 14 | 0.00 |
| 25/08/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 99420 | 14 | 99420 | 14 | 0.00 |
| 25/08/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 99620 | 14 | 99620 | 14 | 0.00 |
| 25/08/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 25/08/2011 | IGOV On 03-November-11 | | | Index Future | 163.18 | 162.7960 | 163.1800 | 162.7960 | 79.00 |
| 25/08/2011 | IGOV On 02-February-12 | | | Index Future | 165.66 | 165.2740 | 165.6640 | 165.2740 | 0.00 |
| 25/08/2011 | ILBI On 02-February-12 | | | Index Future | 448.59 | 447.4640 | 448.5880 | 447.4640 | 88.00 |
| 25/08/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 25/08/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 25/08/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 25/08/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 25/08/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 25/08/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 25/08/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.53 | 94.4900 | 5.5300 | 94.4900 | 16,389.00 |
| 25/08/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.50 | 94.5200 | 5.5000 | 94.5200 | 2,000.00 |
| 25/08/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.42 | 94.5900 | 5.4200 | 94.5900 | 1,000.00 |
| 25/08/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.39 | 94.6300 | 5.3900 | 94.6300 | 5,541.00 |
| 25/08/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.39 | 94.6300 | 5.3900 | 94.6300 | 0.00 |
| 25/08/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.39 | 94.6300 | 5.3900 | 94.6300 | 0.00 |
| 25/08/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.40 | 94.6100 | 5.4000 | 94.6100 | 1,340.00 |
| 25/08/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.48 | 94.5600 | 5.4800 | 94.5600 | 2,890.00 |
| 25/08/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.65 | 94.3900 | 5.6500 | 94.3900 | 44,760.00 |
| 25/08/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.81 | 94.2400 | 5.8100 | 94.2400 | 990.00 |
| 25/08/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.03 | 94.0200 | 6.0300 | 94.0200 | 790.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.26 | 93.7900 | 6.2600 | 93.7900 | 1,250.00 |
| 25/08/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 25/08/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 25/08/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 25/08/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 25/08/2011 | JN05 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 25/08/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 25/08/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 25/08/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 25/08/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 25/08/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | OTH1 On 03-November-11 | | | Index Future | 368.78 | 373.0230 | 368.7840 | 373.0230 | 0.00 |
| 25/08/2011 | OTH1 On 02-February-12 | | | Index Future | 374.40 | 378.7010 | 374.3970 | 378.7010 | 0.00 |
| 25/08/2011 | R157 On 03-November-11 | | | Bond Future | 6.74 | 124.6558 | 6.7360 | 124.6558 | 15,490.00 |
| 25/08/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 5594 | 6 | 5594 | 6 | 0.00 |
| 25/08/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 5773 | 6 | 5773 | 6 | 0.00 |
| 25/08/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 5415 | 5 | 5415 | 5 | 0.00 |
| 25/08/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 370 | 0 | 370 | 0 | 1,200.00 |
| 25/08/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 3078 | 3 | 3078 | 3 | 0.00 |
| 25/08/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 1290 | 1 | 1290 | 1 | 400.00 |
| 25/08/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 1578 | 2 | 1578 | 2 | 0.00 |
| 25/08/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 203 | 0 | 203 | 0 | 400.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 29 | 0 | 29 | 0 | 1,200.00 |
| 25/08/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 291 | 0 | 291 | 0 | 0.00 |
| 25/08/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 25/08/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 1080 | 1 | 1080 | 1 | 0.00 |
| 25/08/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R157 On 02-February-12 | | | Bond Future | 6.79 | 126.5511 | 6.7870 | 126.5511 | 0.00 |
| 25/08/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 5937 | 6 | 5937 | 6 | 0.00 |
| 25/08/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 5774 | 6 | 5774 | 6 | 0.00 |
| 25/08/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 6099 | 6 | 6099 | 6 | 0.00 |
| 25/08/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 31 | 0 | 31 | 0 | 0.00 |
| 25/08/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 40 | 0 | 40 | 0 | 0.00 |
| 25/08/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 36 | 0 | 36 | 0 | 0.00 |
| 25/08/2011 | R157 On 03-May-12 | | | Bond Future | 6.85 | 121.6465 | 6.8490 | 121.6465 | 0.00 |
| 25/08/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4707 | 5 | 4707 | 5 | 0.00 |
| 25/08/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4564 | 5 | 4564 | 5 | 0.00 |
| 25/08/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4850 | 5 | 4850 | 5 | 0.00 |
| 25/08/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 169 | 0 | 169 | 0 | 0.00 |
| 25/08/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 198 | 0 | 198 | 0 | 0.00 |
| 25/08/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 183 | 0 | 183 | 0 | 0.00 |
| 25/08/2011 | R157 On 02-August-12 | | | Bond Future | 6.93 | 123.4478 | 6.9280 | 123.4478 | 0.00 |
| 25/08/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3764 | 4 | 3764 | 4 | 0.00 |
| 25/08/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3645 | 4 | 3645 | 4 | 0.00 |
| 25/08/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3884 | 4 | 3884 | 4 | 0.00 |
| 25/08/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 513 | 1 | 513 | 1 | 0.00 |
| 25/08/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 569 | 1 | 569 | 1 | 0.00 |
| 25/08/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 540 | 1 | 540 | 1 | 0.00 |
| 25/08/2011 | R186 On 03-November-11 | | | Bond Future | 8.14 | 124.0756 | 8.1370 | 124.0756 | 24,819.00 |
| 25/08/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 8267 | 8 | 8267 | 8 | 0.00 |
| 25/08/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 8682 | 8 | 8682 | 8 | 0.00 |
| 25/08/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 7855 | 8 | 7855 | 8 | 0.00 |
| 25/08/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 6243 | 6 | 6243 | 6 | 5,600.00 |
| 25/08/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 2000 | 2 | 2000 | 2 | 1,275.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 3378 | 3 | 3378 | 3 | 425.00 |
| 25/08/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 4730 | 5 | 4730 | 5 | 0.00 |
| 25/08/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 9098 | 9 | 9098 | 9 | 0.00 |
| 25/08/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 130 | 0 | 130 | 0 | 1,275.00 |
| 25/08/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 760 | 1 | 760 | 1 | 425.00 |
| 25/08/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 1306 | 1 | 1306 | 1 | 0.00 |
| 25/08/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 2365 | 3 | 2365 | 3 | 0.00 |
| 25/08/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 218 | 0 | 218 | 0 | 0.00 |
| 25/08/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 418 | 0 | 418 | 0 | 0.00 |
| 25/08/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 155 | 0 | 155 | 0 | 0.00 |
| 25/08/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 184 | 0 | 184 | 0 | 0.00 |
| 25/08/2011 | R186 On 02-February-12 | | | Bond Future | 8.20 | 120.6727 | 8.1980 | 120.6727 | 2,501.00 |
| 25/08/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 8479 | 8 | 8479 | 8 | 0.00 |
| 25/08/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 8834 | 9 | 8834 | 9 | 0.00 |
| 25/08/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 8127 | 8 | 8127 | 8 | 0.00 |
| 25/08/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1156 | 1 | 1156 | 1 | 0.00 |
| 25/08/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 980 | 1 | 980 | 1 | 0.00 |
| 25/08/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1065 | 1 | 1065 | 1 | 0.00 |
| 25/08/2011 | R186 On 03-May-12 | | | Bond Future | 8.26 | 122.4875 | 8.2630 | 122.4875 | 0.00 |
| 25/08/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 8742 | 9 | 8742 | 9 | 0.00 |
| 25/08/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 9064 | 9 | 9064 | 9 | 0.00 |
| 25/08/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 8424 | 8 | 8424 | 8 | 0.00 |
| 25/08/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 2141 | 2 | 2141 | 2 | 0.00 |
| 25/08/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 1907 | 2 | 1907 | 2 | 0.00 |
| 25/08/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 2021 | 2 | 2021 | 2 | 0.00 |
| 25/08/2011 | R186 On 02-August-12 | | | Bond Future | 8.33 | 119.0183 | 8.3330 | 119.0183 | 0.00 |
| 25/08/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 7229 | 7 | 7229 | 7 | 0.00 |
| 25/08/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 7520 | 7 | 7520 | 7 | 0.00 |
| 25/08/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 6947 | 7 | 6947 | 7 | 0.00 |
| 25/08/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 3591 | 4 | 3591 | 4 | 0.00 |
| 25/08/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 3273 | 3 | 3273 | 3 | 0.00 |
| 25/08/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 3426 | 4 | 3426 | 4 | 0.00 |
| 25/08/2011 | R189 On 03-November-11 | | | Bond Future | 213.98 | 213.9727 | 213.9766 | 213.9727 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 1977 | 2 | 1977 | 2 | 0.00 |
| 25/08/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 2027 | 2 | 2027 | 2 | 0.00 |
| 25/08/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 1927 | 2 | 1927 | 2 | 0.00 |
| 25/08/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R197 On 03-November-11 | | | Bond Future | 245.68 | 245.8966 | 245.6820 | 245.8966 | 183.00 |
| 25/08/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 7182 | 7 | 7182 | 7 | 0.00 |
| 25/08/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 7132 | 7 | 7132 | 7 | 0.00 |
| 25/08/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 7232 | 7 | 7232 | 7 | 0.00 |
| 25/08/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R201 On 03-November-11 | | | Bond Future | 6.39 | 109.9661 | 6.3870 | 109.9661 | 1,348.00 |
| 25/08/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 4555 | 5 | 4555 | 5 | 0.00 |
| 25/08/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 4417 | 4 | 4417 | 4 | 0.00 |
| 25/08/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 4692 | 5 | 4692 | 5 | 0.00 |
| 25/08/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 25/08/2011 | R201 On 02-February-12 | | | Bond Future | 6.41 | 107.2294 | 6.4080 | 107.2294 | 0.00 |
| 25/08/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 4808 | 5 | 4808 | 5 | 0.00 |
| 25/08/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4683 | 5 | 4683 | 5 | 0.00 |
| 25/08/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 4933 | 5 | 4933 | 5 | 0.00 |
| 25/08/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 25/08/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 25/08/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 25/08/2011 | R201 On 03-May-12 | | | Bond Future | 6.44 | 108.8435 | 6.4410 | 108.8435 | 0.00 |
| 25/08/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3293 | 3 | 3293 | 3 | 0.00 |
| 25/08/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3186 | 3 | 3186 | 3 | 0.00 |
| 25/08/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3401 | 3 | 3401 | 3 | 0.00 |
| 25/08/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 125 | 0 | 125 | 0 | 0.00 |
| 25/08/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 146 | 0 | 146 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 135 | 0 | 135 | 0 | 0.00 |
| 25/08/2011 | R201 On 02-August-12 | | | Bond Future | 6.49 | 106.0474 | 6.4920 | 106.0474 | 0.00 |
| 25/08/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2561 | 3 | 2561 | 3 | 0.00 |
| 25/08/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2471 | 3 | 2471 | 3 | 0.00 |
| 25/08/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2653 | 3 | 2653 | 3 | 0.00 |
| 25/08/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 323 | 0 | 323 | 0 | 0.00 |
| 25/08/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 358 | 0 | 358 | 0 | 0.00 |
| 25/08/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 339 | 0 | 339 | 0 | 0.00 |
| 25/08/2011 | R202 On 03-November-11 | | | Bond Future | 185.90 | 185.8882 | 185.9006 | 185.8882 | 24,816.00 |
| 25/08/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 185401 | 185 | 185401 | 185 | 0.00 |
| 25/08/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 185351 | 185 | 185351 | 185 | 0.00 |
| 25/08/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 185451 | 185 | 185451 | 185 | 0.00 |
| 25/08/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R202 On 02-February-12 | | | Bond Future | 186.07 | 186.0531 | 186.0653 | 186.0531 | 0.00 |
| 25/08/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 9065 | 9 | 9065 | 9 | 0.00 |
| 25/08/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 9015 | 9 | 9015 | 9 | 0.00 |
| 25/08/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 9115 | 9 | 9115 | 9 | 0.00 |
| 25/08/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R203 On 03-November-11 | | | Bond Future | 7.46 | 104.9904 | 7.4560 | 104.9904 | 2,133.00 |
| 25/08/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 4869 | 5 | 4869 | 5 | 0.00 |
| 25/08/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 5090 | 5 | 5090 | 5 | 0.00 |
| 25/08/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 4649 | 5 | 4649 | 5 | 0.00 |
| 25/08/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 28 | 0 | 28 | 0 | 0.00 |
| 25/08/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 18 | 0 | 18 | 0 | 0.00 |
| 25/08/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 22 | 0 | 22 | 0 | 0.00 |
| 25/08/2011 | R203 On 02-February-12 | | | Bond Future | 7.53 | 106.5893 | 7.5300 | 106.5893 | 0.00 |
| 25/08/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 5603 | 6 | 5603 | 6 | 0.00 |
| 25/08/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 5802 | 6 | 5802 | 6 | 0.00 |
| 25/08/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 5407 | 5 | 5407 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 201 | 0 | 201 | 0 | 0.00 |
| 25/08/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 166 | 0 | 166 | 0 | 0.00 |
| 25/08/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 182 | 0 | 182 | 0 | 0.00 |
| 25/08/2011 | R203 On 03-May-12 | | | Bond Future | 7.61 | 104.0280 | 7.6120 | 104.0280 | 0.00 |
| 25/08/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 5318 | 5 | 5318 | 5 | 0.00 |
| 25/08/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 5495 | 6 | 5495 | 6 | 0.00 |
| 25/08/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 5142 | 5 | 5142 | 5 | 0.00 |
| 25/08/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 483 | 0 | 483 | 0 | 0.00 |
| 25/08/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 421 | 0 | 421 | 0 | 0.00 |
| 25/08/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 452 | 0 | 452 | 0 | 0.00 |
| 25/08/2011 | R203 On 02-August-12 | | | Bond Future | 7.71 | 105.5703 | 7.7060 | 105.5703 | 0.00 |
| 25/08/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4142 | 4 | 4142 | 4 | 0.00 |
| 25/08/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 3986 | 4 | 3986 | 4 | 0.00 |
| 25/08/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4302 | 4 | 4302 | 4 | 0.00 |
| 25/08/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 819 | 1 | 819 | 1 | 0.00 |
| 25/08/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 908 | 1 | 908 | 1 | 0.00 |
| 25/08/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 861 | 1 | 861 | 1 | 0.00 |
| 25/08/2011 | R204 On 03-November-11 | | | Bond Future | 7.67 | 104.9678 | 7.6650 | 104.9678 | 2,872.00 |
| 25/08/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 5752 | 6 | 5752 | 6 | 0.00 |
| 25/08/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 5504 | 6 | 5504 | 6 | 0.00 |
| 25/08/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 6001 | 6 | 6001 | 6 | 0.00 |
| 25/08/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 21 | 0 | 21 | 0 | 0.00 |
| 25/08/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 33 | 0 | 33 | 0 | 0.00 |
| 25/08/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 26 | 0 | 26 | 0 | 0.00 |
| 25/08/2011 | R204 On 02-February-12 | | | Bond Future | 7.74 | 102.5324 | 7.7360 | 102.5324 | 0.00 |
| 25/08/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 6617 | 7 | 6617 | 7 | 0.00 |
| 25/08/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 6392 | 6 | 6392 | 6 | 0.00 |
| 25/08/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 6842 | 7 | 6842 | 7 | 0.00 |
| 25/08/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 168 | 0 | 168 | 0 | 0.00 |
| 25/08/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 206 | 0 | 206 | 0 | 0.00 |
| 25/08/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 186 | 0 | 186 | 0 | 0.00 |
| 25/08/2011 | R204 On 03-May-12 | | | Bond Future | 7.82 | 104.0741 | 7.8160 | 104.0741 | 0.00 |
| 25/08/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 5409 | 6 | 5409 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 5217 | 5 | 5217 | 5 | 0.00 |
| 25/08/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 5603 | 6 | 5603 | 6 | 0.00 |
| 25/08/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 714 | 1 | 714 | 1 | 0.00 |
| 25/08/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 811 | 1 | 811 | 1 | 0.00 |
| 25/08/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 761 | 1 | 761 | 1 | 0.00 |
| 25/08/2011 | R204 On 02-August-12 | | | Bond Future | 7.91 | 101.5850 | 7.9070 | 101.5850 | 0.00 |
| 25/08/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4213 | 4 | 4213 | 4 | 0.00 |
| 25/08/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4386 | 4 | 4386 | 4 | 0.00 |
| 25/08/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4043 | 4 | 4043 | 4 | 0.00 |
| 25/08/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 1401 | 1 | 1401 | 1 | 0.00 |
| 25/08/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 1267 | 1 | 1267 | 1 | 0.00 |
| 25/08/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 1332 | 1 | 1332 | 1 | 0.00 |
| 25/08/2011 | R206 On 03-November-11 | | | Bond Future | 6.04 | 105.3309 | 6.0410 | 105.3309 | 12,577.00 |
| 25/08/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 3442 | 3 | 3442 | 3 | 0.00 |
| 25/08/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 3541 | 4 | 3541 | 4 | 0.00 |
| 25/08/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 3344 | 3 | 3344 | 3 | 0.00 |
| 25/08/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R206 On 02-February-12 | | | Bond Future | 6.02 | 103.1688 | 6.0210 | 103.1688 | 0.00 |
| 25/08/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3554 | 4 | 3554 | 4 | 0.00 |
| 25/08/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3641 | 4 | 3641 | 4 | 0.00 |
| 25/08/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3467 | 4 | 3467 | 4 | 0.00 |
| 25/08/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 25/08/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 25/08/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 25/08/2011 | R206 On 03-May-12 | | | Bond Future | 6.01 | 104.7215 | 6.0140 | 104.7215 | 0.00 |
| 25/08/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2432 | 2 | 2432 | 2 | 0.00 |
| 25/08/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2505 | 3 | 2505 | 3 | 0.00 |
| 25/08/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2361 | 2 | 2361 | 2 | 0.00 |
| 25/08/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 86 | 0 | 86 | 0 | 0.00 |
| 25/08/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 74 | 0 | 74 | 0 | 0.00 |
| 25/08/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 79 | 0 | 79 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2011 | R206 On 02-August-12 | | | Bond Future | 6.02 | 102.5091 | 6.0190 | 102.5091 | 0.00 |
| 25/08/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1828 | 2 | 1828 | 2 | 0.00 |
| 25/08/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1769 | 2 | 1769 | 2 | 0.00 |
| 25/08/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1887 | 2 | 1887 | 2 | 0.00 |
| 25/08/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 143 | 0 | 143 | 0 | 0.00 |
| 25/08/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 160 | 0 | 160 | 0 | 0.00 |
| 25/08/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 152 | 0 | 152 | 0 | 0.00 |
| 25/08/2011 | R207 On 03-November-11 | | | Bond Future | 7.87 | 98.6141 | 7.8690 | 98.6141 | 7,549.00 |
| 25/08/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 5024 | 5 | 5024 | 5 | 0.00 |
| 25/08/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 5283 | 5 | 5283 | 5 | 0.00 |
| 25/08/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 4766 | 5 | 4766 | 5 | 0.00 |
| 25/08/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 1268 | 1 | 1268 | 1 | 2,000.00 |
| 25/08/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 2167 | 2 | 2167 | 2 | 0.00 |
| 25/08/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 3040 | 3 | 3040 | 3 | 0.00 |
| 25/08/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 169 | 0 | 169 | 0 | 900.00 |
| 25/08/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 854 | 1 | 854 | 1 | 300.00 |
| 25/08/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 1428 | 1 | 1428 | 1 | 0.00 |
| 25/08/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 3275 | 3 | 3275 | 3 | 0.00 |
| 25/08/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 249 | 0 | 249 | 0 | 900.00 |
| 25/08/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 958 | 1 | 958 | 1 | 300.00 |
| 25/08/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 1549 | 2 | 1549 | 2 | 0.00 |
| 25/08/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 293 | 0 | 293 | 0 | 2,000.00 |
| 25/08/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 3550 | 4 | 3550 | 4 | 0.00 |
| 25/08/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 550 | 1 | 550 | 1 | 2,000.00 |
| 25/08/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 83 | 0 | 83 | 0 | 0.00 |
| 25/08/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 1088 | 1 | 1088 | 1 | 0.00 |
| 25/08/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 56 | 0 | 56 | 0 | 0.00 |
| 25/08/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 68 | 0 | 68 | 0 | 0.00 |
| 25/08/2011 | R207 On 02-February-12 | | | Bond Future | 7.94 | 96.4727 | 7.9390 | 96.4727 | 0.00 |
| 25/08/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 6116 | 6 | 6116 | 6 | 0.00 |
| 25/08/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 5888 | 6 | 5888 | 6 | 0.00 |
| 25/08/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 6347 | 6 | 6347 | 6 | 0.00 |
| 25/08/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 309 | 0 | 309 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 373 | 0 | 373 | 0 | 0.00 |
| 25/08/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 339 | 0 | 339 | 0 | 0.00 |
| 25/08/2011 | R207 On 03-May-12 | | | Bond Future | 8.02 | 97.9262 | 8.0200 | 97.9262 | 0.00 |
| 25/08/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 5005 | 5 | 5005 | 5 | 0.00 |
| 25/08/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4811 | 5 | 4811 | 5 | 0.00 |
| 25/08/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 5201 | 5 | 5201 | 5 | 0.00 |
| 25/08/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1027 | 1 | 1027 | 1 | 0.00 |
| 25/08/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1159 | 1 | 1159 | 1 | 0.00 |
| 25/08/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1091 | 1 | 1091 | 1 | 0.00 |
| 25/08/2011 | R207 On 02-August-12 | | | Bond Future | 8.11 | 95.7385 | 8.1100 | 95.7385 | 0.00 |
| 25/08/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4718 | 5 | 4718 | 5 | 0.00 |
| 25/08/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4906 | 5 | 4906 | 5 | 0.00 |
| 25/08/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4534 | 5 | 4534 | 5 | 0.00 |
| 25/08/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 1447 | 1 | 1447 | 1 | 0.00 |
| 25/08/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 1308 | 1 | 1308 | 1 | 0.00 |
| 25/08/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 1375 | 1 | 1375 | 1 | 0.00 |
| 25/08/2011 | R208 On 03-November-11 | | | Bond Future | 7.91 | 93.2380 | 7.9060 | 93.2380 | 7,314.00 |
| 25/08/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 5165 | 5 | 5165 | 5 | 0.00 |
| 25/08/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 5438 | 6 | 5438 | 6 | 0.00 |
| 25/08/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 4894 | 5 | 4894 | 5 | 0.00 |
| 25/08/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 1427 | 1 | 1427 | 1 | 1,995.00 |
| 25/08/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 2397 | 2 | 2397 | 2 | 665.00 |
| 25/08/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 3331 | 3 | 3331 | 3 | 0.00 |
| 25/08/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 5987 | 6 | 5987 | 6 | 0.00 |
| 25/08/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 54 | 0 | 54 | 0 | 1,995.00 |
| 25/08/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 320 | 0 | 320 | 0 | 665.00 |
| 25/08/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 589 | 1 | 589 | 1 | 0.00 |
| 25/08/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 115 | 0 | 115 | 0 | 0.00 |
| 25/08/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 1154 | 1 | 1154 | 1 | 0.00 |
| 25/08/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 79 | 0 | 79 | 0 | 0.00 |
| 25/08/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 95 | 0 | 95 | 0 | 0.00 |
| 25/08/2011 | R208 On 02-February-12 | | | Bond Future | 7.97 | 94.6584 | 7.9700 | 94.6584 | 0.00 |
| 25/08/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 6404 | 6 | 6404 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 6648 | 7 | 6648 | 7 | 0.00 |
| 25/08/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 6161 | 6 | 6161 | 6 | 0.00 |
| 25/08/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 433 | 0 | 433 | 0 | 0.00 |
| 25/08/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 361 | 0 | 361 | 0 | 0.00 |
| 25/08/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 396 | 0 | 396 | 0 | 0.00 |
| 25/08/2011 | R208 On 03-May-12 | | | Bond Future | 8.04 | 92.6861 | 8.0420 | 92.6861 | 0.00 |
| 25/08/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 6350 | 6 | 6350 | 6 | 0.00 |
| 25/08/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 6572 | 7 | 6572 | 7 | 0.00 |
| 25/08/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 6130 | 6 | 6130 | 6 | 0.00 |
| 25/08/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 927 | 1 | 927 | 1 | 0.00 |
| 25/08/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 819 | 1 | 819 | 1 | 0.00 |
| 25/08/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 872 | 1 | 872 | 1 | 0.00 |
| 25/08/2011 | R208 On 02-August-12 | | | Bond Future | 8.12 | 94.0572 | 8.1210 | 94.0572 | 0.00 |
| 25/08/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 5055 | 5 | 5055 | 5 | 0.00 |
| 25/08/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4856 | 5 | 4856 | 5 | 0.00 |
| 25/08/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5260 | 5 | 5260 | 5 | 0.00 |
| 25/08/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 1426 | 1 | 1426 | 1 | 0.00 |
| 25/08/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 1574 | 2 | 1574 | 2 | 0.00 |
| 25/08/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1497 | 1 | 1497 | 1 | 0.00 |
| 25/08/2011 | R209 On 03-November-11 | | | Bond Future | 8.43 | 77.8092 | 8.4310 | 77.8092 | 1,454.00 |
| 25/08/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 3419 | 3 | 3419 | 3 | 0.00 |
| 25/08/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 3136 | 3 | 3136 | 3 | 0.00 |
| 25/08/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 3710 | 3 | 3710 | 3 | 0.00 |
| 25/08/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 696 | 1 | 696 | 1 | 0.00 |
| 25/08/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 920 | 1 | 920 | 1 | 0.00 |
| 25/08/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 802 | 1 | 802 | 1 | 0.00 |
| 25/08/2011 | R209 On 02-February-12 | | | Bond Future | 8.48 | 78.9929 | 8.4820 | 78.9929 | 0.00 |
| 25/08/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 5529 | 5 | 5529 | 5 | 0.00 |
| 25/08/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 5259 | 5 | 5259 | 5 | 0.00 |
| 25/08/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 5804 | 5 | 5804 | 5 | 0.00 |
| 25/08/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 1288 | 1 | 1288 | 1 | 0.00 |
| 25/08/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 1507 | 2 | 1507 | 2 | 0.00 |
| 25/08/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 1394 | 2 | 1394 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2011 | R209 On 03-May-12 | | | Bond Future | 8.54 | 77.0314 | 8.5370 | 77.0314 | 0.00 |
| 25/08/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 5935 | 6 | 5935 | 6 | 0.00 |
| 25/08/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 5687 | 5 | 5687 | 5 | 0.00 |
| 25/08/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 6188 | 6 | 6188 | 6 | 0.00 |
| 25/08/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 2135 | 2 | 2135 | 2 | 0.00 |
| 25/08/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 2397 | 3 | 2397 | 3 | 0.00 |
| 25/08/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 2262 | 2 | 2262 | 2 | 0.00 |
| 25/08/2011 | R209 On 02-August-12 | | | Bond Future | 8.60 | 78.1728 | 8.5960 | 78.1728 | 0.00 |
| 25/08/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 7320 | 7 | 7320 | 7 | 0.00 |
| 25/08/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 7579 | 7 | 7579 | 7 | 0.00 |
| 25/08/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 7067 | 7 | 7067 | 7 | 0.00 |
| 25/08/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 2385 | 3 | 2385 | 3 | 0.00 |
| 25/08/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 2166 | 2 | 2166 | 2 | 0.00 |
| 25/08/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 2271 | 2 | 2271 | 2 | 0.00 |
| 25/08/2011 | R210 On 03-November-11 | | | Bond Future | 137.21 | 137.1989 | 137.2082 | 137.1989 | 600.00 |
| 25/08/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 6208 | 6 | 6208 | 6 | 0.00 |
| 25/08/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 6258 | 6 | 6258 | 6 | 0.00 |
| 25/08/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 6158 | 6 | 6158 | 6 | 0.00 |
| 25/08/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R211 On 03-November-11 | | | Bond Future | 112.51 | 112.5011 | 112.5062 | 112.5011 | 529.00 |
| 25/08/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 111256 | 111 | 111256 | 111 | 0.00 |
| 25/08/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 111306 | 111 | 111306 | 111 | 0.00 |
| 25/08/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 111206 | 111 | 111206 | 111 | 0.00 |
| 25/08/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R211 On 02-February-12 | | | Bond Future | 112.88 | 112.8757 | 112.8807 | 112.8757 | 0.00 |
| 25/08/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 2381 | 2 | 2381 | 2 | 0.00 |
| 25/08/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 2331 | 2 | 2331 | 2 | 0.00 |
| 25/08/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 2431 | 2 | 2431 | 2 | 0.00 |
| 25/08/2011 | R211 On 02-February-12 | 110.45 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R212 On 03-November-11 | | | Bond Future | 111.38 | 111.3719 | 111.3792 | 111.3719 | 2,667.00 |
| 25/08/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 108879 | 109 | 108879 | 109 | 0.00 |
| 25/08/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 108829 | 109 | 108829 | 109 | 0.00 |
| 25/08/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 108929 | 109 | 108929 | 109 | 0.00 |
| 25/08/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R212 On 02-February-12 | | | Bond Future | 111.61 | 111.5987 | 111.6061 | 111.5987 | 0.00 |
| 25/08/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 3106 | 3 | 3106 | 3 | 0.00 |
| 25/08/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 3156 | 3 | 3156 | 3 | 0.00 |
| 25/08/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 3056 | 3 | 3056 | 3 | 0.00 |
| 25/08/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R213 On 03-November-11 | | | Bond Future | 8.43 | 87.4763 | 8.4310 | 87.4763 | 0.00 |
| 25/08/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 2646 | 2 | 2646 | 2 | 0.00 |
| 25/08/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 3050 | 3 | 3050 | 3 | 0.00 |
| 25/08/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 2239 | 2 | 2239 | 2 | 0.00 |
| 25/08/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R213 On 02-February-12 | | | Bond Future | 8.49 | 88.8087 | 8.4910 | 88.8087 | 0.00 |
| 25/08/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 4111 | 4 | 4111 | 4 | 0.00 |
| 25/08/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 4499 | 4 | 4499 | 4 | 0.00 |
| 25/08/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 3721 | 3 | 3721 | 3 | 0.00 |
| 25/08/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R213 On 03-May-12 | | | Bond Future | 8.55 | 86.6099 | 8.5510 | 86.6099 | 0.00 |
| 25/08/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 5503 | 5 | 5503 | 5 | 0.00 |
| 25/08/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 5876 | 6 | 5876 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 5127 | 5 | 5127 | 5 | 0.00 |
| 25/08/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R213 On 02-August-12 | | | Bond Future | 8.61 | 87.8901 | 8.6140 | 87.8901 | 0.00 |
| 25/08/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 4964 | 5 | 4964 | 5 | 0.00 |
| 25/08/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 5335 | 5 | 5335 | 5 | 0.00 |
| 25/08/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 4589 | 4 | 4589 | 4 | 0.00 |
| 25/08/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |
| 25/08/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 27590 | 28 | 0.00 |
| 25/08/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26333 | 26 | 0.00 |
| 25/08/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 28834 | 29 | 0.00 |
| 25/08/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 25/08/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 25/08/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 25/08/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 25/08/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 25/08/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 25/08/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 25/08/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 25/08/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 26/08/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/08/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/08/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/08/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/08/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/08/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/08/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/08/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/08/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/08/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/08/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/08/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/08/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/08/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/08/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/08/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/08/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/08/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/08/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/08/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/08/2011 | AL7T On 03-November-11 | | | Index Future | 408.87 | 406.2640 | 408.8650 | 406.2640 | 16.00 |
| 26/08/2011 | AL7T On 02-February-12 | | | Index Future | 415.09 | 412.4480 | 415.0880 | 412.4480 | 0.00 |
| 26/08/2011 | ALBI On 03-November-11 | | | Index Future | 375.17 | 372.6340 | 375.1720 | 372.6340 | 1,617.00 |
| 26/08/2011 | ALBI On 02-February-12 | | | Index Future | 380.88 | 378.3050 | 380.8820 | 378.3050 | 0.00 |
| 26/08/2011 | C155 On 31-August-11 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/08/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/08/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/08/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/08/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/08/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/08/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/08/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/08/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/08/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/08/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/08/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/08/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 26/08/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/08/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/08/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/08/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/08/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/08/2011 | CAAD On 19-September-11 | | | Can-Do Future | 0.00 | 0.0020 | 0.0029 | 0.0020 | 22,388.00 |
| 26/08/2011 | CAAE On 19-September-11 | | | Can-Do Future | 0.26 | 0.2911 | 0.2619 | 0.2911 | 21,898.00 |
| 26/08/2011 | CAAG On 24-October-11 | | | Can-Do Future | 7.24 | 7.2936 | 7.2351 | 7.2936 | 0.00 |
| 26/08/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 562 | 1 | 562 | 1 | 0.00 |
| 26/08/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 519 | 1 | 519 | 1 | 0.00 |
| 26/08/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 606 | 1 | 606 | 1 | 0.00 |
| 26/08/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 332 | 0 | 332 | 0 | 14,286.00 |
| 26/08/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 153 | 0 | 153 | 0 | 6,757.00 |
| 26/08/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 318 | 0 | 318 | 0 | 0.00 |
| 26/08/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 21 | 0 | 21 | 0 | 0.00 |
| 26/08/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 97 | 0 | 97 | 0 | 0.00 |
| 26/08/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 34 | 0 | 34 | 0 | 0.00 |
| 26/08/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 27 | 0 | 27 | 0 | 0.00 |
| 26/08/2011 | CAAI On 26-August-11 | | | Can-Do Future | 7.18 | 7.2367 | 7.1834 | 7.2367 | 0.00 |
| 26/08/2011 | CAAI On 26-August-11 | 7.10 | Call | Can-Do Future | 83 | 0 | 83 | 0 | 0.00 |
| 26/08/2011 | CAAI On 26-August-11 | 7.05 | Call | Can-Do Future | 133 | 0 | 133 | 0 | 0.00 |
| 26/08/2011 | CAAI On 26-August-11 | 7.15 | Call | Can-Do Future | 33 | 0 | 33 | 0 | 0.00 |
| 26/08/2011 | CAAI On 26-August-11 | 7.15 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | CAAI On 26-August-11 | 7.05 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | CAAI On 26-August-11 | 7.10 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/08/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 26/08/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/08/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/08/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/08/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/08/2011 | GOVI On 03-November-11 | | | GOVI | 375.68 | 373.2710 | 375.6780 | 373.2710 | 161.00 |
| 26/08/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 186780 | 16 | 186780 | 16 | 0.00 |
| 26/08/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 186680 | 16 | 186680 | 16 | 0.00 |
| 26/08/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 186880 | 16 | 186880 | 16 | 0.00 |
| 26/08/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | GOVI On 02-February-12 | | | GOVI | 381.40 | 378.9520 | 381.3960 | 378.9520 | 0.00 |
| 26/08/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 123960 | 10 | 123960 | 10 | 0.00 |
| 26/08/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 123860 | 10 | 123860 | 10 | 0.00 |
| 26/08/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 124060 | 10 | 124060 | 10 | 0.00 |
| 26/08/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 26/08/2011 | IGOV On 03-November-11 | | | Index Future | 163.15 | 163.1800 | 163.1540 | 163.1800 | 79.00 |
| 26/08/2011 | IGOV On 02-February-12 | | | Index Future | 165.64 | 165.6640 | 165.6370 | 165.6640 | 0.00 |
| 26/08/2011 | ILBI On 02-February-12 | | | Index Future | 448.47 | 448.5880 | 448.4650 | 448.5880 | 88.00 |
| 26/08/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 26/08/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 26/08/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 26/08/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 26/08/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 26/08/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 26/08/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.53 | 94.4700 | 5.5300 | 94.4700 | 16,389.00 |
| 26/08/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.49 | 94.5000 | 5.4900 | 94.5000 | 2,000.00 |
| 26/08/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.42 | 94.5800 | 5.4200 | 94.5800 | 1,000.00 |
| 26/08/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.37 | 94.6100 | 5.3700 | 94.6100 | 5,541.00 |
| 26/08/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.37 | 94.6100 | 5.3700 | 94.6100 | 0.00 |
| 26/08/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.37 | 94.6100 | 5.3700 | 94.6100 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/08/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.38 | 94.6000 | 5.3800 | 94.6000 | 1,340.00 |
| 26/08/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.45 | 94.5200 | 5.4500 | 94.5200 | 2,890.00 |
| 26/08/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.59 | 94.3500 | 5.5900 | 94.3500 | 44,760.00 |
| 26/08/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.76 | 94.1900 | 5.7600 | 94.1900 | 990.00 |
| 26/08/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.97 | 93.9700 | 5.9700 | 93.9700 | 790.00 |
| 26/08/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.21 | 93.7400 | 6.2100 | 93.7400 | 1,250.00 |
| 26/08/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 26/08/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 26/08/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 26/08/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 26/08/2011 | JN05 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 26/08/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 26/08/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 26/08/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 26/08/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 26/08/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | OTH1 On 03-November-11 | | | Index Future | 372.02 | 368.7840 | 372.0150 | 368.7840 | 0.00 |
| 26/08/2011 | OTH1 On 02-February-12 | | | Index Future | 377.68 | 374.3970 | 377.6770 | 374.3970 | 0.00 |
| 26/08/2011 | R157 On 03-November-11 | | | Bond Future | 6.62 | 124.5949 | 6.6180 | 124.5949 | 15,490.00 |
| 26/08/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 6044 | 6 | 6044 | 6 | 0.00 |
| 26/08/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 6223 | 6 | 6223 | 6 | 0.00 |
| 26/08/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 5865 | 5 | 5865 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/08/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 540 | 0 | 540 | 0 | 1,200.00 |
| 26/08/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 1632 | 1 | 1632 | 1 | 400.00 |
| 26/08/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 1948 | 2 | 1948 | 2 | 0.00 |
| 26/08/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 3514 | 3 | 3514 | 3 | 0.00 |
| 26/08/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 15 | 0 | 15 | 0 | 1,200.00 |
| 26/08/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 123 | 0 | 123 | 0 | 400.00 |
| 26/08/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 183 | 0 | 183 | 0 | 0.00 |
| 26/08/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 26/08/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 800 | 1 | 800 | 1 | 0.00 |
| 26/08/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R157 On 02-February-12 | | | Bond Future | 6.66 | 126.4942 | 6.6600 | 126.4942 | 0.00 |
| 26/08/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 6378 | 6 | 6378 | 6 | 0.00 |
| 26/08/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 6542 | 6 | 6542 | 6 | 0.00 |
| 26/08/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 6214 | 6 | 6214 | 6 | 0.00 |
| 26/08/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 27 | 0 | 27 | 0 | 0.00 |
| 26/08/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 21 | 0 | 21 | 0 | 0.00 |
| 26/08/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 24 | 0 | 24 | 0 | 0.00 |
| 26/08/2011 | R157 On 03-May-12 | | | Bond Future | 6.71 | 121.5869 | 6.7100 | 121.5869 | 0.00 |
| 26/08/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 5124 | 5 | 5124 | 5 | 0.00 |
| 26/08/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 5271 | 5 | 5271 | 5 | 0.00 |
| 26/08/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4978 | 5 | 4978 | 5 | 0.00 |
| 26/08/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 151 | 0 | 151 | 0 | 0.00 |
| 26/08/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 129 | 0 | 129 | 0 | 0.00 |
| 26/08/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 139 | 0 | 139 | 0 | 0.00 |
| 26/08/2011 | R157 On 02-August-12 | | | Bond Future | 6.78 | 123.3865 | 6.7750 | 123.3865 | 0.00 |
| 26/08/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4137 | 4 | 4137 | 4 | 0.00 |
| 26/08/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4261 | 4 | 4261 | 4 | 0.00 |
| 26/08/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 4014 | 4 | 4014 | 4 | 0.00 |
| 26/08/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 469 | 1 | 469 | 1 | 0.00 |
| 26/08/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 420 | 1 | 420 | 1 | 0.00 |
| 26/08/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 444 | 1 | 444 | 1 | 0.00 |
| 26/08/2011 | R186 On 03-November-11 | | | Bond Future | 8.01 | 124.3411 | 8.0090 | 124.3411 | 24,731.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/08/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 9460 | 8 | 9460 | 8 | 0.00 |
| 26/08/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 9886 | 9 | 9886 | 9 | 0.00 |
| 26/08/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 9036 | 8 | 9036 | 8 | 0.00 |
| 26/08/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 7356 | 6 | 7356 | 6 | 5,600.00 |
| 26/08/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 2655 | 2 | 2655 | 2 | 1,275.00 |
| 26/08/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 10312 | 9 | 10312 | 9 | 0.00 |
| 26/08/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 4250 | 3 | 4250 | 3 | 425.00 |
| 26/08/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 5741 | 5 | 5741 | 5 | 0.00 |
| 26/08/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 501 | 1 | 501 | 1 | 425.00 |
| 26/08/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 74 | 0 | 74 | 0 | 1,275.00 |
| 26/08/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 908 | 1 | 908 | 1 | 0.00 |
| 26/08/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 1750 | 2 | 1750 | 2 | 0.00 |
| 26/08/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 129 | 0 | 129 | 0 | 0.00 |
| 26/08/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 261 | 0 | 261 | 0 | 0.00 |
| 26/08/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 89 | 0 | 89 | 0 | 0.00 |
| 26/08/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 107 | 0 | 107 | 0 | 0.00 |
| 26/08/2011 | R186 On 02-February-12 | | | Bond Future | 8.07 | 120.9336 | 8.0650 | 120.9336 | 2,501.00 |
| 26/08/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 9537 | 8 | 9537 | 8 | 0.00 |
| 26/08/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 9170 | 8 | 9170 | 8 | 0.00 |
| 26/08/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 9908 | 9 | 9908 | 9 | 0.00 |
| 26/08/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 757 | 1 | 757 | 1 | 0.00 |
| 26/08/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 901 | 1 | 901 | 1 | 0.00 |
| 26/08/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 826 | 1 | 826 | 1 | 0.00 |
| 26/08/2011 | R186 On 03-May-12 | | | Bond Future | 8.13 | 122.7533 | 8.1250 | 122.7533 | 0.00 |
| 26/08/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 9731 | 9 | 9731 | 9 | 0.00 |
| 26/08/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 9397 | 8 | 9397 | 8 | 0.00 |
| 26/08/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 10068 | 9 | 10068 | 9 | 0.00 |
| 26/08/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 1588 | 2 | 1588 | 2 | 0.00 |
| 26/08/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 1791 | 2 | 1791 | 2 | 0.00 |
| 26/08/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 1687 | 2 | 1687 | 2 | 0.00 |
| 26/08/2011 | R186 On 02-August-12 | | | Bond Future | 8.19 | 119.2886 | 8.1910 | 119.2886 | 0.00 |
| 26/08/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 8100 | 7 | 8100 | 7 | 0.00 |
| 26/08/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 7800 | 7 | 7800 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/08/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 8407 | 8 | 8407 | 8 | 0.00 |
| 26/08/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 2824 | 3 | 2824 | 3 | 0.00 |
| 26/08/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 3107 | 4 | 3107 | 4 | 0.00 |
| 26/08/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 2961 | 3 | 2961 | 3 | 0.00 |
| 26/08/2011 | R189 On 03-November-11 | | | Bond Future | 213.98 | 213.9766 | 213.9804 | 213.9766 | 0.00 |
| 26/08/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 1980 | 2 | 1980 | 2 | 0.00 |
| 26/08/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 1930 | 2 | 1930 | 2 | 0.00 |
| 26/08/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 2030 | 2 | 2030 | 2 | 0.00 |
| 26/08/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R197 On 03-November-11 | | | Bond Future | 245.70 | 245.6820 | 245.6982 | 245.6820 | 183.00 |
| 26/08/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 7198 | 7 | 7198 | 7 | 0.00 |
| 26/08/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 7248 | 7 | 7248 | 7 | 0.00 |
| 26/08/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 7148 | 7 | 7148 | 7 | 0.00 |
| 26/08/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R201 On 03-November-11 | | | Bond Future | 6.28 | 109.9196 | 6.2800 | 109.9196 | 1,348.00 |
| 26/08/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 4865 | 5 | 4865 | 5 | 0.00 |
| 26/08/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 5003 | 5 | 5003 | 5 | 0.00 |
| 26/08/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 4728 | 4 | 4728 | 4 | 0.00 |
| 26/08/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R201 On 02-February-12 | | | Bond Future | 6.29 | 107.1838 | 6.2900 | 107.1838 | 0.00 |
| 26/08/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 5122 | 5 | 5122 | 5 | 0.00 |
| 26/08/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 5247 | 5 | 5247 | 5 | 0.00 |
| 26/08/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4996 | 5 | 4996 | 5 | 0.00 |
| 26/08/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 26/08/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 26/08/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 26/08/2011 | R201 On 03-May-12 | | | Bond Future | 6.31 | 108.7968 | 6.3110 | 108.7968 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/08/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3582 | 3 | 3582 | 3 | 0.00 |
| 26/08/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3692 | 3 | 3692 | 3 | 0.00 |
| 26/08/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3472 | 3 | 3472 | 3 | 0.00 |
| 26/08/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 112 | 0 | 112 | 0 | 0.00 |
| 26/08/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 95 | 0 | 95 | 0 | 0.00 |
| 26/08/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 104 | 0 | 104 | 0 | 0.00 |
| 26/08/2011 | R201 On 02-August-12 | | | Bond Future | 6.35 | 106.0005 | 6.3470 | 106.0005 | 0.00 |
| 26/08/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2822 | 3 | 2822 | 3 | 0.00 |
| 26/08/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2916 | 3 | 2916 | 3 | 0.00 |
| 26/08/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2728 | 2 | 2728 | 2 | 0.00 |
| 26/08/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 290 | 0 | 290 | 0 | 0.00 |
| 26/08/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 261 | 0 | 261 | 0 | 0.00 |
| 26/08/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 276 | 0 | 276 | 0 | 0.00 |
| 26/08/2011 | R202 On 03-November-11 | | | Bond Future | 185.91 | 185.9006 | 185.9127 | 185.9006 | 26,816.00 |
| 26/08/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 185413 | 185 | 185413 | 185 | 0.00 |
| 26/08/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 185363 | 185 | 185363 | 185 | 0.00 |
| 26/08/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 185463 | 185 | 185463 | 185 | 0.00 |
| 26/08/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R202 On 02-February-12 | | | Bond Future | 186.08 | 186.0653 | 186.0777 | 186.0653 | 0.00 |
| 26/08/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 9078 | 9 | 9078 | 9 | 0.00 |
| 26/08/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 9128 | 9 | 9128 | 9 | 0.00 |
| 26/08/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 9028 | 9 | 9028 | 9 | 0.00 |
| 26/08/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R203 On 03-November-11 | | | Bond Future | 7.36 | 104.9186 | 7.3560 | 104.9186 | 2,087.00 |
| 26/08/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 5339 | 5 | 5339 | 5 | 0.00 |
| 26/08/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 5117 | 5 | 5117 | 5 | 0.00 |
| 26/08/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 5561 | 5 | 5561 | 5 | 0.00 |
| 26/08/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 26/08/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 16 | 0 | 16 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/08/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 26/08/2011 | R203 On 02-February-12 | | | Bond Future | 7.43 | 106.5158 | 7.4250 | 106.5158 | 0.00 |
| 26/08/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 6045 | 6 | 6045 | 6 | 0.00 |
| 26/08/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 5845 | 5 | 5845 | 5 | 0.00 |
| 26/08/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 6248 | 6 | 6248 | 6 | 0.00 |
| 26/08/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 129 | 0 | 129 | 0 | 0.00 |
| 26/08/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 155 | 0 | 155 | 0 | 0.00 |
| 26/08/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 140 | 0 | 140 | 0 | 0.00 |
| 26/08/2011 | R203 On 03-May-12 | | | Bond Future | 7.50 | 103.9575 | 7.5010 | 103.9575 | 0.00 |
| 26/08/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 5732 | 5 | 5732 | 5 | 0.00 |
| 26/08/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 5552 | 5 | 5552 | 5 | 0.00 |
| 26/08/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 5914 | 5 | 5914 | 5 | 0.00 |
| 26/08/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 350 | 0 | 350 | 0 | 0.00 |
| 26/08/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 403 | 0 | 403 | 0 | 0.00 |
| 26/08/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 375 | 0 | 375 | 0 | 0.00 |
| 26/08/2011 | R203 On 02-August-12 | | | Bond Future | 7.59 | 105.4986 | 7.5880 | 105.4986 | 0.00 |
| 26/08/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4517 | 4 | 4517 | 4 | 0.00 |
| 26/08/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4682 | 4 | 4682 | 4 | 0.00 |
| 26/08/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4355 | 4 | 4355 | 4 | 0.00 |
| 26/08/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 26/08/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 700 | 1 | 700 | 1 | 0.00 |
| 26/08/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 737 | 1 | 737 | 1 | 0.00 |
| 26/08/2011 | R204 On 03-November-11 | | | Bond Future | 7.56 | 104.8583 | 7.5560 | 104.8583 | 2,782.00 |
| 26/08/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 6339 | 6 | 6339 | 6 | 0.00 |
| 26/08/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 6590 | 6 | 6590 | 6 | 0.00 |
| 26/08/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 6088 | 6 | 6088 | 6 | 0.00 |
| 26/08/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 26/08/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 26/08/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 26/08/2011 | R204 On 02-February-12 | | | Bond Future | 7.62 | 102.4210 | 7.6210 | 102.4210 | 0.00 |
| 26/08/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 7182 | 7 | 7182 | 7 | 0.00 |
| 26/08/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 7411 | 7 | 7411 | 7 | 0.00 |
| 26/08/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 6953 | 6 | 6953 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/08/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 155 | 0 | 155 | 0 | 0.00 |
| 26/08/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 125 | 0 | 125 | 0 | 0.00 |
| 26/08/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 140 | 0 | 140 | 0 | 0.00 |
| 26/08/2011 | R204 On 03-May-12 | | | Bond Future | 7.70 | 103.9613 | 7.6950 | 103.9613 | 0.00 |
| 26/08/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 5905 | 5 | 5905 | 5 | 0.00 |
| 26/08/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 6106 | 6 | 6106 | 6 | 0.00 |
| 26/08/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 5707 | 5 | 5707 | 5 | 0.00 |
| 26/08/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 679 | 1 | 679 | 1 | 0.00 |
| 26/08/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 594 | 1 | 594 | 1 | 0.00 |
| 26/08/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 635 | 1 | 635 | 1 | 0.00 |
| 26/08/2011 | R204 On 02-August-12 | | | Bond Future | 7.78 | 101.4711 | 7.7800 | 101.4711 | 0.00 |
| 26/08/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4654 | 4 | 4654 | 4 | 0.00 |
| 26/08/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4476 | 4 | 4476 | 4 | 0.00 |
| 26/08/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4835 | 4 | 4835 | 4 | 0.00 |
| 26/08/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 1085 | 1 | 1085 | 1 | 0.00 |
| 26/08/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 1203 | 1 | 1203 | 1 | 0.00 |
| 26/08/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 1142 | 1 | 1142 | 1 | 0.00 |
| 26/08/2011 | R206 On 03-November-11 | | | Bond Future | 5.94 | 105.2959 | 5.9430 | 105.2959 | 12,577.00 |
| 26/08/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 3644 | 3 | 3644 | 3 | 0.00 |
| 26/08/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 3546 | 3 | 3546 | 3 | 0.00 |
| 26/08/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 3743 | 4 | 3743 | 4 | 0.00 |
| 26/08/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R206 On 02-February-12 | | | Bond Future | 5.91 | 103.1340 | 5.9090 | 103.1340 | 0.00 |
| 26/08/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3758 | 4 | 3758 | 4 | 0.00 |
| 26/08/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3671 | 3 | 3671 | 3 | 0.00 |
| 26/08/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3845 | 4 | 3845 | 4 | 0.00 |
| 26/08/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 26/08/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 26/08/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 26/08/2011 | R206 On 03-May-12 | | | Bond Future | 5.88 | 104.6861 | 5.8840 | 104.6861 | 0.00 |
| 26/08/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2624 | 2 | 2624 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/08/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2551 | 2 | 2551 | 2 | 0.00 |
| 26/08/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2698 | 3 | 2698 | 3 | 0.00 |
| 26/08/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 57 | 0 | 57 | 0 | 0.00 |
| 26/08/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 66 | 0 | 66 | 0 | 0.00 |
| 26/08/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 61 | 0 | 61 | 0 | 0.00 |
| 26/08/2011 | R206 On 02-August-12 | | | Bond Future | 5.87 | 102.4733 | 5.8650 | 102.4733 | 0.00 |
| 26/08/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 2008 | 2 | 2008 | 2 | 0.00 |
| 26/08/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 2069 | 2 | 2069 | 2 | 0.00 |
| 26/08/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1948 | 2 | 1948 | 2 | 0.00 |
| 26/08/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 127 | 0 | 127 | 0 | 0.00 |
| 26/08/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 113 | 0 | 113 | 0 | 0.00 |
| 26/08/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 119 | 0 | 119 | 0 | 0.00 |
| 26/08/2011 | R207 On 03-November-11 | | | Bond Future | 7.76 | 98.5850 | 7.7550 | 98.5850 | 7,549.00 |
| 26/08/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 5661 | 5 | 5661 | 5 | 0.00 |
| 26/08/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 5925 | 5 | 5925 | 5 | 0.00 |
| 26/08/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 5397 | 5 | 5397 | 5 | 0.00 |
| 26/08/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 1642 | 1 | 1642 | 1 | 2,000.00 |
| 26/08/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 2658 | 2 | 2658 | 2 | 0.00 |
| 26/08/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 3602 | 3 | 3602 | 3 | 0.00 |
| 26/08/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 263 | 0 | 263 | 0 | 900.00 |
| 26/08/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 1827 | 1 | 1827 | 1 | 0.00 |
| 26/08/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 3850 | 3 | 3850 | 3 | 0.00 |
| 26/08/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 1149 | 1 | 1149 | 1 | 300.00 |
| 26/08/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 692 | 1 | 692 | 1 | 300.00 |
| 26/08/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 158 | 0 | 158 | 0 | 900.00 |
| 26/08/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 1178 | 2 | 1178 | 2 | 0.00 |
| 26/08/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 190 | 0 | 190 | 0 | 2,000.00 |
| 26/08/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 2978 | 4 | 2978 | 4 | 0.00 |
| 26/08/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 376 | 1 | 376 | 1 | 2,000.00 |
| 26/08/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 48 | 0 | 48 | 0 | 0.00 |
| 26/08/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 796 | 1 | 796 | 1 | 0.00 |
| 26/08/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 32 | 0 | 32 | 0 | 0.00 |
| 26/08/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 39 | 0 | 39 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/08/2011 | R207 On 02-February-12 | | | Bond Future | 7.82 | 96.4500 | 7.8200 | 96.4500 | 0.00 |
| 26/08/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 6714 | 6 | 6714 | 6 | 0.00 |
| 26/08/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 6951 | 6 | 6951 | 6 | 0.00 |
| 26/08/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 6478 | 6 | 6478 | 6 | 0.00 |
| 26/08/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 287 | 0 | 287 | 0 | 0.00 |
| 26/08/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 236 | 0 | 236 | 0 | 0.00 |
| 26/08/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 261 | 0 | 261 | 0 | 0.00 |
| 26/08/2011 | R207 On 03-May-12 | | | Bond Future | 7.90 | 97.8987 | 7.8960 | 97.8987 | 0.00 |
| 26/08/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 5518 | 5 | 5518 | 5 | 0.00 |
| 26/08/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 5722 | 5 | 5722 | 5 | 0.00 |
| 26/08/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 5316 | 5 | 5316 | 5 | 0.00 |
| 26/08/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 978 | 1 | 978 | 1 | 0.00 |
| 26/08/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 862 | 1 | 862 | 1 | 0.00 |
| 26/08/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 919 | 1 | 919 | 1 | 0.00 |
| 26/08/2011 | R207 On 02-August-12 | | | Bond Future | 7.98 | 95.7118 | 7.9800 | 95.7118 | 0.00 |
| 26/08/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 5215 | 5 | 5215 | 5 | 0.00 |
| 26/08/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 5023 | 5 | 5023 | 5 | 0.00 |
| 26/08/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 5411 | 5 | 5411 | 5 | 0.00 |
| 26/08/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 1116 | 1 | 1116 | 1 | 0.00 |
| 26/08/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 1238 | 1 | 1238 | 1 | 0.00 |
| 26/08/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 1174 | 1 | 1174 | 1 | 0.00 |
| 26/08/2011 | R208 On 03-November-11 | | | Bond Future | 7.81 | 93.1446 | 7.8070 | 93.1446 | 7,221.00 |
| 26/08/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 5749 | 5 | 5749 | 5 | 0.00 |
| 26/08/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 6027 | 5 | 6027 | 5 | 0.00 |
| 26/08/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 5472 | 5 | 5472 | 5 | 0.00 |
| 26/08/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 1776 | 1 | 1776 | 1 | 1,995.00 |
| 26/08/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 6585 | 6 | 6585 | 6 | 0.00 |
| 26/08/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 2853 | 2 | 2853 | 2 | 665.00 |
| 26/08/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 3851 | 3 | 3851 | 3 | 0.00 |
| 26/08/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 221 | 0 | 221 | 0 | 665.00 |
| 26/08/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 33 | 0 | 33 | 0 | 1,995.00 |
| 26/08/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 427 | 1 | 427 | 1 | 0.00 |
| 26/08/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 74 | 0 | 74 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/08/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 884 | 1 | 884 | 1 | 0.00 |
| 26/08/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 49 | 0 | 49 | 0 | 0.00 |
| 26/08/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 60 | 0 | 60 | 0 | 0.00 |
| 26/08/2011 | R208 On 02-February-12 | | | Bond Future | 7.87 | 94.5671 | 7.8680 | 94.5671 | 0.00 |
| 26/08/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 6948 | 6 | 6948 | 6 | 0.00 |
| 26/08/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 6699 | 6 | 6699 | 6 | 0.00 |
| 26/08/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 7198 | 7 | 7198 | 7 | 0.00 |
| 26/08/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 287 | 0 | 287 | 0 | 0.00 |
| 26/08/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 347 | 0 | 347 | 0 | 0.00 |
| 26/08/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 316 | 0 | 316 | 0 | 0.00 |
| 26/08/2011 | R208 On 03-May-12 | | | Bond Future | 7.94 | 92.5909 | 7.9360 | 92.5909 | 0.00 |
| 26/08/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 6856 | 6 | 6856 | 6 | 0.00 |
| 26/08/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 6630 | 6 | 6630 | 6 | 0.00 |
| 26/08/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 7085 | 7 | 7085 | 7 | 0.00 |
| 26/08/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 699 | 1 | 699 | 1 | 0.00 |
| 26/08/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 794 | 1 | 794 | 1 | 0.00 |
| 26/08/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 745 | 1 | 745 | 1 | 0.00 |
| 26/08/2011 | R208 On 02-August-12 | | | Bond Future | 8.01 | 93.9643 | 8.0100 | 93.9643 | 0.00 |
| 26/08/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 5513 | 5 | 5513 | 5 | 0.00 |
| 26/08/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5725 | 5 | 5725 | 5 | 0.00 |
| 26/08/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5306 | 5 | 5306 | 5 | 0.00 |
| 26/08/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 1378 | 2 | 1378 | 2 | 0.00 |
| 26/08/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 1245 | 1 | 1245 | 1 | 0.00 |
| 26/08/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1308 | 1 | 1308 | 1 | 0.00 |
| 26/08/2011 | R209 On 03-November-11 | | | Bond Future | 8.29 | 78.2372 | 8.2920 | 78.2372 | 1,454.00 |
| 26/08/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 4319 | 3 | 4319 | 3 | 0.00 |
| 26/08/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 4641 | 4 | 4641 | 4 | 0.00 |
| 26/08/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 4003 | 3 | 4003 | 3 | 0.00 |
| 26/08/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 601 | 1 | 601 | 1 | 0.00 |
| 26/08/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 441 | 1 | 441 | 1 | 0.00 |
| 26/08/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 517 | 1 | 517 | 1 | 0.00 |
| 26/08/2011 | R209 On 02-February-12 | | | Bond Future | 8.34 | 79.4330 | 8.3400 | 79.4330 | 0.00 |
| 26/08/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 6419 | 6 | 6419 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/08/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 6713 | 6 | 6713 | 6 | 0.00 |
| 26/08/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 6130 | 5 | 6130 | 5 | 0.00 |
| 26/08/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 1179 | 2 | 1179 | 2 | 0.00 |
| 26/08/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 998 | 1 | 998 | 1 | 0.00 |
| 26/08/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 1085 | 1 | 1085 | 1 | 0.00 |
| 26/08/2011 | R209 On 03-May-12 | | | Bond Future | 8.39 | 77.4829 | 8.3920 | 77.4829 | 0.00 |
| 26/08/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 6768 | 6 | 6768 | 6 | 0.00 |
| 26/08/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 7038 | 6 | 7038 | 6 | 0.00 |
| 26/08/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 6503 | 6 | 6503 | 6 | 0.00 |
| 26/08/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 2003 | 2 | 2003 | 2 | 0.00 |
| 26/08/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 1775 | 2 | 1775 | 2 | 0.00 |
| 26/08/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 1885 | 2 | 1885 | 2 | 0.00 |
| 26/08/2011 | R209 On 02-August-12 | | | Bond Future | 8.45 | 78.6270 | 8.4460 | 78.6270 | 0.00 |
| 26/08/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 8209 | 7 | 8209 | 7 | 0.00 |
| 26/08/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 7942 | 7 | 7942 | 7 | 0.00 |
| 26/08/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 8481 | 8 | 8481 | 8 | 0.00 |
| 26/08/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 1830 | 2 | 1830 | 2 | 0.00 |
| 26/08/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 2022 | 2 | 2022 | 2 | 0.00 |
| 26/08/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 1922 | 2 | 1922 | 2 | 0.00 |
| 26/08/2011 | R210 On 03-November-11 | | | Bond Future | 137.22 | 137.2082 | 137.2174 | 137.2082 | 600.00 |
| 26/08/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 6217 | 6 | 6217 | 6 | 0.00 |
| 26/08/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 6167 | 6 | 6167 | 6 | 0.00 |
| 26/08/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 6267 | 6 | 6267 | 6 | 0.00 |
| 26/08/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R211 On 03-November-11 | | | Bond Future | 112.51 | 112.5062 | 112.5111 | 112.5062 | 529.00 |
| 26/08/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 111261 | 111 | 111261 | 111 | 0.00 |
| 26/08/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 111211 | 111 | 111211 | 111 | 0.00 |
| 26/08/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 111311 | 111 | 111311 | 111 | 0.00 |
| 26/08/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/08/2011 | R211 On 02-February-12 | | | Bond Future | 112.89 | 112.8807 | 112.8858 | 112.8807 | 0.00 |
| 26/08/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 2386 | 2 | 2386 | 2 | 0.00 |
| 26/08/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 2436 | 2 | 2436 | 2 | 0.00 |
| 26/08/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 2336 | 2 | 2336 | 2 | 0.00 |
| 26/08/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R212 On 03-November-11 | | | Bond Future | 111.59 | 111.3792 | 111.5881 | 111.3792 | 2,667.00 |
| 26/08/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 109088 | 109 | 109088 | 109 | 0.00 |
| 26/08/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 109038 | 109 | 109038 | 109 | 0.00 |
| 26/08/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 109138 | 109 | 109138 | 109 | 0.00 |
| 26/08/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R212 On 02-February-12 | | | Bond Future | 111.82 | 111.6061 | 111.8181 | 111.6061 | 0.00 |
| 26/08/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 3318 | 3 | 3318 | 3 | 0.00 |
| 26/08/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 3268 | 3 | 3268 | 3 | 0.00 |
| 26/08/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 3368 | 3 | 3368 | 3 | 0.00 |
| 26/08/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R213 On 03-November-11 | | | Bond Future | 8.30 | 87.7895 | 8.2980 | 87.7895 | 0.00 |
| 26/08/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 3786 | 3 | 3786 | 3 | 0.00 |
| 26/08/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 4190 | 3 | 4190 | 3 | 0.00 |
| 26/08/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 3379 | 2 | 3379 | 2 | 0.00 |
| 26/08/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R213 On 02-February-12 | | | Bond Future | 8.35 | 89.1262 | 8.3540 | 89.1262 | 0.00 |
| 26/08/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 5271 | 4 | 5271 | 4 | 0.00 |
| 26/08/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 4880 | 4 | 4880 | 4 | 0.00 |
| 26/08/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 5659 | 4 | 5659 | 4 | 0.00 |
| 26/08/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/08/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R213 On 03-May-12 | | | Bond Future | 8.41 | 86.9234 | 8.4100 | 86.9234 | 0.00 |
| 26/08/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 6681 | 6 | 6681 | 6 | 0.00 |
| 26/08/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 7054 | 6 | 7054 | 6 | 0.00 |
| 26/08/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 6305 | 5 | 6305 | 5 | 0.00 |
| 26/08/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R213 On 02-August-12 | | | Bond Future | 8.47 | 88.2156 | 8.4690 | 88.2156 | 0.00 |
| 26/08/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 6159 | 5 | 6159 | 5 | 0.00 |
| 26/08/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 6531 | 5 | 6531 | 5 | 0.00 |
| 26/08/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 5785 | 5 | 5785 | 5 | 0.00 |
| 26/08/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |
| 26/08/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 27590 | 28 | 0.00 |
| 26/08/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 28834 | 29 | 0.00 |
| 26/08/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26333 | 26 | 0.00 |
| 26/08/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 26/08/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 26/08/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 26/08/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 26/08/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 26/08/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 26/08/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1255 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/08/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 26/08/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/08/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 26/08/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 29/08/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/08/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/08/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/08/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/08/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/08/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/08/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/08/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/08/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/08/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/08/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/08/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/08/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/08/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/08/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/08/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/08/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/08/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/08/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/08/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/08/2011 | AL7T On 03-November-11 | | | Index Future | 409.64 | 408.8650 | 409.6400 | 408.8650 | 16.00 |
| 29/08/2011 | AL7T On 02-February-12 | | | Index Future | 415.87 | 415.0880 | 415.8740 | 415.0880 | 0.00 |
| 29/08/2011 | ALBI On 03-November-11 | | | Index Future | 375.95 | 375.1720 | 375.9540 | 375.1720 | 1,617.00 |
| 29/08/2011 | ALBI On 02-February-12 | | | Index Future | 381.68 | 380.8820 | 381.6750 | 380.8820 | 0.00 |
| 29/08/2011 | C155 On 31-August-11 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/08/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/08/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/08/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/08/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/08/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/08/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/08/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/08/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/08/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/08/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/08/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/08/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 29/08/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/08/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/08/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/08/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/08/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/08/2011 | CAAD On 19-September-11 | | | Can-Do Future | 0.01 | 0.0029 | 0.0066 | 0.0029 | 22,388.00 |
| 29/08/2011 | CAAE On 19-September-11 | | | Can-Do Future | 0.19 | 0.2619 | 0.1859 | 0.2619 | 21,898.00 |
| 29/08/2011 | CAAG On 24-October-11 | | | Can-Do Future | 7.09 | 7.2351 | 7.0889 | 7.2351 | 0.00 |
| 29/08/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 432 | 1 | 432 | 1 | 0.00 |
| 29/08/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 392 | 1 | 392 | 1 | 0.00 |
| 29/08/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 474 | 1 | 474 | 1 | 0.00 |
| 29/08/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 237 | 0 | 237 | 0 | 14,286.00 |
| 29/08/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 104 | 0 | 104 | 0 | 6,757.00 |
| 29/08/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 415 | 0 | 415 | 0 | 0.00 |
| 29/08/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 35 | 0 | 35 | 0 | 0.00 |
| 29/08/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 148 | 0 | 148 | 0 | 0.00 |
| 29/08/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 53 | 0 | 53 | 0 | 0.00 |
| 29/08/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 43 | 0 | 43 | 0 | 0.00 |
| 29/08/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/08/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 29/08/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 29/08/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/08/2011 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/08/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/08/2011 | GOVI On 03-November-11 | | | GOVI | 376.43 | 375.6780 | 376.4270 | 375.6780 | 161.00 |
| 29/08/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 194270 | 19 | 194270 | 19 | 0.00 |
| 29/08/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 194170 | 19 | 194170 | 19 | 0.00 |
| 29/08/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 194370 | 19 | 194370 | 19 | 0.00 |
| 29/08/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | GOVI On 02-February-12 | | | GOVI | 382.16 | 381.3960 | 382.1560 | 381.3960 | 0.00 |
| 29/08/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 131560 | 12 | 131560 | 12 | 0.00 |
| 29/08/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 131460 | 12 | 131460 | 12 | 0.00 |
| 29/08/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 131660 | 12 | 131660 | 12 | 0.00 |
| 29/08/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 29/08/2011 | IGOV On 03-November-11 | | | Index Future | 163.32 | 163.1540 | 163.3180 | 163.1540 | 79.00 |
| 29/08/2011 | IGOV On 02-February-12 | | | Index Future | 165.80 | 165.6370 | 165.8030 | 165.6370 | 0.00 |
| 29/08/2011 | ILBI On 02-February-12 | | | Index Future | 448.54 | 448.4650 | 448.5430 | 448.4650 | 88.00 |
| 29/08/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 29/08/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 29/08/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 29/08/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 29/08/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 29/08/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 29/08/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.53 | 94.4700 | 5.5300 | 94.4700 | 16,389.00 |
| 29/08/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.49 | 94.5100 | 5.4900 | 94.5100 | 1,000.00 |
| 29/08/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.42 | 94.5800 | 5.4200 | 94.5800 | 1,000.00 |
| 29/08/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.37 | 94.6300 | 5.3700 | 94.6300 | 5,541.00 |
| 29/08/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.37 | 94.6300 | 5.3700 | 94.6300 | 0.00 |
| 29/08/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.37 | 94.6300 | 5.3700 | 94.6300 | 0.00 |
| 29/08/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.38 | 94.6200 | 5.3800 | 94.6200 | 1,340.00 |
| 29/08/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.45 | 94.5500 | 5.4500 | 94.5500 | 2,890.00 |

| Date | Contract Details | | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/08/2011 | JBAF On | 19-September-12 | | | Jibar Tradeable Future | 5.59 | 94.4100 | 5.5900 | 94.4100 | 44,760.00 |
| 29/08/2011 | JBAF On | 19-December-12 | | | Jibar Tradeable Future | 5.76 | 94.2400 | 5.7600 | 94.2400 | 990.00 |
| 29/08/2011 | JBAF On | 20-March-13 | | | Jibar Tradeable Future | 5.97 | 94.0300 | 5.9700 | 94.0300 | 790.00 |
| 29/08/2011 | JBAF On | 19-June-13 | | | Jibar Tradeable Future | 6.21 | 93.7900 | 6.2100 | 93.7900 | 1,250.00 |
| 29/08/2011 | JN02 On | 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 29/08/2011 | JN02 On | 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | JN02 On | 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 29/08/2011 | JN02 On | 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | JN02 On | 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 29/08/2011 | JN02 On | 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | JN02 On | 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | JN05 On | 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 29/08/2011 | JN05 On | 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | JN05 On | 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | JN05 On | 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 29/08/2011 | JN05 On | 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | JN05 On | 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 29/08/2011 | JN05 On | 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | JN10 On | 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 29/08/2011 | JN10 On | 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | JN10 On | 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | JN10 On | 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 29/08/2011 | JN10 On | 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | JN10 On | 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 29/08/2011 | JN10 On | 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | OTH1 On | 03-November-11 | | | Index Future | 372.98 | 372.0150 | 372.9790 | 372.0150 | 0.00 |
| 29/08/2011 | OTH1 On | 02-February-12 | | | Index Future | 378.66 | 377.6770 | 378.6550 | 377.6770 | 0.00 |
| 29/08/2011 | R157 On | 03-November-11 | | | Bond Future | 6.58 | 125.0450 | 6.5810 | 125.0450 | 15,490.00 |
| 29/08/2011 | R157 On | 03-November-11 | 8.25 | Call | Bond Future | 6185 | 6 | 6185 | 6 | 0.00 |
| 29/08/2011 | R157 On | 03-November-11 | 8.30 | Call | Bond Future | 6364 | 6 | 6364 | 6 | 0.00 |
| 29/08/2011 | R157 On | 03-November-11 | 8.20 | Call | Bond Future | 6006 | 6 | 6006 | 6 | 0.00 |
| 29/08/2011 | R157 On | 03-November-11 | 6.55 | Call | Bond Future | 590 | 1 | 590 | 1 | 1,200.00 |
| 29/08/2011 | R157 On | 03-November-11 | 7.00 | Call | Bond Future | 1738 | 2 | 1738 | 2 | 400.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/08/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 2063 | 2 | 2063 | 2 | 0.00 |
| 29/08/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 3650 | 4 | 3650 | 4 | 0.00 |
| 29/08/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 10 | 0 | 10 | 0 | 1,200.00 |
| 29/08/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 96 | 0 | 96 | 0 | 400.00 |
| 29/08/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 147 | 0 | 147 | 0 | 0.00 |
| 29/08/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 709 | 1 | 709 | 1 | 0.00 |
| 29/08/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R157 On 02-February-12 | | | Bond Future | 6.62 | 126.9468 | 6.6190 | 126.9468 | 0.00 |
| 29/08/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 6520 | 6 | 6520 | 6 | 0.00 |
| 29/08/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 6685 | 7 | 6685 | 7 | 0.00 |
| 29/08/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 6356 | 6 | 6356 | 6 | 0.00 |
| 29/08/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 22 | 0 | 22 | 0 | 0.00 |
| 29/08/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 18 | 0 | 18 | 0 | 0.00 |
| 29/08/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 29/08/2011 | R157 On 03-May-12 | | | Bond Future | 6.67 | 122.0480 | 6.6660 | 122.0480 | 0.00 |
| 29/08/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 5256 | 5 | 5256 | 5 | 0.00 |
| 29/08/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 5109 | 5 | 5109 | 5 | 0.00 |
| 29/08/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 5403 | 5 | 5403 | 5 | 0.00 |
| 29/08/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 115 | 0 | 115 | 0 | 0.00 |
| 29/08/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 136 | 0 | 136 | 0 | 0.00 |
| 29/08/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 125 | 0 | 125 | 0 | 0.00 |
| 29/08/2011 | R157 On 02-August-12 | | | Bond Future | 6.73 | 123.8560 | 6.7260 | 123.8560 | 0.00 |
| 29/08/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4256 | 4 | 4256 | 4 | 0.00 |
| 29/08/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4381 | 4 | 4381 | 4 | 0.00 |
| 29/08/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 4131 | 4 | 4131 | 4 | 0.00 |
| 29/08/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 435 | 0 | 435 | 0 | 0.00 |
| 29/08/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 389 | 0 | 389 | 0 | 0.00 |
| 29/08/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 412 | 0 | 412 | 0 | 0.00 |
| 29/08/2011 | R186 On 03-November-11 | | | Bond Future | 7.97 | 125.6112 | 7.9720 | 125.6112 | 24,731.00 |
| 29/08/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 9805 | 9 | 9805 | 9 | 0.00 |
| 29/08/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 10235 | 10 | 10235 | 10 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/08/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 9377 | 9 | 9377 | 9 | 0.00 |
| 29/08/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 7674 | 7 | 7674 | 7 | 5,600.00 |
| 29/08/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 2827 | 3 | 2827 | 3 | 1,275.00 |
| 29/08/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 10664 | 10 | 10664 | 10 | 0.00 |
| 29/08/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 4489 | 4 | 4489 | 4 | 425.00 |
| 29/08/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 6025 | 6 | 6025 | 6 | 0.00 |
| 29/08/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 414 | 1 | 414 | 1 | 425.00 |
| 29/08/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 55 | 0 | 55 | 0 | 1,275.00 |
| 29/08/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 777 | 1 | 777 | 1 | 0.00 |
| 29/08/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 1551 | 2 | 1551 | 2 | 0.00 |
| 29/08/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 99 | 0 | 99 | 0 | 0.00 |
| 29/08/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 208 | 0 | 208 | 0 | 0.00 |
| 29/08/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 67 | 0 | 67 | 0 | 0.00 |
| 29/08/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 81 | 0 | 81 | 0 | 0.00 |
| 29/08/2011 | R186 On 02-February-12 | | | Bond Future | 8.03 | 122.2311 | 8.0270 | 122.2311 | 2,501.00 |
| 29/08/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 9833 | 10 | 9833 | 10 | 0.00 |
| 29/08/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 9460 | 9 | 9460 | 9 | 0.00 |
| 29/08/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 10209 | 10 | 10209 | 10 | 0.00 |
| 29/08/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 683 | 1 | 683 | 1 | 0.00 |
| 29/08/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 817 | 1 | 817 | 1 | 0.00 |
| 29/08/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 747 | 1 | 747 | 1 | 0.00 |
| 29/08/2011 | R186 On 03-May-12 | | | Bond Future | 8.09 | 124.0761 | 8.0860 | 124.0761 | 0.00 |
| 29/08/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 10002 | 10 | 10002 | 10 | 0.00 |
| 29/08/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 10344 | 10 | 10344 | 10 | 0.00 |
| 29/08/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 9663 | 9 | 9663 | 9 | 0.00 |
| 29/08/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 1680 | 2 | 1680 | 2 | 0.00 |
| 29/08/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 1486 | 2 | 1486 | 2 | 0.00 |
| 29/08/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 1580 | 2 | 1580 | 2 | 0.00 |
| 29/08/2011 | R186 On 02-August-12 | | | Bond Future | 8.15 | 120.6250 | 8.1510 | 120.6250 | 0.00 |
| 29/08/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 8338 | 8 | 8338 | 8 | 0.00 |
| 29/08/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 8034 | 8 | 8034 | 8 | 0.00 |
| 29/08/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 8650 | 8 | 8650 | 8 | 0.00 |
| 29/08/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 2686 | 3 | 2686 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/08/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 2961 | 3 | 2961 | 3 | 0.00 |
| 29/08/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 2818 | 3 | 2818 | 3 | 0.00 |
| 29/08/2011 | R189 On 03-November-11 | | | Bond Future | 213.98 | 213.9804 | 213.9841 | 213.9804 | 0.00 |
| 29/08/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 1984 | 2 | 1984 | 2 | 0.00 |
| 29/08/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 1934 | 2 | 1934 | 2 | 0.00 |
| 29/08/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 2034 | 2 | 2034 | 2 | 0.00 |
| 29/08/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R197 On 03-November-11 | | | Bond Future | 245.71 | 245.6982 | 245.7141 | 245.6982 | 183.00 |
| 29/08/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 7214 | 7 | 7214 | 7 | 0.00 |
| 29/08/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 7264 | 7 | 7264 | 7 | 0.00 |
| 29/08/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 7164 | 7 | 7164 | 7 | 0.00 |
| 29/08/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R201 On 03-November-11 | | | Bond Future | 6.24 | 110.2306 | 6.2370 | 110.2306 | 1,348.00 |
| 29/08/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 4991 | 5 | 4991 | 5 | 0.00 |
| 29/08/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 5128 | 5 | 5128 | 5 | 0.00 |
| 29/08/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 4853 | 5 | 4853 | 5 | 0.00 |
| 29/08/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R201 On 02-February-12 | | | Bond Future | 6.24 | 107.5008 | 6.2430 | 107.5008 | 0.00 |
| 29/08/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 5247 | 5 | 5247 | 5 | 0.00 |
| 29/08/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 5373 | 5 | 5373 | 5 | 0.00 |
| 29/08/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 5121 | 5 | 5121 | 5 | 0.00 |
| 29/08/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 29/08/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 29/08/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 29/08/2011 | R201 On 03-May-12 | | | Bond Future | 6.26 | 109.1171 | 6.2590 | 109.1171 | 0.00 |
| 29/08/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3698 | 4 | 3698 | 4 | 0.00 |
| 29/08/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3587 | 3 | 3587 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/08/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3808 | 4 | 3808 | 4 | 0.00 |
| 29/08/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 83 | 0 | 83 | 0 | 0.00 |
| 29/08/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 99 | 0 | 99 | 0 | 0.00 |
| 29/08/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 91 | 0 | 91 | 0 | 0.00 |
| 29/08/2011 | R201 On 02-August-12 | | | Bond Future | 6.29 | 106.3251 | 6.2880 | 106.3251 | 0.00 |
| 29/08/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2928 | 3 | 2928 | 3 | 0.00 |
| 29/08/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3024 | 3 | 3024 | 3 | 0.00 |
| 29/08/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2834 | 3 | 2834 | 3 | 0.00 |
| 29/08/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 264 | 0 | 264 | 0 | 0.00 |
| 29/08/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 236 | 0 | 236 | 0 | 0.00 |
| 29/08/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 249 | 0 | 249 | 0 | 0.00 |
| 29/08/2011 | R202 On 03-November-11 | | | Bond Future | 185.92 | 185.9127 | 185.9249 | 185.9127 | 26,816.00 |
| 29/08/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 185425 | 185 | 185425 | 185 | 0.00 |
| 29/08/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 185375 | 185 | 185375 | 185 | 0.00 |
| 29/08/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 185475 | 185 | 185475 | 185 | 0.00 |
| 29/08/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R202 On 02-February-12 | | | Bond Future | 186.09 | 186.0777 | 186.0898 | 186.0777 | 0.00 |
| 29/08/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 9090 | 9 | 9090 | 9 | 0.00 |
| 29/08/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 9140 | 9 | 9140 | 9 | 0.00 |
| 29/08/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 9040 | 9 | 9040 | 9 | 0.00 |
| 29/08/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R203 On 03-November-11 | | | Bond Future | 7.35 | 105.3981 | 7.3450 | 105.3981 | 2,087.00 |
| 29/08/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 5389 | 5 | 5389 | 5 | 0.00 |
| 29/08/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 5166 | 5 | 5166 | 5 | 0.00 |
| 29/08/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 5612 | 6 | 5612 | 6 | 0.00 |
| 29/08/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 29/08/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 29/08/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 29/08/2011 | R203 On 02-February-12 | | | Bond Future | 7.41 | 106.9995 | 7.4130 | 106.9995 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/08/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 6091 | 6 | 6091 | 6 | 0.00 |
| 29/08/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 5890 | 6 | 5890 | 6 | 0.00 |
| 29/08/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 6294 | 6 | 6294 | 6 | 0.00 |
| 29/08/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 119 | 0 | 119 | 0 | 0.00 |
| 29/08/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 145 | 0 | 145 | 0 | 0.00 |
| 29/08/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 131 | 0 | 131 | 0 | 0.00 |
| 29/08/2011 | R203 On 03-May-12 | | | Bond Future | 7.49 | 104.4479 | 7.4880 | 104.4479 | 0.00 |
| 29/08/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 5775 | 6 | 5775 | 6 | 0.00 |
| 29/08/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 5957 | 6 | 5957 | 6 | 0.00 |
| 29/08/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 5594 | 6 | 5594 | 6 | 0.00 |
| 29/08/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 387 | 0 | 387 | 0 | 0.00 |
| 29/08/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 335 | 0 | 335 | 0 | 0.00 |
| 29/08/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 360 | 0 | 360 | 0 | 0.00 |
| 29/08/2011 | R203 On 02-August-12 | | | Bond Future | 7.58 | 105.9975 | 7.5750 | 105.9975 | 0.00 |
| 29/08/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4552 | 5 | 4552 | 5 | 0.00 |
| 29/08/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4718 | 5 | 4718 | 5 | 0.00 |
| 29/08/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4389 | 4 | 4389 | 4 | 0.00 |
| 29/08/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 757 | 1 | 757 | 1 | 0.00 |
| 29/08/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 681 | 1 | 681 | 1 | 0.00 |
| 29/08/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 717 | 1 | 717 | 1 | 0.00 |
| 29/08/2011 | R204 On 03-November-11 | | | Bond Future | 7.54 | 105.4568 | 7.5440 | 105.4568 | 2,782.00 |
| 29/08/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 6402 | 6 | 6402 | 6 | 0.00 |
| 29/08/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 6653 | 7 | 6653 | 7 | 0.00 |
| 29/08/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 6150 | 6 | 6150 | 6 | 0.00 |
| 29/08/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 29/08/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 29/08/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 29/08/2011 | R204 On 02-February-12 | | | Bond Future | 7.61 | 103.0327 | 7.6100 | 103.0327 | 0.00 |
| 29/08/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 7231 | 7 | 7231 | 7 | 0.00 |
| 29/08/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 7461 | 7 | 7461 | 7 | 0.00 |
| 29/08/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 7001 | 7 | 7001 | 7 | 0.00 |
| 29/08/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 145 | 0 | 145 | 0 | 0.00 |
| 29/08/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 116 | 0 | 116 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/08/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 130 | 0 | 130 | 0 | 0.00 |
| 29/08/2011 | R204 On 03-May-12 | | | Bond Future | 7.68 | 104.5837 | 7.6830 | 104.5837 | 0.00 |
| 29/08/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 5946 | 6 | 5946 | 6 | 0.00 |
| 29/08/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 5747 | 6 | 5747 | 6 | 0.00 |
| 29/08/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 6148 | 6 | 6148 | 6 | 0.00 |
| 29/08/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 574 | 1 | 574 | 1 | 0.00 |
| 29/08/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 657 | 1 | 657 | 1 | 0.00 |
| 29/08/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 614 | 1 | 614 | 1 | 0.00 |
| 29/08/2011 | R204 On 02-August-12 | | | Bond Future | 7.77 | 102.1018 | 7.7670 | 102.1018 | 0.00 |
| 29/08/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4691 | 5 | 4691 | 5 | 0.00 |
| 29/08/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4513 | 4 | 4513 | 4 | 0.00 |
| 29/08/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4874 | 5 | 4874 | 5 | 0.00 |
| 29/08/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 1059 | 1 | 1059 | 1 | 0.00 |
| 29/08/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 1175 | 1 | 1175 | 1 | 0.00 |
| 29/08/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 1115 | 1 | 1115 | 1 | 0.00 |
| 29/08/2011 | R206 On 03-November-11 | | | Bond Future | 5.90 | 105.4979 | 5.8990 | 105.4979 | 12,577.00 |
| 29/08/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 3735 | 4 | 3735 | 4 | 0.00 |
| 29/08/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 3636 | 4 | 3636 | 4 | 0.00 |
| 29/08/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 3833 | 4 | 3833 | 4 | 0.00 |
| 29/08/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R206 On 02-February-12 | | | Bond Future | 5.86 | 103.3397 | 5.8590 | 103.3397 | 0.00 |
| 29/08/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3849 | 4 | 3849 | 4 | 0.00 |
| 29/08/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3762 | 4 | 3762 | 4 | 0.00 |
| 29/08/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3936 | 4 | 3936 | 4 | 0.00 |
| 29/08/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 29/08/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 29/08/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 29/08/2011 | R206 On 03-May-12 | | | Bond Future | 5.83 | 104.8955 | 5.8270 | 104.8955 | 0.00 |
| 29/08/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2708 | 3 | 2708 | 3 | 0.00 |
| 29/08/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2782 | 3 | 2782 | 3 | 0.00 |
| 29/08/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2634 | 3 | 2634 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/08/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 57 | 0 | 57 | 0 | 0.00 |
| 29/08/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 49 | 0 | 49 | 0 | 0.00 |
| 29/08/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 53 | 0 | 53 | 0 | 0.00 |
| 29/08/2011 | R206 On 02-August-12 | | | Bond Future | 5.80 | 102.6857 | 5.7960 | 102.6857 | 0.00 |
| 29/08/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 2089 | 2 | 2089 | 2 | 0.00 |
| 29/08/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 2151 | 2 | 2151 | 2 | 0.00 |
| 29/08/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 2029 | 2 | 2029 | 2 | 0.00 |
| 29/08/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 112 | 0 | 112 | 0 | 0.00 |
| 29/08/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 100 | 0 | 100 | 0 | 0.00 |
| 29/08/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 105 | 0 | 105 | 0 | 0.00 |
| 29/08/2011 | R207 On 03-November-11 | | | Bond Future | 7.73 | 99.2508 | 7.7280 | 99.2508 | 7,549.00 |
| 29/08/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 5810 | 6 | 5810 | 6 | 0.00 |
| 29/08/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 6076 | 6 | 6076 | 6 | 0.00 |
| 29/08/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 5545 | 5 | 5545 | 5 | 0.00 |
| 29/08/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 1718 | 2 | 1718 | 2 | 2,000.00 |
| 29/08/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 2765 | 3 | 2765 | 3 | 0.00 |
| 29/08/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 3729 | 4 | 3729 | 4 | 0.00 |
| 29/08/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 275 | 0 | 275 | 0 | 900.00 |
| 29/08/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 1910 | 2 | 1910 | 2 | 0.00 |
| 29/08/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 3981 | 4 | 3981 | 4 | 0.00 |
| 29/08/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 1205 | 1 | 1205 | 1 | 300.00 |
| 29/08/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 616 | 1 | 616 | 1 | 300.00 |
| 29/08/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 130 | 0 | 130 | 0 | 900.00 |
| 29/08/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 1076 | 1 | 1076 | 1 | 0.00 |
| 29/08/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 158 | 0 | 158 | 0 | 2,000.00 |
| 29/08/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 2832 | 3 | 2832 | 3 | 0.00 |
| 29/08/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 324 | 0 | 324 | 0 | 2,000.00 |
| 29/08/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 37 | 0 | 37 | 0 | 0.00 |
| 29/08/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 714 | 1 | 714 | 1 | 0.00 |
| 29/08/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 24 | 0 | 24 | 0 | 0.00 |
| 29/08/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 30 | 0 | 30 | 0 | 0.00 |
| 29/08/2011 | R207 On 02-February-12 | | | Bond Future | 7.79 | 97.1266 | 7.7930 | 97.1266 | 0.00 |
| 29/08/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 6844 | 7 | 6844 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/08/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 7083 | 7 | 7083 | 7 | 0.00 |
| 29/08/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 6607 | 6 | 6607 | 6 | 0.00 |
| 29/08/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 262 | 0 | 262 | 0 | 0.00 |
| 29/08/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 214 | 0 | 214 | 0 | 0.00 |
| 29/08/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 236 | 0 | 236 | 0 | 0.00 |
| 29/08/2011 | R207 On 03-May-12 | | | Bond Future | 7.87 | 98.5841 | 7.8670 | 98.5841 | 0.00 |
| 29/08/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 5630 | 6 | 5630 | 6 | 0.00 |
| 29/08/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 5426 | 5 | 5426 | 5 | 0.00 |
| 29/08/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 5837 | 6 | 5837 | 6 | 0.00 |
| 29/08/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 816 | 1 | 816 | 1 | 0.00 |
| 29/08/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 927 | 1 | 927 | 1 | 0.00 |
| 29/08/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 870 | 1 | 870 | 1 | 0.00 |
| 29/08/2011 | R207 On 02-August-12 | | | Bond Future | 7.95 | 96.4093 | 7.9500 | 96.4093 | 0.00 |
| 29/08/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 5325 | 5 | 5325 | 5 | 0.00 |
| 29/08/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 5130 | 5 | 5130 | 5 | 0.00 |
| 29/08/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 5523 | 5 | 5523 | 5 | 0.00 |
| 29/08/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 1066 | 1 | 1066 | 1 | 0.00 |
| 29/08/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 1183 | 1 | 1183 | 1 | 0.00 |
| 29/08/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 1123 | 1 | 1123 | 1 | 0.00 |
| 29/08/2011 | R208 On 03-November-11 | | | Bond Future | 7.78 | 93.7635 | 7.7760 | 93.7635 | 7,221.00 |
| 29/08/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 5930 | 6 | 5930 | 6 | 0.00 |
| 29/08/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 6210 | 6 | 6210 | 6 | 0.00 |
| 29/08/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 5650 | 5 | 5650 | 5 | 0.00 |
| 29/08/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 1872 | 2 | 1872 | 2 | 1,995.00 |
| 29/08/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 6772 | 7 | 6772 | 7 | 0.00 |
| 29/08/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 2986 | 3 | 2986 | 3 | 665.00 |
| 29/08/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 4007 | 4 | 4007 | 4 | 0.00 |
| 29/08/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 182 | 0 | 182 | 0 | 665.00 |
| 29/08/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 25 | 0 | 25 | 0 | 1,995.00 |
| 29/08/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 365 | 0 | 365 | 0 | 0.00 |
| 29/08/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 57 | 0 | 57 | 0 | 0.00 |
| 29/08/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 785 | 1 | 785 | 1 | 0.00 |
| 29/08/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 37 | 0 | 37 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/08/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 46 | 0 | 46 | 0 | 0.00 |
| 29/08/2011 | R208 On 02-February-12 | | | Bond Future | 7.84 | 95.1906 | 7.8350 | 95.1906 | 0.00 |
| 29/08/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 7119 | 7 | 7119 | 7 | 0.00 |
| 29/08/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 6868 | 7 | 6868 | 7 | 0.00 |
| 29/08/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 7372 | 7 | 7372 | 7 | 0.00 |
| 29/08/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 259 | 0 | 259 | 0 | 0.00 |
| 29/08/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 313 | 0 | 313 | 0 | 0.00 |
| 29/08/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 284 | 0 | 284 | 0 | 0.00 |
| 29/08/2011 | R208 On 03-May-12 | | | Bond Future | 7.90 | 93.2237 | 7.9020 | 93.2237 | 0.00 |
| 29/08/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 7013 | 7 | 7013 | 7 | 0.00 |
| 29/08/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 7244 | 7 | 7244 | 7 | 0.00 |
| 29/08/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 6784 | 7 | 6784 | 7 | 0.00 |
| 29/08/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 744 | 1 | 744 | 1 | 0.00 |
| 29/08/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 654 | 1 | 654 | 1 | 0.00 |
| 29/08/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 698 | 1 | 698 | 1 | 0.00 |
| 29/08/2011 | R208 On 02-August-12 | | | Bond Future | 7.98 | 94.6109 | 7.9750 | 94.6109 | 0.00 |
| 29/08/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 5653 | 6 | 5653 | 6 | 0.00 |
| 29/08/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5867 | 6 | 5867 | 6 | 0.00 |
| 29/08/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5443 | 5 | 5443 | 5 | 0.00 |
| 29/08/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 1309 | 1 | 1309 | 1 | 0.00 |
| 29/08/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 1182 | 1 | 1182 | 1 | 0.00 |
| 29/08/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1243 | 1 | 1243 | 1 | 0.00 |
| 29/08/2011 | R209 On 03-November-11 | | | Bond Future | 8.26 | 79.4229 | 8.2610 | 79.4229 | 1,454.00 |
| 29/08/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 4510 | 4 | 4510 | 4 | 0.00 |
| 29/08/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 4841 | 5 | 4841 | 5 | 0.00 |
| 29/08/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 4186 | 4 | 4186 | 4 | 0.00 |
| 29/08/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 516 | 1 | 516 | 1 | 0.00 |
| 29/08/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 373 | 0 | 373 | 0 | 0.00 |
| 29/08/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 439 | 1 | 439 | 1 | 0.00 |
| 29/08/2011 | R209 On 02-February-12 | | | Bond Future | 8.31 | 80.6318 | 8.3090 | 80.6318 | 0.00 |
| 29/08/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 6604 | 6 | 6604 | 6 | 0.00 |
| 29/08/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 6902 | 7 | 6902 | 7 | 0.00 |
| 29/08/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 6310 | 6 | 6310 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/08/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 1094 | 1 | 1094 | 1 | 0.00 |
| 29/08/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 922 | 1 | 922 | 1 | 0.00 |
| 29/08/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 1004 | 1 | 1004 | 1 | 0.00 |
| 29/08/2011 | R209 On 03-May-12 | | | Bond Future | 8.36 | 78.6935 | 8.3590 | 78.6935 | 0.00 |
| 29/08/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 6950 | 7 | 6950 | 7 | 0.00 |
| 29/08/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 6680 | 7 | 6680 | 7 | 0.00 |
| 29/08/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 7223 | 7 | 7223 | 7 | 0.00 |
| 29/08/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 1680 | 2 | 1680 | 2 | 0.00 |
| 29/08/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 1900 | 2 | 1900 | 2 | 0.00 |
| 29/08/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 1787 | 2 | 1787 | 2 | 0.00 |
| 29/08/2011 | R209 On 02-August-12 | | | Bond Future | 8.41 | 79.8651 | 8.4130 | 79.8651 | 0.00 |
| 29/08/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 8399 | 8 | 8399 | 8 | 0.00 |
| 29/08/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 8129 | 8 | 8129 | 8 | 0.00 |
| 29/08/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 8674 | 8 | 8674 | 8 | 0.00 |
| 29/08/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 1746 | 2 | 1746 | 2 | 0.00 |
| 29/08/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 1932 | 2 | 1932 | 2 | 0.00 |
| 29/08/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 1835 | 2 | 1835 | 2 | 0.00 |
| 29/08/2011 | R210 On 03-November-11 | | | Bond Future | 137.41 | 137.2174 | 137.4121 | 137.2174 | 600.00 |
| 29/08/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 6412 | 6 | 6412 | 6 | 0.00 |
| 29/08/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 6362 | 6 | 6362 | 6 | 0.00 |
| 29/08/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 6462 | 6 | 6462 | 6 | 0.00 |
| 29/08/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R211 On 03-November-11 | | | Bond Future | 112.52 | 112.5111 | 112.5160 | 112.5111 | 529.00 |
| 29/08/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 111266 | 111 | 111266 | 111 | 0.00 |
| 29/08/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 111216 | 111 | 111216 | 111 | 0.00 |
| 29/08/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 111316 | 111 | 111316 | 111 | 0.00 |
| 29/08/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R211 On 02-February-12 | | | Bond Future | 112.89 | 112.8858 | 112.8906 | 112.8858 | 0.00 |
| 29/08/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 2391 | 2 | 2391 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/08/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 2441 | 2 | 2441 | 2 | 0.00 |
| 29/08/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 2341 | 2 | 2341 | 2 | 0.00 |
| 29/08/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R212 On 03-November-11 | | | Bond Future | 111.70 | 111.5881 | 111.6962 | 111.5881 | 2,667.00 |
| 29/08/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 109196 | 109 | 109196 | 109 | 0.00 |
| 29/08/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 109146 | 109 | 109146 | 109 | 0.00 |
| 29/08/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 109246 | 109 | 109246 | 109 | 0.00 |
| 29/08/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R212 On 02-February-12 | | | Bond Future | 111.93 | 111.8181 | 111.9276 | 111.8181 | 0.00 |
| 29/08/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 3428 | 3 | 3428 | 3 | 0.00 |
| 29/08/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 3378 | 3 | 3378 | 3 | 0.00 |
| 29/08/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 3478 | 3 | 3478 | 3 | 0.00 |
| 29/08/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R213 On 03-November-11 | | | Bond Future | 8.27 | 88.9297 | 8.2670 | 88.9297 | 0.00 |
| 29/08/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 4055 | 4 | 4055 | 4 | 0.00 |
| 29/08/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 4459 | 4 | 4459 | 4 | 0.00 |
| 29/08/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 3648 | 3 | 3648 | 3 | 0.00 |
| 29/08/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R213 On 02-February-12 | | | Bond Future | 8.32 | 90.2854 | 8.3220 | 90.2854 | 0.00 |
| 29/08/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 5545 | 5 | 5545 | 5 | 0.00 |
| 29/08/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 5154 | 5 | 5154 | 5 | 0.00 |
| 29/08/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 5933 | 6 | 5933 | 6 | 0.00 |
| 29/08/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/08/2011 | R213 On 03-May-12 | | | Bond Future | 8.38 | 88.1015 | 8.3770 | 88.1015 | 0.00 |
| 29/08/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 6960 | 7 | 6960 | 7 | 0.00 |
| 29/08/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 7333 | 7 | 7333 | 7 | 0.00 |
| 29/08/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 6584 | 6 | 6584 | 6 | 0.00 |
| 29/08/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R213 On 02-August-12 | | | Bond Future | 8.44 | 89.4111 | 8.4350 | 89.4111 | 0.00 |
| 29/08/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 6443 | 6 | 6443 | 6 | 0.00 |
| 29/08/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 6815 | 7 | 6815 | 7 | 0.00 |
| 29/08/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 6069 | 6 | 6069 | 6 | 0.00 |
| 29/08/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |
| 29/08/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 27590 | 28 | 0.00 |
| 29/08/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 28834 | 29 | 0.00 |
| 29/08/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26333 | 26 | 0.00 |
| 29/08/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 29/08/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 29/08/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 29/08/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 29/08/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 29/08/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 29/08/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 29/08/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 29/08/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/08/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/08/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 29/08/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 30/08/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/08/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/08/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/08/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/08/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/08/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/08/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/08/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/08/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/08/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/08/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/08/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/08/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/08/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/08/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/08/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/08/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/08/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/08/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/08/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/08/2011 | AL7T On 03-November-11 | | | Index Future | 410.41 | 409.6400 | 410.4130 | 409.6400 | 16.00 |
| 30/08/2011 | AL7T On 02-February-12 | | | Index Future | 416.66 | 415.8740 | 416.6580 | 415.8740 | 0.00 |
| 30/08/2011 | ALBI On 03-November-11 | | | Index Future | 376.52 | 375.9540 | 376.5190 | 375.9540 | 1,617.00 |
| 30/08/2011 | ALBI On 02-February-12 | | | Index Future | 382.25 | 381.6750 | 382.2480 | 381.6750 | 0.00 |
| 30/08/2011 | C155 On 31-August-11 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/08/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/08/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/08/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/08/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/08/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/08/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/08/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/08/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/08/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/08/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/08/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/08/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 30/08/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/08/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/08/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/08/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/08/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/08/2011 | CAAD On 19-September-11 | | | Can-Do Future | 0.00 | 0.0066 | 0.0036 | 0.0066 | 22,388.00 |
| 30/08/2011 | CAAE On 19-September-11 | | | Can-Do Future | 0.22 | 0.1859 | 0.2186 | 0.1859 | 21,898.00 |
| 30/08/2011 | CAAG On 24-October-11 | | | Can-Do Future | 7.14 | 7.0889 | 7.1355 | 7.0889 | 0.00 |
| 30/08/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 466 | 0 | 466 | 0 | 0.00 |
| 30/08/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 424 | 0 | 424 | 0 | 0.00 |
| 30/08/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 509 | 0 | 509 | 0 | 0.00 |
| 30/08/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 256 | 0 | 256 | 0 | 14,286.00 |
| 30/08/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 108 | 0 | 108 | 0 | 6,757.00 |
| 30/08/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 373 | 0 | 373 | 0 | 0.00 |
| 30/08/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 24 | 0 | 24 | 0 | 0.00 |
| 30/08/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 121 | 0 | 121 | 0 | 0.00 |
| 30/08/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 39 | 0 | 39 | 0 | 0.00 |
| 30/08/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 31 | 0 | 31 | 0 | 0.00 |
| 30/08/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/08/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 30/08/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 30/08/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/08/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/08/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/08/2011 | GOVI On 03-November-11 | | | GOVI | 376.99 | 376.4270 | 376.9920 | 376.4270 | 161.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/08/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 199920 | 19 | 199920 | 19 | 0.00 |
| 30/08/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 199820 | 19 | 199820 | 19 | 0.00 |
| 30/08/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 200020 | 19 | 200020 | 19 | 0.00 |
| 30/08/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | GOVI On 02-February-12 | | | GOVI | 382.73 | 382.1560 | 382.7290 | 382.1560 | 0.00 |
| 30/08/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 137290 | 13 | 137290 | 13 | 0.00 |
| 30/08/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 137190 | 13 | 137190 | 13 | 0.00 |
| 30/08/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 137390 | 13 | 137390 | 13 | 0.00 |
| 30/08/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 30/08/2011 | IGOV On 03-November-11 | | | Index Future | 163.32 | 163.3180 | 163.3180 | 163.3180 | 79.00 |
| 30/08/2011 | IGOV On 02-February-12 | | | Index Future | 165.80 | 165.8030 | 165.8030 | 165.8030 | 0.00 |
| 30/08/2011 | ILBI On 02-February-12 | | | Index Future | 448.65 | 448.5430 | 448.6460 | 448.5430 | 88.00 |
| 30/08/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 30/08/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 30/08/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 30/08/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 30/08/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 30/08/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 30/08/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.54 | 94.4700 | 5.5400 | 94.4700 | 16,389.00 |
| 30/08/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.51 | 94.5100 | 5.5100 | 94.5100 | 1,000.00 |
| 30/08/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.41 | 94.5800 | 5.4100 | 94.5800 | 1,000.00 |
| 30/08/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.33 | 94.6300 | 5.3300 | 94.6300 | 5,541.00 |
| 30/08/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.32 | 94.6300 | 5.3200 | 94.6300 | 0.00 |
| 30/08/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.32 | 94.6300 | 5.3200 | 94.6300 | 0.00 |
| 30/08/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.31 | 94.6200 | 5.3100 | 94.6200 | 1,340.00 |
| 30/08/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.36 | 94.5500 | 5.3600 | 94.5500 | 2,890.00 |
| 30/08/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.51 | 94.4100 | 5.5100 | 94.4100 | 44,760.00 |
| 30/08/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.67 | 94.2400 | 5.6700 | 94.2400 | 990.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/08/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.89 | 94.0300 | 5.8900 | 94.0300 | 790.00 |
| 30/08/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.14 | 93.7900 | 6.1400 | 93.7900 | 1,250.00 |
| 30/08/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 30/08/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 30/08/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 30/08/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 30/08/2011 | JN05 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 30/08/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 30/08/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 30/08/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 30/08/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 30/08/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | OTH1 On 03-November-11 | | | Index Future | 373.54 | 372.9790 | 373.5410 | 372.9790 | 0.00 |
| 30/08/2011 | OTH1 On 02-February-12 | | | Index Future | 379.23 | 378.6550 | 379.2260 | 378.6550 | 0.00 |
| 30/08/2011 | R157 On 03-November-11 | | | Bond Future | 6.53 | 125.1865 | 6.5270 | 125.1865 | 15,490.00 |
| 30/08/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 6392 | 6 | 6392 | 6 | 0.00 |
| 30/08/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 6571 | 6 | 6571 | 6 | 0.00 |
| 30/08/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 6213 | 6 | 6213 | 6 | 0.00 |
| 30/08/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 688 | 1 | 688 | 1 | 1,200.00 |
| 30/08/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 3854 | 4 | 3854 | 4 | 0.00 |
| 30/08/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 1911 | 2 | 1911 | 2 | 400.00 |
| 30/08/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 2246 | 2 | 2246 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/08/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 72 | 0 | 72 | 0 | 400.00 |
| 30/08/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 7 | 0 | 7 | 0 | 1,200.00 |
| 30/08/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 113 | 0 | 113 | 0 | 0.00 |
| 30/08/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 600 | 1 | 600 | 1 | 0.00 |
| 30/08/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R157 On 02-February-12 | | | Bond Future | 6.56 | 127.0934 | 6.5610 | 127.0934 | 0.00 |
| 30/08/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 6724 | 7 | 6724 | 7 | 0.00 |
| 30/08/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 6560 | 6 | 6560 | 6 | 0.00 |
| 30/08/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 6889 | 7 | 6889 | 7 | 0.00 |
| 30/08/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 14 | 0 | 14 | 0 | 0.00 |
| 30/08/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 30/08/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 30/08/2011 | R157 On 03-May-12 | | | Bond Future | 6.60 | 122.1944 | 6.6020 | 122.1944 | 0.00 |
| 30/08/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 5453 | 5 | 5453 | 5 | 0.00 |
| 30/08/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 5602 | 5 | 5602 | 5 | 0.00 |
| 30/08/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 5305 | 5 | 5305 | 5 | 0.00 |
| 30/08/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 118 | 0 | 118 | 0 | 0.00 |
| 30/08/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 100 | 0 | 100 | 0 | 0.00 |
| 30/08/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 109 | 0 | 109 | 0 | 0.00 |
| 30/08/2011 | R157 On 02-August-12 | | | Bond Future | 6.66 | 124.0069 | 6.6570 | 124.0069 | 0.00 |
| 30/08/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4431 | 4 | 4431 | 4 | 0.00 |
| 30/08/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 4305 | 4 | 4305 | 4 | 0.00 |
| 30/08/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4558 | 4 | 4558 | 4 | 0.00 |
| 30/08/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 353 | 0 | 353 | 0 | 0.00 |
| 30/08/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 396 | 0 | 396 | 0 | 0.00 |
| 30/08/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 374 | 0 | 374 | 0 | 0.00 |
| 30/08/2011 | R186 On 03-November-11 | | | Bond Future | 7.97 | 125.9820 | 7.9660 | 125.9820 | 24,731.00 |
| 30/08/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 9860 | 10 | 9860 | 10 | 0.00 |
| 30/08/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 10290 | 10 | 10290 | 10 | 0.00 |
| 30/08/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 9430 | 9 | 9430 | 9 | 0.00 |
| 30/08/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 7723 | 8 | 7723 | 8 | 5,600.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/08/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 2848 | 3 | 2848 | 3 | 1,275.00 |
| 30/08/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 4522 | 4 | 4522 | 4 | 425.00 |
| 30/08/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 6067 | 6 | 6067 | 6 | 0.00 |
| 30/08/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 10720 | 11 | 10720 | 11 | 0.00 |
| 30/08/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 51 | 0 | 51 | 0 | 1,275.00 |
| 30/08/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 396 | 0 | 396 | 0 | 425.00 |
| 30/08/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 749 | 1 | 749 | 1 | 0.00 |
| 30/08/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 1512 | 2 | 1512 | 2 | 0.00 |
| 30/08/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 92 | 0 | 92 | 0 | 0.00 |
| 30/08/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 197 | 0 | 197 | 0 | 0.00 |
| 30/08/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 62 | 0 | 62 | 0 | 0.00 |
| 30/08/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 76 | 0 | 76 | 0 | 0.00 |
| 30/08/2011 | R186 On 02-February-12 | | | Bond Future | 8.02 | 122.6056 | 8.0210 | 122.6056 | 2,501.00 |
| 30/08/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 9877 | 10 | 9877 | 10 | 0.00 |
| 30/08/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 10253 | 10 | 10253 | 10 | 0.00 |
| 30/08/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 9502 | 9 | 9502 | 9 | 0.00 |
| 30/08/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 799 | 1 | 799 | 1 | 0.00 |
| 30/08/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 668 | 1 | 668 | 1 | 0.00 |
| 30/08/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 732 | 1 | 732 | 1 | 0.00 |
| 30/08/2011 | R186 On 03-May-12 | | | Bond Future | 8.08 | 124.4537 | 8.0800 | 124.4537 | 0.00 |
| 30/08/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 10040 | 10 | 10040 | 10 | 0.00 |
| 30/08/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 9701 | 10 | 9701 | 10 | 0.00 |
| 30/08/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 10383 | 10 | 10383 | 10 | 0.00 |
| 30/08/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 1467 | 1 | 1467 | 1 | 0.00 |
| 30/08/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 1659 | 2 | 1659 | 2 | 0.00 |
| 30/08/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 1560 | 2 | 1560 | 2 | 0.00 |
| 30/08/2011 | R186 On 02-August-12 | | | Bond Future | 8.15 | 121.0054 | 8.1450 | 121.0054 | 0.00 |
| 30/08/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 8370 | 8 | 8370 | 8 | 0.00 |
| 30/08/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 8683 | 9 | 8683 | 9 | 0.00 |
| 30/08/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 8065 | 8 | 8065 | 8 | 0.00 |
| 30/08/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 2935 | 3 | 2935 | 3 | 0.00 |
| 30/08/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 2662 | 3 | 2662 | 3 | 0.00 |
| 30/08/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 2793 | 3 | 2793 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/08/2011 | R189 On 03-November-11 | | | Bond Future | 213.92 | 213.9841 | 213.9173 | 213.9841 | 0.00 |
| 30/08/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 1917 | 2 | 1917 | 2 | 0.00 |
| 30/08/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 1967 | 2 | 1967 | 2 | 0.00 |
| 30/08/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 1867 | 2 | 1867 | 2 | 0.00 |
| 30/08/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R197 On 03-November-11 | | | Bond Future | 245.72 | 245.7141 | 245.7247 | 245.7141 | 183.00 |
| 30/08/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 7225 | 7 | 7225 | 7 | 0.00 |
| 30/08/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 7175 | 7 | 7175 | 7 | 0.00 |
| 30/08/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 7275 | 7 | 7275 | 7 | 0.00 |
| 30/08/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R201 On 03-November-11 | | | Bond Future | 6.18 | 110.3559 | 6.1780 | 110.3559 | 1,348.00 |
| 30/08/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 5163 | 5 | 5163 | 5 | 0.00 |
| 30/08/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 5025 | 5 | 5025 | 5 | 0.00 |
| 30/08/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 5300 | 5 | 5300 | 5 | 0.00 |
| 30/08/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R201 On 02-February-12 | | | Bond Future | 6.18 | 107.6274 | 6.1790 | 107.6274 | 0.00 |
| 30/08/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 5419 | 5 | 5419 | 5 | 0.00 |
| 30/08/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 5293 | 5 | 5293 | 5 | 0.00 |
| 30/08/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 5545 | 5 | 5545 | 5 | 0.00 |
| 30/08/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 30/08/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 30/08/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 30/08/2011 | R201 On 03-May-12 | | | Bond Future | 6.19 | 109.2456 | 6.1870 | 109.2456 | 0.00 |
| 30/08/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3862 | 4 | 3862 | 4 | 0.00 |
| 30/08/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3974 | 4 | 3974 | 4 | 0.00 |
| 30/08/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3751 | 4 | 3751 | 4 | 0.00 |
| 30/08/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 84 | 0 | 84 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/08/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 71 | 0 | 71 | 0 | 0.00 |
| 30/08/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 77 | 0 | 77 | 0 | 0.00 |
| 30/08/2011 | R201 On 02-August-12 | | | Bond Future | 6.21 | 106.4575 | 6.2080 | 106.4575 | 0.00 |
| 30/08/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3079 | 3 | 3079 | 3 | 0.00 |
| 30/08/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2983 | 3 | 2983 | 3 | 0.00 |
| 30/08/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3176 | 3 | 3176 | 3 | 0.00 |
| 30/08/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 209 | 0 | 209 | 0 | 0.00 |
| 30/08/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 233 | 0 | 233 | 0 | 0.00 |
| 30/08/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 220 | 0 | 220 | 0 | 0.00 |
| 30/08/2011 | R202 On 03-November-11 | | | Bond Future | 185.93 | 185.9249 | 185.9328 | 185.9249 | 26,816.00 |
| 30/08/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 185433 | 185 | 185433 | 185 | 0.00 |
| 30/08/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 185383 | 185 | 185383 | 185 | 0.00 |
| 30/08/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 185483 | 185 | 185483 | 185 | 0.00 |
| 30/08/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R202 On 02-February-12 | | | Bond Future | 186.10 | 186.0898 | 186.0978 | 186.0898 | 0.00 |
| 30/08/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 9098 | 9 | 9098 | 9 | 0.00 |
| 30/08/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 9048 | 9 | 9048 | 9 | 0.00 |
| 30/08/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 9148 | 9 | 9148 | 9 | 0.00 |
| 30/08/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R203 On 03-November-11 | | | Bond Future | 7.30 | 105.4510 | 7.3030 | 105.4510 | 2,077.00 |
| 30/08/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 5589 | 5 | 5589 | 5 | 0.00 |
| 30/08/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 5812 | 6 | 5812 | 6 | 0.00 |
| 30/08/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 5365 | 5 | 5365 | 5 | 0.00 |
| 30/08/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 30/08/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 30/08/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 30/08/2011 | R203 On 02-February-12 | | | Bond Future | 7.37 | 107.0550 | 7.3680 | 107.0550 | 0.00 |
| 30/08/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 6284 | 6 | 6284 | 6 | 0.00 |
| 30/08/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 6488 | 6 | 6488 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/08/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 6082 | 6 | 6082 | 6 | 0.00 |
| 30/08/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 129 | 0 | 129 | 0 | 0.00 |
| 30/08/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 105 | 0 | 105 | 0 | 0.00 |
| 30/08/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 115 | 0 | 115 | 0 | 0.00 |
| 30/08/2011 | R203 On 03-May-12 | | | Bond Future | 7.44 | 104.5056 | 7.4410 | 104.5056 | 0.00 |
| 30/08/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 5954 | 6 | 5954 | 6 | 0.00 |
| 30/08/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 5771 | 6 | 5771 | 6 | 0.00 |
| 30/08/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 6138 | 6 | 6138 | 6 | 0.00 |
| 30/08/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 308 | 0 | 308 | 0 | 0.00 |
| 30/08/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 355 | 0 | 355 | 0 | 0.00 |
| 30/08/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 331 | 0 | 331 | 0 | 0.00 |
| 30/08/2011 | R203 On 02-August-12 | | | Bond Future | 7.52 | 106.0527 | 7.5240 | 106.0527 | 0.00 |
| 30/08/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4719 | 5 | 4719 | 5 | 0.00 |
| 30/08/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4554 | 4 | 4554 | 4 | 0.00 |
| 30/08/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4887 | 5 | 4887 | 5 | 0.00 |
| 30/08/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 633 | 1 | 633 | 1 | 0.00 |
| 30/08/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 705 | 1 | 705 | 1 | 0.00 |
| 30/08/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 668 | 1 | 668 | 1 | 0.00 |
| 30/08/2011 | R204 On 03-November-11 | | | Bond Future | 7.50 | 105.5230 | 7.5020 | 105.5230 | 2,782.00 |
| 30/08/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 6631 | 6 | 6631 | 6 | 0.00 |
| 30/08/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 6379 | 6 | 6379 | 6 | 0.00 |
| 30/08/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 6883 | 7 | 6883 | 7 | 0.00 |
| 30/08/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 30/08/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 30/08/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 30/08/2011 | R204 On 02-February-12 | | | Bond Future | 7.57 | 103.0914 | 7.5650 | 103.0914 | 0.00 |
| 30/08/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 7456 | 7 | 7456 | 7 | 0.00 |
| 30/08/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 7225 | 7 | 7225 | 7 | 0.00 |
| 30/08/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 7688 | 7 | 7688 | 7 | 0.00 |
| 30/08/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 103 | 0 | 103 | 0 | 0.00 |
| 30/08/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 128 | 0 | 128 | 0 | 0.00 |
| 30/08/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 114 | 0 | 114 | 0 | 0.00 |
| 30/08/2011 | R204 On 03-May-12 | | | Bond Future | 7.64 | 104.6457 | 7.6370 | 104.6457 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/08/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 6140 | 6 | 6140 | 6 | 0.00 |
| 30/08/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 6344 | 6 | 6344 | 6 | 0.00 |
| 30/08/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 5938 | 6 | 5938 | 6 | 0.00 |
| 30/08/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 610 | 1 | 610 | 1 | 0.00 |
| 30/08/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 532 | 1 | 532 | 1 | 0.00 |
| 30/08/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 570 | 1 | 570 | 1 | 0.00 |
| 30/08/2011 | R204 On 02-August-12 | | | Bond Future | 7.72 | 102.1666 | 7.7180 | 102.1666 | 0.00 |
| 30/08/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4868 | 5 | 4868 | 5 | 0.00 |
| 30/08/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 5053 | 5 | 5053 | 5 | 0.00 |
| 30/08/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4686 | 5 | 4686 | 5 | 0.00 |
| 30/08/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 1104 | 1 | 1104 | 1 | 0.00 |
| 30/08/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 994 | 1 | 994 | 1 | 0.00 |
| 30/08/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 1047 | 1 | 1047 | 1 | 0.00 |
| 30/08/2011 | R206 On 03-November-11 | | | Bond Future | 5.85 | 105.5887 | 5.8500 | 105.5887 | 12,577.00 |
| 30/08/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 3836 | 4 | 3836 | 4 | 0.00 |
| 30/08/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 3935 | 4 | 3935 | 4 | 0.00 |
| 30/08/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 3738 | 4 | 3738 | 4 | 0.00 |
| 30/08/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R206 On 02-February-12 | | | Bond Future | 5.80 | 103.4317 | 5.8040 | 103.4317 | 0.00 |
| 30/08/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3950 | 4 | 3950 | 4 | 0.00 |
| 30/08/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 4037 | 4 | 4037 | 4 | 0.00 |
| 30/08/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3863 | 4 | 3863 | 4 | 0.00 |
| 30/08/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 30/08/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 30/08/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 30/08/2011 | R206 On 03-May-12 | | | Bond Future | 5.76 | 104.9875 | 5.7620 | 104.9875 | 0.00 |
| 30/08/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2806 | 3 | 2806 | 3 | 0.00 |
| 30/08/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2732 | 3 | 2732 | 3 | 0.00 |
| 30/08/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2880 | 3 | 2880 | 3 | 0.00 |
| 30/08/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 42 | 0 | 42 | 0 | 0.00 |
| 30/08/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 50 | 0 | 50 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/08/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 46 | 0 | 46 | 0 | 0.00 |
| 30/08/2011 | R206 On 02-August-12 | | | Bond Future | 5.72 | 102.7811 | 5.7200 | 102.7811 | 0.00 |
| 30/08/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 2182 | 2 | 2182 | 2 | 0.00 |
| 30/08/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 2120 | 2 | 2120 | 2 | 0.00 |
| 30/08/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 2244 | 2 | 2244 | 2 | 0.00 |
| 30/08/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 87 | 0 | 87 | 0 | 0.00 |
| 30/08/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 98 | 0 | 98 | 0 | 0.00 |
| 30/08/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 93 | 0 | 93 | 0 | 0.00 |
| 30/08/2011 | R207 On 03-November-11 | | | Bond Future | 7.70 | 99.4093 | 7.7020 | 99.4093 | 8,599.00 |
| 30/08/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 5958 | 6 | 5958 | 6 | 0.00 |
| 30/08/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 6225 | 6 | 6225 | 6 | 0.00 |
| 30/08/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 5692 | 6 | 5692 | 6 | 0.00 |
| 30/08/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 1809 | 2 | 1809 | 2 | 2,000.00 |
| 30/08/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 2883 | 3 | 2883 | 3 | 0.00 |
| 30/08/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 3862 | 4 | 3862 | 4 | 0.00 |
| 30/08/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 298 | 0 | 298 | 0 | 900.00 |
| 30/08/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 1278 | 1 | 1278 | 1 | 300.00 |
| 30/08/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 2007 | 2 | 2007 | 2 | 0.00 |
| 30/08/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 4117 | 4 | 4117 | 4 | 0.00 |
| 30/08/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 113 | 0 | 113 | 0 | 900.00 |
| 30/08/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 560 | 1 | 560 | 1 | 300.00 |
| 30/08/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 996 | 1 | 996 | 1 | 0.00 |
| 30/08/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 138 | 0 | 138 | 0 | 2,000.00 |
| 30/08/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 2702 | 3 | 2702 | 3 | 0.00 |
| 30/08/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 289 | 0 | 289 | 0 | 2,000.00 |
| 30/08/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 31 | 0 | 31 | 0 | 0.00 |
| 30/08/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 652 | 1 | 652 | 1 | 0.00 |
| 30/08/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 30/08/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 25 | 0 | 25 | 0 | 0.00 |
| 30/08/2011 | R207 On 02-February-12 | | | Bond Future | 7.77 | 97.2809 | 7.7650 | 97.2809 | 0.00 |
| 30/08/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 6987 | 7 | 6987 | 7 | 0.00 |
| 30/08/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 6748 | 7 | 6748 | 7 | 0.00 |
| 30/08/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 7228 | 7 | 7228 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/08/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 199 | 0 | 199 | 0 | 0.00 |
| 30/08/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 242 | 0 | 242 | 0 | 0.00 |
| 30/08/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 219 | 0 | 219 | 0 | 0.00 |
| 30/08/2011 | R207 On 03-May-12 | | | Bond Future | 7.84 | 98.7453 | 7.8380 | 98.7453 | 0.00 |
| 30/08/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 5753 | 6 | 5753 | 6 | 0.00 |
| 30/08/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 5961 | 6 | 5961 | 6 | 0.00 |
| 30/08/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 5547 | 5 | 5547 | 5 | 0.00 |
| 30/08/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 887 | 1 | 887 | 1 | 0.00 |
| 30/08/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 779 | 1 | 779 | 1 | 0.00 |
| 30/08/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 831 | 1 | 831 | 1 | 0.00 |
| 30/08/2011 | R207 On 02-August-12 | | | Bond Future | 7.92 | 96.5712 | 7.9190 | 96.5712 | 0.00 |
| 30/08/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 5446 | 5 | 5446 | 5 | 0.00 |
| 30/08/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 5646 | 6 | 5646 | 6 | 0.00 |
| 30/08/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 5250 | 5 | 5250 | 5 | 0.00 |
| 30/08/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 1136 | 1 | 1136 | 1 | 0.00 |
| 30/08/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 1021 | 1 | 1021 | 1 | 0.00 |
| 30/08/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 1076 | 1 | 1076 | 1 | 0.00 |
| 30/08/2011 | R208 On 03-November-11 | | | Bond Future | 7.74 | 93.9584 | 7.7440 | 93.9584 | 7,301.00 |
| 30/08/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 6124 | 6 | 6124 | 6 | 0.00 |
| 30/08/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 6405 | 6 | 6405 | 6 | 0.00 |
| 30/08/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 5842 | 6 | 5842 | 6 | 0.00 |
| 30/08/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 1995 | 2 | 1995 | 2 | 1,995.00 |
| 30/08/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 3143 | 3 | 3143 | 3 | 665.00 |
| 30/08/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 4183 | 4 | 4183 | 4 | 0.00 |
| 30/08/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 6969 | 7 | 6969 | 7 | 0.00 |
| 30/08/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 20 | 0 | 20 | 0 | 1,995.00 |
| 30/08/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 156 | 0 | 156 | 0 | 665.00 |
| 30/08/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 320 | 0 | 320 | 0 | 0.00 |
| 30/08/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 47 | 0 | 47 | 0 | 0.00 |
| 30/08/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 706 | 1 | 706 | 1 | 0.00 |
| 30/08/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 31 | 0 | 31 | 0 | 0.00 |
| 30/08/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 39 | 0 | 39 | 0 | 0.00 |
| 30/08/2011 | R208 On 02-February-12 | | | Bond Future | 7.80 | 95.3935 | 7.8030 | 95.3935 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/08/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 7294 | 7 | 7294 | 7 | 0.00 |
| 30/08/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 7548 | 7 | 7548 | 7 | 0.00 |
| 30/08/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 7040 | 7 | 7040 | 7 | 0.00 |
| 30/08/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 288 | 0 | 288 | 0 | 0.00 |
| 30/08/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 237 | 0 | 237 | 0 | 0.00 |
| 30/08/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 262 | 0 | 262 | 0 | 0.00 |
| 30/08/2011 | R208 On 03-May-12 | | | Bond Future | 7.87 | 93.4278 | 7.8670 | 93.4278 | 0.00 |
| 30/08/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 7184 | 7 | 7184 | 7 | 0.00 |
| 30/08/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 6953 | 7 | 6953 | 7 | 0.00 |
| 30/08/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 7417 | 7 | 7417 | 7 | 0.00 |
| 30/08/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 617 | 1 | 617 | 1 | 0.00 |
| 30/08/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 703 | 1 | 703 | 1 | 0.00 |
| 30/08/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 658 | 1 | 658 | 1 | 0.00 |
| 30/08/2011 | R208 On 02-August-12 | | | Bond Future | 7.94 | 94.8160 | 7.9400 | 94.8160 | 0.00 |
| 30/08/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 5802 | 6 | 5802 | 6 | 0.00 |
| 30/08/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5590 | 5 | 5590 | 5 | 0.00 |
| 30/08/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 6019 | 6 | 6019 | 6 | 0.00 |
| 30/08/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 1128 | 1 | 1128 | 1 | 0.00 |
| 30/08/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 1251 | 1 | 1251 | 1 | 0.00 |
| 30/08/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1186 | 1 | 1186 | 1 | 0.00 |
| 30/08/2011 | R209 On 03-November-11 | | | Bond Future | 8.25 | 79.6913 | 8.2450 | 79.6913 | 1,454.00 |
| 30/08/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 4617 | 5 | 4617 | 5 | 0.00 |
| 30/08/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 4289 | 4 | 4289 | 4 | 0.00 |
| 30/08/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 4951 | 5 | 4951 | 5 | 0.00 |
| 30/08/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 344 | 0 | 344 | 0 | 0.00 |
| 30/08/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 480 | 1 | 480 | 1 | 0.00 |
| 30/08/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 407 | 0 | 407 | 0 | 0.00 |
| 30/08/2011 | R209 On 02-February-12 | | | Bond Future | 8.29 | 80.8974 | 8.2920 | 80.8974 | 0.00 |
| 30/08/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 6712 | 7 | 6712 | 7 | 0.00 |
| 30/08/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 6416 | 6 | 6416 | 6 | 0.00 |
| 30/08/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 7013 | 7 | 7013 | 7 | 0.00 |
| 30/08/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 887 | 1 | 887 | 1 | 0.00 |
| 30/08/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 1053 | 1 | 1053 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/08/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 966 | 1 | 966 | 1 | 0.00 |
| 30/08/2011 | R209 On 03-May-12 | | | Bond Future | 8.34 | 78.9732 | 8.3420 | 78.9732 | 0.00 |
| 30/08/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 7049 | 7 | 7049 | 7 | 0.00 |
| 30/08/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 7324 | 7 | 7324 | 7 | 0.00 |
| 30/08/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 6777 | 7 | 6777 | 7 | 0.00 |
| 30/08/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 1852 | 2 | 1852 | 2 | 0.00 |
| 30/08/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 1636 | 2 | 1636 | 2 | 0.00 |
| 30/08/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 1741 | 2 | 1741 | 2 | 0.00 |
| 30/08/2011 | R209 On 02-August-12 | | | Bond Future | 8.40 | 80.1416 | 8.3950 | 80.1416 | 0.00 |
| 30/08/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 8508 | 8 | 8508 | 8 | 0.00 |
| 30/08/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 8785 | 9 | 8785 | 9 | 0.00 |
| 30/08/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 8235 | 8 | 8235 | 8 | 0.00 |
| 30/08/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 1887 | 2 | 1887 | 2 | 0.00 |
| 30/08/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 1706 | 2 | 1706 | 2 | 0.00 |
| 30/08/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 1793 | 2 | 1793 | 2 | 0.00 |
| 30/08/2011 | R210 On 03-November-11 | | | Bond Future | 137.42 | 137.4121 | 137.4181 | 137.4121 | 600.00 |
| 30/08/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 6418 | 6 | 6418 | 6 | 0.00 |
| 30/08/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 6468 | 6 | 6468 | 6 | 0.00 |
| 30/08/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 6368 | 6 | 6368 | 6 | 0.00 |
| 30/08/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R211 On 03-November-11 | | | Bond Future | 112.52 | 112.5160 | 112.5184 | 112.5160 | 529.00 |
| 30/08/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 111268 | 111 | 111268 | 111 | 0.00 |
| 30/08/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 111218 | 111 | 111218 | 111 | 0.00 |
| 30/08/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 111318 | 111 | 111318 | 111 | 0.00 |
| 30/08/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R211 On 02-February-12 | | | Bond Future | 112.89 | 112.8906 | 112.8930 | 112.8906 | 0.00 |
| 30/08/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 2393 | 2 | 2393 | 2 | 0.00 |
| 30/08/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 2343 | 2 | 2343 | 2 | 0.00 |
| 30/08/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 2443 | 2 | 2443 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/08/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R212 On 03-November-11 | | | Bond Future | 111.70 | 111.6962 | 111.7009 | 111.6962 | 2,667.00 |
| 30/08/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 109201 | 109 | 109201 | 109 | 0.00 |
| 30/08/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 109151 | 109 | 109151 | 109 | 0.00 |
| 30/08/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 109251 | 109 | 109251 | 109 | 0.00 |
| 30/08/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R212 On 02-February-12 | | | Bond Future | 111.93 | 111.9276 | 111.9323 | 111.9276 | 0.00 |
| 30/08/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 3432 | 3 | 3432 | 3 | 0.00 |
| 30/08/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 3482 | 3 | 3482 | 3 | 0.00 |
| 30/08/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 3382 | 3 | 3382 | 3 | 0.00 |
| 30/08/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R213 On 03-November-11 | | | Bond Future | 8.25 | 89.1986 | 8.2510 | 89.1986 | 0.00 |
| 30/08/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 4194 | 4 | 4194 | 4 | 0.00 |
| 30/08/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 4598 | 4 | 4598 | 4 | 0.00 |
| 30/08/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 3788 | 4 | 3788 | 4 | 0.00 |
| 30/08/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R213 On 02-February-12 | | | Bond Future | 8.31 | 90.5595 | 8.3060 | 90.5595 | 0.00 |
| 30/08/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 5682 | 6 | 5682 | 6 | 0.00 |
| 30/08/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 6070 | 6 | 6070 | 6 | 0.00 |
| 30/08/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 5292 | 5 | 5292 | 5 | 0.00 |
| 30/08/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R213 On 03-May-12 | | | Bond Future | 8.36 | 88.3807 | 8.3600 | 88.3807 | 0.00 |
| 30/08/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 7104 | 7 | 7104 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/08/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 7477 | 7 | 7477 | 7 | 0.00 |
| 30/08/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 6728 | 7 | 6728 | 7 | 0.00 |
| 30/08/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R213 On 02-August-12 | | | Bond Future | 8.42 | 89.6950 | 8.4180 | 89.6950 | 0.00 |
| 30/08/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 6586 | 6 | 6586 | 6 | 0.00 |
| 30/08/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 6957 | 7 | 6957 | 7 | 0.00 |
| 30/08/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 6211 | 6 | 6211 | 6 | 0.00 |
| 30/08/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |
| 30/08/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 27590 | 28 | 0.00 |
| 30/08/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26333 | 26 | 0.00 |
| 30/08/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 28834 | 29 | 0.00 |
| 30/08/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 30/08/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 30/08/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 30/08/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 30/08/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 30/08/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 30/08/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 30/08/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 30/08/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/08/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/08/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 30/08/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |