



Derivatives Monthly Statistics Report

For November 2011

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2011 | AL7T On 03-November-11 | | | Index Future | 405.08 | 407.2700 | 405.0800 | 407.2700 | 1.00 |
| 01/11/2011 | AL7T On 02-February-12 | | | Index Future | 410.89 | 413.1090 | 410.8870 | 413.1090 | 16.00 |
| 01/11/2011 | AL7T On 03-May-12 | | | Index Future | 417.07 | 419.3280 | 417.0720 | 419.3280 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2011 | ALBI On 03-November-11 | | | Index Future | 369.40 | 371.6250 | 369.4030 | 371.6250 | 1,435.00 |
| 01/11/2011 | ALBI On 02-February-12 | | | Index Future | 374.70 | 376.9530 | 374.6990 | 376.9530 | 926.00 |
| 01/11/2011 | ALBI On 03-May-12 | | | Index Future | 380.34 | 382.6270 | 380.3400 | 382.6270 | 0.00 |
| 01/11/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 01/11/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.10 | 0.0691 | 0.1005 | 0.0691 | 12,659.00 |
| 01/11/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.11 | 0.0715 | 0.1103 | 0.0715 | 18,519.00 |
| 01/11/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.17 | 0.2152 | 0.1678 | 0.2152 | 12,423.00 |
| 01/11/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.43 | 0.3365 | 0.4321 | 0.3365 | 100,000.00 |
| 01/11/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.11 | 0.1720 | 0.1129 | 0.1720 | 100,000.00 |
| 01/11/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.19 | 0.2431 | 0.1924 | 0.2431 | 12,346.00 |
| 01/11/2011 | CAAR On 19-December-11 | | | Can-Do Future | 0.11 | 0.0725 | 0.1086 | 0.0725 | 18,750.00 |
| 01/11/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 01/11/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 01/11/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/11/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

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|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2011 | GOVI On 03-November-11 | | | GOVI | 370.81 | 372.8200 | 370.8130 | 372.8200 | 62.00 |
| 01/11/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 138130 | 16 | 138130 | 16 | 0.00 |
| 01/11/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 138030 | 16 | 138030 | 16 | 0.00 |
| 01/11/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 138230 | 16 | 138230 | 16 | 0.00 |
| 01/11/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | GOVI On 02-February-12 | | | GOVI | 376.13 | 378.1650 | 376.1300 | 378.1650 | 102.00 |
| 01/11/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 71300 | 9 | 71300 | 9 | 0.00 |
| 01/11/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 71200 | 9 | 71200 | 9 | 0.00 |
| 01/11/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 71400 | 9 | 71400 | 9 | 0.00 |
| 01/11/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | GOVI On 03-May-12 | | | GOVI | 381.79 | 383.8580 | 381.7910 | 383.8580 | 0.00 |
| 01/11/2011 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 0 | 2 | 0 | 2 | 0.00 |
| 01/11/2011 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 0 | 2 | 0 | 2 | 0.00 |
| 01/11/2011 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 0 | 2 | 0 | 2 | 0.00 |
| 01/11/2011 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 1990 | 0 | 1990 | 0 | 0.00 |
| 01/11/2011 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 2190 | 0 | 2190 | 0 | 0.00 |
| 01/11/2011 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 2090 | 0 | 2090 | 0 | 0.00 |
| 01/11/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 01/11/2011 | IGOV On 03-November-11 | | | Index Future | 160.22 | 159.7210 | 160.2160 | 159.7210 | 90.00 |
| 01/11/2011 | IGOV On 02-February-12 | | | Index Future | 162.51 | 162.0110 | 162.5130 | 162.0110 | 3.00 |
| 01/11/2011 | IGOV On 03-May-12 | | | Index Future | 164.96 | 164.4490 | 164.9590 | 164.4490 | 0.00 |
| 01/11/2011 | ILBI On 02-February-12 | | | Index Future | 438.69 | 439.0920 | 438.6870 | 439.0920 | 88.00 |
| 01/11/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 01/11/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 01/11/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 01/11/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 01/11/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 01/11/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 01/11/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.53 | 94.4800 | 5.5300 | 94.4800 | 1,700.00 |

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|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.47 | 94.5400 | 5.4700 | 94.5400 | 5,541.00 |
| 01/11/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.41 | 94.6000 | 5.4100 | 94.6000 | 700.00 |
| 01/11/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.36 | 94.6500 | 5.3600 | 94.6500 | 0.00 |
| 01/11/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.32 | 94.6900 | 5.3200 | 94.6900 | 1,340.00 |
| 01/11/2011 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.29 | 94.7100 | 5.2900 | 94.7100 | 0.00 |
| 01/11/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.30 | 94.7100 | 5.3000 | 94.7100 | 2,890.00 |
| 01/11/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.38 | 94.6400 | 5.3800 | 94.6400 | 44,760.00 |
| 01/11/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.53 | 94.4900 | 5.5300 | 94.4900 | 990.00 |
| 01/11/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.74 | 94.2900 | 5.7400 | 94.2900 | 790.00 |
| 01/11/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 5.98 | 94.0500 | 5.9800 | 94.0500 | 1,250.00 |
| 01/11/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.23 | 93.7800 | 6.2300 | 93.7800 | 0.00 |
| 01/11/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 01/11/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 01/11/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 01/11/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 01/11/2011 | JN05 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 01/11/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 01/11/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 01/11/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 01/11/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 01/11/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | OTH1 On 03-November-11 | | | Index Future | 361.52 | 364.8860 | 361.5240 | 364.8860 | 0.00 |

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|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2011 | OTH1 On 02-February-12 | | | Index Future | 366.71 | 370.1170 | 366.7070 | 370.1170 | 0.00 |
| 01/11/2011 | R157 On 03-November-11 | | | Bond Future | 6.64 | 125.1597 | 6.6380 | 125.1597 | 12,896.00 |
| 01/11/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 5967 | 6 | 5967 | 6 | 0.00 |
| 01/11/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 6146 | 6 | 6146 | 6 | 0.00 |
| 01/11/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 5788 | 6 | 5788 | 6 | 0.00 |
| 01/11/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 37 | 0 | 37 | 0 | 1,200.00 |
| 01/11/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 3422 | 4 | 3422 | 4 | 0.00 |
| 01/11/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 1373 | 2 | 1373 | 2 | 400.00 |
| 01/11/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 1749 | 2 | 1749 | 2 | 0.00 |
| 01/11/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 400.00 |
| 01/11/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,200.00 |
| 01/11/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 374 | 0 | 374 | 0 | 0.00 |
| 01/11/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R157 On 02-February-12 | | | Bond Future | 6.71 | 126.9540 | 6.7120 | 126.9540 | 3,684.00 |
| 01/11/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 6187 | 6 | 6187 | 6 | 0.00 |
| 01/11/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 6351 | 7 | 6351 | 7 | 0.00 |
| 01/11/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 6024 | 6 | 6024 | 6 | 0.00 |
| 01/11/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 132 | 0 | 132 | 0 | 130.00 |
| 01/11/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 1766 | 2 | 1766 | 2 | 0.00 |
| 01/11/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 711 | 1 | 711 | 1 | 0.00 |
| 01/11/2011 | R157 On 02-February-12 | 6.25 | Call | Bond Future | 320 | 0 | 320 | 0 | 3,960.00 |
| 01/11/2011 | R157 On 02-February-12 | 7.20 | Call | Bond Future | 2159 | 2 | 2159 | 2 | 0.00 |
| 01/11/2011 | R157 On 02-February-12 | 6.45 | Call | Bond Future | 560 | 1 | 560 | 1 | 1,320.00 |
| 01/11/2011 | R157 On 02-February-12 | 6.65 | Call | Bond Future | 884 | 1 | 884 | 1 | 0.00 |
| 01/11/2011 | R157 On 02-February-12 | 6.65 | Put | Bond Future | 1105 | 1 | 1105 | 1 | 1,320.00 |
| 01/11/2011 | R157 On 02-February-12 | 7.20 | Put | Bond Future | 435 | 0 | 435 | 0 | 3,960.00 |
| 01/11/2011 | R157 On 02-February-12 | 6.45 | Put | Bond Future | 1499 | 1 | 1499 | 1 | 0.00 |
| 01/11/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 1290 | 1 | 1290 | 1 | 130.00 |
| 01/11/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 2705 | 3 | 2705 | 3 | 0.00 |
| 01/11/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 568 | 1 | 568 | 1 | 130.00 |

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| 01/11/2011 | R157 On 02-February-12 | 6.25 | Put | Bond Future | 1982 | 2 | 1982 | 2 | 0.00 |
| 01/11/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 23 | 0 | 23 | 0 | 0.00 |
| 01/11/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 01/11/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 01/11/2011 | R157 On 03-May-12 | | | Bond Future | 6.77 | 122.0546 | 6.7670 | 122.0546 | 0.00 |
| 01/11/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 5048 | 5 | 5048 | 5 | 0.00 |
| 01/11/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 5186 | 5 | 5186 | 5 | 0.00 |
| 01/11/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4911 | 5 | 4911 | 5 | 0.00 |
| 01/11/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 273 | 0 | 273 | 0 | 0.00 |
| 01/11/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 233 | 0 | 233 | 0 | 0.00 |
| 01/11/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 253 | 0 | 253 | 0 | 0.00 |
| 01/11/2011 | R157 On 02-August-12 | | | Bond Future | 6.81 | 123.9360 | 6.8130 | 123.9360 | 0.00 |
| 01/11/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4284 | 4 | 4284 | 4 | 0.00 |
| 01/11/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4396 | 5 | 4396 | 5 | 0.00 |
| 01/11/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 4173 | 4 | 4173 | 4 | 0.00 |
| 01/11/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 744 | 1 | 744 | 1 | 0.00 |
| 01/11/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 672 | 1 | 672 | 1 | 0.00 |
| 01/11/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 708 | 1 | 708 | 1 | 0.00 |
| 01/11/2011 | R157 On 01-November-12 | | | Bond Future | 6.95 | 118.8213 | 6.9510 | 118.8213 | 0.00 |
| 01/11/2011 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1992 | 2 | 1992 | 2 | 0.00 |
| 01/11/2011 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1905 | 2 | 1905 | 2 | 0.00 |
| 01/11/2011 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 2082 | 2 | 2082 | 2 | 0.00 |
| 01/11/2011 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 1803 | 2 | 1803 | 2 | 0.00 |
| 01/11/2011 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 1908 | 2 | 1908 | 2 | 0.00 |
| 01/11/2011 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 1854 | 2 | 1854 | 2 | 0.00 |
| 01/11/2011 | R186 On 03-November-11 | | | Bond Future | 8.42 | 122.8091 | 8.4180 | 122.8091 | 14,482.00 |
| 01/11/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 5361 | 7 | 5361 | 7 | 0.00 |
| 01/11/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 5805 | 7 | 5805 | 7 | 0.00 |
| 01/11/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 4915 | 6 | 4915 | 6 | 0.00 |
| 01/11/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 3103 | 4 | 3103 | 4 | 0.00 |
| 01/11/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 1 | 0 | 1 | 0 | 1,275.00 |
| 01/11/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 187 | 1 | 187 | 1 | 425.00 |
| 01/11/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 1317 | 2 | 1317 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 6246 | 7 | 6246 | 7 | 0.00 |
| 01/11/2011 | R186 On 03-November-11 | 7.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 250.00 |
| 01/11/2011 | R186 On 03-November-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R186 On 03-November-11 | 8.20 | Call | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 01/11/2011 | R186 On 03-November-11 | 8.20 | Put | Bond Future | 2116 | 1 | 2116 | 1 | 250.00 |
| 01/11/2011 | R186 On 03-November-11 | 8.00 | Put | Bond Future | 4082 | 3 | 4082 | 3 | 250.00 |
| 01/11/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,275.00 |
| 01/11/2011 | R186 On 03-November-11 | 7.80 | Put | Bond Future | 6108 | 5 | 6108 | 5 | 0.00 |
| 01/11/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 69 | 0 | 69 | 0 | 425.00 |
| 01/11/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 838 | 0 | 838 | 0 | 0.00 |
| 01/11/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 3088 | 2 | 3088 | 2 | 0.00 |
| 01/11/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R186 On 02-February-12 | | | Bond Future | 8.50 | 119.2757 | 8.4990 | 119.2757 | 19,032.00 |
| 01/11/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 6571 | 7 | 6571 | 7 | 0.00 |
| 01/11/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 6886 | 8 | 6886 | 8 | 0.00 |
| 01/11/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 6261 | 7 | 6261 | 7 | 0.00 |
| 01/11/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 992 | 1 | 992 | 1 | 6,000.00 |
| 01/11/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 52 | 0 | 52 | 0 | 6,000.00 |
| 01/11/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 1679 | 2 | 1679 | 2 | 100.00 |
| 01/11/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 34400 | 36 | 34400 | 36 | 0.00 |
| 01/11/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 106174 | 107 | 106174 | 107 | 0.00 |
| 01/11/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 6481 | 6 | 6481 | 6 | 0.00 |
| 01/11/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 18194 | 17 | 18194 | 17 | 0.00 |
| 01/11/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 2153 | 2 | 2153 | 2 | 0.00 |
| 01/11/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 8307 | 7 | 8307 | 7 | 0.00 |
| 01/11/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1896 | 2 | 1896 | 2 | 0.00 |
| 01/11/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 2021 | 2 | 2021 | 2 | 100.00 |
| 01/11/2011 | R186 On 03-May-12 | | | Bond Future | 8.57 | 121.0778 | 8.5740 | 121.0778 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 7162 | 8 | 7162 | 8 | 0.00 |
| 01/11/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6875 | 8 | 6875 | 8 | 0.00 |
| 01/11/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 7451 | 8 | 7451 | 8 | 0.00 |
| 01/11/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 3199 | 3 | 3199 | 3 | 0.00 |
| 01/11/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 3497 | 3 | 3497 | 3 | 0.00 |
| 01/11/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3346 | 3 | 3346 | 3 | 0.00 |
| 01/11/2011 | R186 On 02-August-12 | | | Bond Future | 8.65 | 117.6525 | 8.6480 | 117.6525 | 0.00 |
| 01/11/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 6450 | 7 | 6450 | 7 | 0.00 |
| 01/11/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 6196 | 7 | 6196 | 7 | 0.00 |
| 01/11/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6709 | 7 | 6709 | 7 | 0.00 |
| 01/11/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 5351 | 5 | 5351 | 5 | 0.00 |
| 01/11/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 5729 | 5 | 5729 | 5 | 0.00 |
| 01/11/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 5536 | 5 | 5536 | 5 | 0.00 |
| 01/11/2011 | R186 On 01-November-12 | | | Bond Future | 8.75 | 119.2510 | 8.7480 | 119.2510 | 0.00 |
| 01/11/2011 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 6870 | 8 | 6870 | 8 | 0.00 |
| 01/11/2011 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 7119 | 8 | 7119 | 8 | 0.00 |
| 01/11/2011 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 6624 | 7 | 6624 | 7 | 0.00 |
| 01/11/2011 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 7048 | 6 | 7048 | 6 | 0.00 |
| 01/11/2011 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 6662 | 6 | 6662 | 6 | 0.00 |
| 01/11/2011 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 6852 | 6 | 6852 | 6 | 0.00 |
| 01/11/2011 | R189 On 03-November-11 | | | Bond Future | 215.76 | 214.8131 | 215.7588 | 214.8131 | 0.00 |
| 01/11/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 3759 | 3 | 3759 | 3 | 0.00 |
| 01/11/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 3709 | 3 | 3709 | 3 | 0.00 |
| 01/11/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 3809 | 3 | 3809 | 3 | 0.00 |
| 01/11/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R189 On 02-February-12 | | | Bond Future | 218.85 | 217.8928 | 218.8521 | 217.8928 | 0.00 |
| 01/11/2011 | R189 On 02-February-12 | 218.00 | Call | Bond Future | 852 | 0 | 852 | 0 | 0.00 |
| 01/11/2011 | R189 On 02-February-12 | 217.95 | Call | Bond Future | 902 | 0 | 902 | 0 | 0.00 |
| 01/11/2011 | R189 On 02-February-12 | 218.05 | Call | Bond Future | 802 | 0 | 802 | 0 | 0.00 |
| 01/11/2011 | R189 On 02-February-12 | 218.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R189 On 02-February-12 | 217.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2011 | R189 On 02-February-12 | 218.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R197 On 03-November-11 | | | Bond Future | 242.36 | 240.6199 | 242.3599 | 240.6199 | 0.00 |
| 01/11/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 3860 | 2 | 3860 | 2 | 0.00 |
| 01/11/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 3910 | 2 | 3910 | 2 | 0.00 |
| 01/11/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 3810 | 2 | 3810 | 2 | 0.00 |
| 01/11/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R197 On 02-February-12 | | | Bond Future | 240.78 | 239.0557 | 240.7805 | 239.0557 | 418.00 |
| 01/11/2011 | R197 On 02-February-12 | 237.00 | Call | Bond Future | 3781 | 2 | 3781 | 2 | 0.00 |
| 01/11/2011 | R197 On 02-February-12 | 237.05 | Call | Bond Future | 3731 | 2 | 3731 | 2 | 0.00 |
| 01/11/2011 | R197 On 02-February-12 | 236.95 | Call | Bond Future | 3831 | 2 | 3831 | 2 | 0.00 |
| 01/11/2011 | R197 On 02-February-12 | 236.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R197 On 02-February-12 | 237.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R197 On 02-February-12 | 237.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R201 On 03-November-11 | | | Bond Future | 6.23 | 110.5018 | 6.2320 | 110.5018 | 2,300.00 |
| 01/11/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 5005 | 5 | 5005 | 5 | 0.00 |
| 01/11/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 4868 | 5 | 4868 | 5 | 0.00 |
| 01/11/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 5142 | 5 | 5142 | 5 | 0.00 |
| 01/11/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R201 On 02-February-12 | | | Bond Future | 6.27 | 107.6786 | 6.2730 | 107.6786 | 993.00 |
| 01/11/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 5166 | 5 | 5166 | 5 | 0.00 |
| 01/11/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 5041 | 5 | 5041 | 5 | 0.00 |
| 01/11/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 5292 | 5 | 5292 | 5 | 0.00 |
| 01/11/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 01/11/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 01/11/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 01/11/2011 | R201 On 03-May-12 | | | Bond Future | 6.29 | 109.3000 | 6.2910 | 109.3000 | 0.00 |
| 01/11/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3665 | 4 | 3665 | 4 | 0.00 |
| 01/11/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3771 | 4 | 3771 | 4 | 0.00 |
| 01/11/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3559 | 4 | 3559 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 150 | 0 | 150 | 0 | 0.00 |
| 01/11/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 125 | 0 | 125 | 0 | 0.00 |
| 01/11/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 137 | 0 | 137 | 0 | 0.00 |
| 01/11/2011 | R201 On 02-August-12 | | | Bond Future | 6.30 | 106.5767 | 6.2970 | 106.5767 | 0.00 |
| 01/11/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3063 | 3 | 3063 | 3 | 0.00 |
| 01/11/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3148 | 3 | 3148 | 3 | 0.00 |
| 01/11/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2978 | 3 | 2978 | 3 | 0.00 |
| 01/11/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 428 | 0 | 428 | 0 | 0.00 |
| 01/11/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 381 | 0 | 381 | 0 | 0.00 |
| 01/11/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 404 | 0 | 404 | 0 | 0.00 |
| 01/11/2011 | R201 On 01-November-12 | | | Bond Future | 6.40 | 108.0282 | 6.3960 | 108.0282 | 0.00 |
| 01/11/2011 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1322 | 1 | 1322 | 1 | 0.00 |
| 01/11/2011 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1258 | 1 | 1258 | 1 | 0.00 |
| 01/11/2011 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1386 | 1 | 1386 | 1 | 0.00 |
| 01/11/2011 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 1076 | 1 | 1076 | 1 | 0.00 |
| 01/11/2011 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 1149 | 1 | 1149 | 1 | 0.00 |
| 01/11/2011 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 1113 | 1 | 1113 | 1 | 0.00 |
| 01/11/2011 | R202 On 03-November-11 | | | Bond Future | 176.23 | 174.3514 | 176.2312 | 174.3514 | 400.00 |
| 01/11/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 175731 | 174 | 175731 | 174 | 0.00 |
| 01/11/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 175681 | 174 | 175681 | 174 | 0.00 |
| 01/11/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 175781 | 174 | 175781 | 174 | 0.00 |
| 01/11/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R202 On 02-February-12 | | | Bond Future | 176.07 | 174.1879 | 176.0733 | 174.1879 | 34,086.00 |
| 01/11/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 977 | 3 | 977 | 3 | 0.00 |
| 01/11/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 877 | 3 | 877 | 3 | 0.00 |
| 01/11/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 927 | 3 | 927 | 3 | 0.00 |
| 01/11/2011 | R203 On 03-November-11 | | | Bond Future | 7.41 | 105.4318 | 7.4140 | 105.4318 | 937.00 |
| 01/11/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 5048 | 5 | 5048 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 5273 | 6 | 5273 | 6 | 0.00 |
| 01/11/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 4822 | 5 | 4822 | 5 | 0.00 |
| 01/11/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R203 On 02-February-12 | | | Bond Future | 7.51 | 106.9395 | 7.5060 | 106.9395 | 1,961.00 |
| 01/11/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 5803 | 6 | 5803 | 6 | 0.00 |
| 01/11/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 5992 | 6 | 5992 | 6 | 0.00 |
| 01/11/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 5615 | 6 | 5615 | 6 | 0.00 |
| 01/11/2011 | R203 On 02-February-12 | 6.95 | Call | Bond Future | 566 | 1 | 566 | 1 | 2,640.00 |
| 01/11/2011 | R203 On 02-February-12 | 7.95 | Call | Bond Future | 2940 | 3 | 2940 | 3 | 0.00 |
| 01/11/2011 | R203 On 02-February-12 | 7.20 | Call | Bond Future | 971 | 1 | 971 | 1 | 880.00 |
| 01/11/2011 | R203 On 02-February-12 | 7.35 | Call | Bond Future | 1279 | 1 | 1279 | 1 | 0.00 |
| 01/11/2011 | R203 On 02-February-12 | 7.35 | Put | Bond Future | 2000 | 2 | 2000 | 2 | 880.00 |
| 01/11/2011 | R203 On 02-February-12 | 7.95 | Put | Bond Future | 922 | 1 | 922 | 1 | 2,640.00 |
| 01/11/2011 | R203 On 02-February-12 | 7.20 | Put | Bond Future | 2390 | 2 | 2390 | 2 | 0.00 |
| 01/11/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 299 | 0 | 299 | 0 | 0.00 |
| 01/11/2011 | R203 On 02-February-12 | 6.95 | Put | Bond Future | 3163 | 3 | 3163 | 3 | 0.00 |
| 01/11/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 246 | 0 | 246 | 0 | 0.00 |
| 01/11/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 272 | 0 | 272 | 0 | 0.00 |
| 01/11/2011 | R203 On 03-May-12 | | | Bond Future | 7.59 | 104.3903 | 7.5860 | 104.3903 | 0.00 |
| 01/11/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 5811 | 6 | 5811 | 6 | 0.00 |
| 01/11/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 5652 | 6 | 5652 | 6 | 0.00 |
| 01/11/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 5971 | 6 | 5971 | 6 | 0.00 |
| 01/11/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 783 | 1 | 783 | 1 | 0.00 |
| 01/11/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 879 | 1 | 879 | 1 | 0.00 |
| 01/11/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 830 | 1 | 830 | 1 | 0.00 |
| 01/11/2011 | R203 On 02-August-12 | | | Bond Future | 7.66 | 105.9975 | 7.6640 | 105.9975 | 0.00 |
| 01/11/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 5280 | 6 | 5280 | 6 | 0.00 |
| 01/11/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 5412 | 6 | 5412 | 6 | 0.00 |
| 01/11/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 5128 | 5 | 5128 | 5 | 0.00 |
| 01/11/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1873 | 2 | 1873 | 2 | 0.00 |
| 01/11/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1752 | 2 | 1752 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1822 | 2 | 1822 | 2 | 0.00 |
| 01/11/2011 | R203 On 01-November-12 | | | Bond Future | 7.80 | 103.2862 | 7.8000 | 103.2862 | 0.00 |
| 01/11/2011 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 2901 | 3 | 2901 | 3 | 0.00 |
| 01/11/2011 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 3023 | 3 | 3023 | 3 | 0.00 |
| 01/11/2011 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 2782 | 3 | 2782 | 3 | 0.00 |
| 01/11/2011 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 3185 | 3 | 3185 | 3 | 0.00 |
| 01/11/2011 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 3023 | 3 | 3023 | 3 | 0.00 |
| 01/11/2011 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 3102 | 3 | 3102 | 3 | 0.00 |
| 01/11/2011 | R204 On 03-November-11 | | | Bond Future | 7.70 | 105.1104 | 7.6990 | 105.1104 | 697.00 |
| 01/11/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 5540 | 6 | 5540 | 6 | 0.00 |
| 01/11/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 5285 | 6 | 5285 | 6 | 0.00 |
| 01/11/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 5794 | 6 | 5794 | 6 | 0.00 |
| 01/11/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R204 On 02-February-12 | | | Bond Future | 7.79 | 102.5855 | 7.7880 | 102.5855 | 2,792.00 |
| 01/11/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 6512 | 7 | 6512 | 7 | 0.00 |
| 01/11/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 6724 | 7 | 6724 | 7 | 0.00 |
| 01/11/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 6302 | 7 | 6302 | 7 | 0.00 |
| 01/11/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 391 | 0 | 391 | 0 | 0.00 |
| 01/11/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 325 | 0 | 325 | 0 | 0.00 |
| 01/11/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 357 | 0 | 357 | 0 | 0.00 |
| 01/11/2011 | R204 On 03-May-12 | | | Bond Future | 7.87 | 104.1306 | 7.8710 | 104.1306 | 0.00 |
| 01/11/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 5661 | 6 | 5661 | 6 | 0.00 |
| 01/11/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 5833 | 6 | 5833 | 6 | 0.00 |
| 01/11/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 5478 | 6 | 5478 | 6 | 0.00 |
| 01/11/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1353 | 1 | 1353 | 1 | 0.00 |
| 01/11/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1225 | 1 | 1225 | 1 | 0.00 |
| 01/11/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1294 | 1 | 1294 | 1 | 0.00 |
| 01/11/2011 | R204 On 02-August-12 | | | Bond Future | 7.95 | 101.7040 | 7.9520 | 101.7040 | 0.00 |
| 01/11/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 5154 | 5 | 5154 | 5 | 0.00 |
| 01/11/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4988 | 5 | 4988 | 5 | 0.00 |
| 01/11/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 5322 | 6 | 5322 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 2425 | 2 | 2425 | 2 | 0.00 |
| 01/11/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2568 | 2 | 2568 | 2 | 0.00 |
| 01/11/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2495 | 2 | 2495 | 2 | 0.00 |
| 01/11/2011 | R204 On 01-November-12 | | | Bond Future | 8.08 | 103.0877 | 8.0780 | 103.0877 | 0.00 |
| 01/11/2011 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3623 | 4 | 3623 | 4 | 0.00 |
| 01/11/2011 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3486 | 4 | 3486 | 4 | 0.00 |
| 01/11/2011 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3764 | 4 | 3764 | 4 | 0.00 |
| 01/11/2011 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 3897 | 4 | 3897 | 4 | 0.00 |
| 01/11/2011 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 4096 | 4 | 4096 | 4 | 0.00 |
| 01/11/2011 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 3994 | 4 | 3994 | 4 | 0.00 |
| 01/11/2011 | R206 On 03-November-11 | | | Bond Future | 5.97 | 105.5557 | 5.9650 | 105.5557 | 12,577.00 |
| 01/11/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 3599 | 4 | 3599 | 4 | 0.00 |
| 01/11/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 3697 | 4 | 3697 | 4 | 0.00 |
| 01/11/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 3500 | 4 | 3500 | 4 | 0.00 |
| 01/11/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R206 On 02-February-12 | | | Bond Future | 5.99 | 103.3048 | 5.9850 | 103.3048 | 0.00 |
| 01/11/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3616 | 4 | 3616 | 4 | 0.00 |
| 01/11/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3528 | 4 | 3528 | 4 | 0.00 |
| 01/11/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3703 | 4 | 3703 | 4 | 0.00 |
| 01/11/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 01/11/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 01/11/2011 | R206 On 03-May-12 | | | Bond Future | 5.97 | 104.8600 | 5.9720 | 104.8600 | 0.00 |
| 01/11/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2466 | 3 | 2466 | 3 | 0.00 |
| 01/11/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2393 | 2 | 2393 | 2 | 0.00 |
| 01/11/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2539 | 3 | 2539 | 3 | 0.00 |
| 01/11/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 40 | 0 | 40 | 0 | 0.00 |
| 01/11/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 50 | 0 | 50 | 0 | 0.00 |
| 01/11/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 45 | 0 | 45 | 0 | 0.00 |
| 01/11/2011 | R206 On 02-August-12 | | | Bond Future | 5.92 | 102.7133 | 5.9240 | 102.7133 | 0.00 |
| 01/11/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1961 | 2 | 1961 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 2017 | 2 | 2017 | 2 | 0.00 |
| 01/11/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1904 | 2 | 1904 | 2 | 0.00 |
| 01/11/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 164 | 0 | 164 | 0 | 0.00 |
| 01/11/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 142 | 0 | 142 | 0 | 0.00 |
| 01/11/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 154 | 0 | 154 | 0 | 0.00 |
| 01/11/2011 | R206 On 01-November-12 | | | Bond Future | 6.01 | 104.1123 | 6.0050 | 104.1123 | 0.00 |
| 01/11/2011 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 600 | 1 | 600 | 1 | 0.00 |
| 01/11/2011 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 634 | 1 | 634 | 1 | 0.00 |
| 01/11/2011 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 565 | 1 | 565 | 1 | 0.00 |
| 01/11/2011 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 628 | 1 | 628 | 1 | 0.00 |
| 01/11/2011 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 582 | 1 | 582 | 1 | 0.00 |
| 01/11/2011 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 606 | 1 | 606 | 1 | 0.00 |
| 01/11/2011 | R207 On 03-November-11 | | | Bond Future | 7.91 | 98.8180 | 7.9140 | 98.8180 | 8,016.00 |
| 01/11/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 4695 | 5 | 4695 | 5 | 0.00 |
| 01/11/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 4966 | 5 | 4966 | 5 | 0.00 |
| 01/11/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 4422 | 5 | 4422 | 5 | 0.00 |
| 01/11/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 217 | 1 | 217 | 1 | 2,000.00 |
| 01/11/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 1359 | 2 | 1359 | 2 | 0.00 |
| 01/11/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 2485 | 3 | 2485 | 3 | 0.00 |
| 01/11/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 900.00 |
| 01/11/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 19 | 0 | 19 | 0 | 300.00 |
| 01/11/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 373 | 1 | 373 | 1 | 0.00 |
| 01/11/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 2765 | 3 | 2765 | 3 | 0.00 |
| 01/11/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 900.00 |
| 01/11/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 165 | 0 | 165 | 0 | 300.00 |
| 01/11/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 975 | 1 | 975 | 1 | 0.00 |
| 01/11/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 2,000.00 |
| 01/11/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 3642 | 3 | 3642 | 3 | 0.00 |
| 01/11/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 4 | 0 | 4 | 0 | 2,000.00 |
| 01/11/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 01/11/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2011 | R207 On 02-February-12 | | | Bond Future | 8.00 | 96.5974 | 8.0010 | 96.5974 | 6,150.00 |
| 01/11/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 5933 | 6 | 5933 | 6 | 0.00 |
| 01/11/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 6150 | 7 | 6150 | 7 | 0.00 |
| 01/11/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 5708 | 6 | 5708 | 6 | 0.00 |
| 01/11/2011 | R207 On 02-February-12 | 7.35 | Call | Bond Future | 539 | 1 | 539 | 1 | 1,920.00 |
| 01/11/2011 | R207 On 02-February-12 | 8.50 | Call | Bond Future | 3787 | 4 | 3787 | 4 | 0.00 |
| 01/11/2011 | R207 On 02-February-12 | 7.65 | Call | Bond Future | 1077 | 1 | 1077 | 1 | 640.00 |
| 01/11/2011 | R207 On 02-February-12 | 7.85 | Call | Bond Future | 1566 | 2 | 1566 | 2 | 0.00 |
| 01/11/2011 | R207 On 02-February-12 | 7.85 | Put | Bond Future | 2422 | 2 | 2422 | 2 | 640.00 |
| 01/11/2011 | R207 On 02-February-12 | 8.50 | Put | Bond Future | 1027 | 1 | 1027 | 1 | 1,920.00 |
| 01/11/2011 | R207 On 02-February-12 | 7.65 | Put | Bond Future | 3081 | 3 | 3081 | 3 | 0.00 |
| 01/11/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 544 | 0 | 544 | 0 | 0.00 |
| 01/11/2011 | R207 On 02-February-12 | 7.35 | Put | Bond Future | 4297 | 4 | 4297 | 4 | 0.00 |
| 01/11/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 462 | 0 | 462 | 0 | 0.00 |
| 01/11/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 506 | 0 | 506 | 0 | 0.00 |
| 01/11/2011 | R207 On 03-May-12 | | | Bond Future | 8.08 | 98.0474 | 8.0840 | 98.0474 | 0.00 |
| 01/11/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 5210 | 6 | 5210 | 6 | 0.00 |
| 01/11/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 5400 | 6 | 5400 | 6 | 0.00 |
| 01/11/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 5023 | 5 | 5023 | 5 | 0.00 |
| 01/11/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1722 | 2 | 1722 | 2 | 0.00 |
| 01/11/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1577 | 1 | 1577 | 1 | 0.00 |
| 01/11/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1648 | 2 | 1648 | 2 | 0.00 |
| 01/11/2011 | R207 On 02-August-12 | | | Bond Future | 8.17 | 95.9204 | 8.1670 | 95.9204 | 0.00 |
| 01/11/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 5569 | 6 | 5569 | 6 | 0.00 |
| 01/11/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 5390 | 6 | 5390 | 6 | 0.00 |
| 01/11/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 5749 | 6 | 5749 | 6 | 0.00 |
| 01/11/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2455 | 2 | 2455 | 2 | 0.00 |
| 01/11/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2607 | 2 | 2607 | 2 | 0.00 |
| 01/11/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2530 | 2 | 2530 | 2 | 0.00 |
| 01/11/2011 | R207 On 01-November-12 | | | Bond Future | 8.28 | 97.2270 | 8.2840 | 97.2270 | 0.00 |
| 01/11/2011 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 3971 | 4 | 3971 | 4 | 0.00 |
| 01/11/2011 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3822 | 4 | 3822 | 4 | 0.00 |
| 01/11/2011 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 4124 | 4 | 4124 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2011 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 4042 | 4 | 4042 | 4 | 0.00 |
| 01/11/2011 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 4256 | 4 | 4256 | 4 | 0.00 |
| 01/11/2011 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 4146 | 4 | 4146 | 4 | 0.00 |
| 01/11/2011 | R208 On 03-November-11 | | | Bond Future | 7.98 | 93.3129 | 7.9780 | 93.3129 | 1,996.00 |
| 01/11/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 4623 | 5 | 4623 | 5 | 0.00 |
| 01/11/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 4912 | 6 | 4912 | 6 | 0.00 |
| 01/11/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 4333 | 5 | 4333 | 5 | 0.00 |
| 01/11/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 192 | 1 | 192 | 1 | 1,995.00 |
| 01/11/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 1366 | 2 | 1366 | 2 | 665.00 |
| 01/11/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 2565 | 3 | 2565 | 3 | 0.00 |
| 01/11/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 5487 | 6 | 5487 | 6 | 0.00 |
| 01/11/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,995.00 |
| 01/11/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 665.00 |
| 01/11/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 01/11/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 365 | 0 | 365 | 0 | 0.00 |
| 01/11/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R208 On 02-February-12 | | | Bond Future | 8.06 | 94.6524 | 8.0600 | 94.6524 | 6,647.00 |
| 01/11/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 5997 | 7 | 5997 | 7 | 0.00 |
| 01/11/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 6227 | 7 | 6227 | 7 | 0.00 |
| 01/11/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 5759 | 6 | 5759 | 6 | 0.00 |
| 01/11/2011 | R208 On 02-February-12 | 7.45 | Call | Bond Future | 585 | 1 | 585 | 1 | 2,880.00 |
| 01/11/2011 | R208 On 02-February-12 | 8.55 | Call | Bond Future | 3942 | 4 | 3942 | 4 | 0.00 |
| 01/11/2011 | R208 On 02-February-12 | 7.70 | Call | Bond Future | 1063 | 1 | 1063 | 1 | 960.00 |
| 01/11/2011 | R208 On 02-February-12 | 7.90 | Call | Bond Future | 1576 | 2 | 1576 | 2 | 0.00 |
| 01/11/2011 | R208 On 02-February-12 | 7.90 | Put | Bond Future | 2549 | 2 | 2549 | 2 | 960.00 |
| 01/11/2011 | R208 On 02-February-12 | 8.55 | Put | Bond Future | 1041 | 1 | 1041 | 1 | 2,880.00 |
| 01/11/2011 | R208 On 02-February-12 | 7.70 | Put | Bond Future | 3271 | 3 | 3271 | 3 | 0.00 |
| 01/11/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 576 | 0 | 576 | 0 | 0.00 |
| 01/11/2011 | R208 On 02-February-12 | 7.45 | Put | Bond Future | 4366 | 4 | 4366 | 4 | 0.00 |
| 01/11/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 486 | 0 | 486 | 0 | 0.00 |
| 01/11/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 535 | 0 | 535 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2011 | R208 On 03-May-12 | | | Bond Future | 8.13 | 92.6801 | 8.1340 | 92.6801 | 0.00 |
| 01/11/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 6368 | 7 | 6368 | 7 | 0.00 |
| 01/11/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 6157 | 7 | 6157 | 7 | 0.00 |
| 01/11/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 6563 | 7 | 6563 | 7 | 0.00 |
| 01/11/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1355 | 1 | 1355 | 1 | 0.00 |
| 01/11/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1499 | 1 | 1499 | 1 | 0.00 |
| 01/11/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1435 | 1 | 1435 | 1 | 0.00 |
| 01/11/2011 | R208 On 02-August-12 | | | Bond Future | 8.21 | 94.1094 | 8.2080 | 94.1094 | 0.00 |
| 01/11/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 5738 | 6 | 5738 | 6 | 0.00 |
| 01/11/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5930 | 6 | 5930 | 6 | 0.00 |
| 01/11/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5548 | 6 | 5548 | 6 | 0.00 |
| 01/11/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2769 | 3 | 2769 | 3 | 0.00 |
| 01/11/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2599 | 2 | 2599 | 2 | 0.00 |
| 01/11/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2683 | 2 | 2683 | 2 | 0.00 |
| 01/11/2011 | R208 On 01-November-12 | | | Bond Future | 8.32 | 91.9964 | 8.3160 | 91.9964 | 0.00 |
| 01/11/2011 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 4016 | 4 | 4016 | 4 | 0.00 |
| 01/11/2011 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 4179 | 5 | 4179 | 5 | 0.00 |
| 01/11/2011 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 3857 | 4 | 3857 | 4 | 0.00 |
| 01/11/2011 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 4510 | 4 | 4510 | 4 | 0.00 |
| 01/11/2011 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 4269 | 4 | 4269 | 4 | 0.00 |
| 01/11/2011 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 4387 | 4 | 4387 | 4 | 0.00 |
| 01/11/2011 | R209 On 03-November-11 | | | Bond Future | 8.89 | 75.7085 | 8.8880 | 75.7085 | 1,624.00 |
| 01/11/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 56 | 1 | 56 | 1 | 0.00 |
| 01/11/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 22 | 0 | 22 | 0 | 0.00 |
| 01/11/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 124 | 1 | 124 | 1 | 0.00 |
| 01/11/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 815 | 0 | 815 | 0 | 0.00 |
| 01/11/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 1511 | 1 | 1511 | 1 | 0.00 |
| 01/11/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 1144 | 0 | 1144 | 0 | 0.00 |
| 01/11/2011 | R209 On 02-February-12 | | | Bond Future | 8.96 | 76.7961 | 8.9610 | 76.7961 | 1,374.00 |
| 01/11/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3189 | 4 | 3189 | 4 | 0.00 |
| 01/11/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3381 | 4 | 3381 | 4 | 0.00 |
| 01/11/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3003 | 4 | 3003 | 4 | 0.00 |
| 01/11/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 3088 | 3 | 3088 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2702 | 2 | 2702 | 2 | 0.00 |
| 01/11/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2890 | 2 | 2890 | 2 | 0.00 |
| 01/11/2011 | R209 On 03-May-12 | | | Bond Future | 9.03 | 74.8126 | 9.0280 | 74.8126 | 0.00 |
| 01/11/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 4066 | 5 | 4066 | 5 | 0.00 |
| 01/11/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4245 | 5 | 4245 | 5 | 0.00 |
| 01/11/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3891 | 5 | 3891 | 5 | 0.00 |
| 01/11/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 4487 | 4 | 4487 | 4 | 0.00 |
| 01/11/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 4078 | 4 | 4078 | 4 | 0.00 |
| 01/11/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 4279 | 4 | 4279 | 4 | 0.00 |
| 01/11/2011 | R209 On 02-August-12 | | | Bond Future | 9.10 | 75.9644 | 9.0950 | 75.9644 | 0.00 |
| 01/11/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5723 | 6 | 5723 | 6 | 0.00 |
| 01/11/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5541 | 6 | 5541 | 6 | 0.00 |
| 01/11/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 5908 | 7 | 5908 | 7 | 0.00 |
| 01/11/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 4397 | 4 | 4397 | 4 | 0.00 |
| 01/11/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 4760 | 4 | 4760 | 4 | 0.00 |
| 01/11/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 4575 | 4 | 4575 | 4 | 0.00 |
| 01/11/2011 | R209 On 01-November-12 | | | Bond Future | 9.18 | 73.8573 | 9.1810 | 73.8573 | 0.00 |
| 01/11/2011 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 5192 | 6 | 5192 | 6 | 0.00 |
| 01/11/2011 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 5032 | 6 | 5032 | 6 | 0.00 |
| 01/11/2011 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 5355 | 6 | 5355 | 6 | 0.00 |
| 01/11/2011 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 6333 | 6 | 6333 | 6 | 0.00 |
| 01/11/2011 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 6770 | 6 | 6770 | 6 | 0.00 |
| 01/11/2011 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 6548 | 6 | 6548 | 6 | 0.00 |
| 01/11/2011 | R210 On 03-November-11 | | | Bond Future | 131.15 | 129.8764 | 131.1489 | 129.8764 | 0.00 |
| 01/11/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 149 | 0 | 149 | 0 | 0.00 |
| 01/11/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 99 | 0 | 99 | 0 | 0.00 |
| 01/11/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 199 | 0 | 199 | 0 | 0.00 |
| 01/11/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 01/11/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 01/11/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 01/11/2011 | R210 On 02-February-12 | | | Bond Future | 133.03 | 131.7384 | 133.0293 | 131.7384 | 750.00 |
| 01/11/2011 | R210 On 02-February-12 | 131.00 | Call | Bond Future | 2029 | 1 | 2029 | 1 | 0.00 |
| 01/11/2011 | R210 On 02-February-12 | 131.05 | Call | Bond Future | 1979 | 1 | 1979 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2011 | R210 On 02-February-12 | 130.95 | Call | Bond Future | 2079 | 1 | 2079 | 1 | 0.00 |
| 01/11/2011 | R210 On 02-February-12 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R210 On 02-February-12 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R210 On 02-February-12 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R211 On 03-November-11 | | | Bond Future | 114.26 | 113.6981 | 114.2581 | 113.6981 | 49.00 |
| 01/11/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 113008 | 112 | 113008 | 112 | 0.00 |
| 01/11/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 112958 | 112 | 112958 | 112 | 0.00 |
| 01/11/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 113058 | 112 | 113058 | 112 | 0.00 |
| 01/11/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R211 On 02-February-12 | | | Bond Future | 114.56 | 113.9905 | 114.5581 | 113.9905 | 480.00 |
| 01/11/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 4058 | 3 | 4058 | 3 | 0.00 |
| 01/11/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 4108 | 4 | 4108 | 4 | 0.00 |
| 01/11/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 4008 | 3 | 4008 | 3 | 0.00 |
| 01/11/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R212 On 03-November-11 | | | Bond Future | 109.76 | 109.2694 | 109.7576 | 109.2694 | 772.00 |
| 01/11/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 107258 | 107 | 107258 | 107 | 0.00 |
| 01/11/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 107208 | 107 | 107208 | 107 | 0.00 |
| 01/11/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 107308 | 107 | 107308 | 107 | 0.00 |
| 01/11/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R212 On 02-February-12 | | | Bond Future | 109.86 | 109.3677 | 109.8624 | 109.3677 | 2,667.00 |
| 01/11/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 1362 | 1 | 1362 | 1 | 0.00 |
| 01/11/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 1312 | 1 | 1312 | 1 | 0.00 |
| 01/11/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 1412 | 1 | 1412 | 1 | 0.00 |
| 01/11/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R213 On 03-November-11 | | | Bond Future | 8.87 | 85.2734 | 8.8680 | 85.2734 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 01/11/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 1355 | 0 | 1355 | 0 | 0.00 |
| 01/11/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 544 | 0 | 544 | 0 | 0.00 |
| 01/11/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 948 | 0 | 948 | 0 | 0.00 |
| 01/11/2011 | R213 On 02-February-12 | | | Bond Future | 8.95 | 86.4983 | 8.9510 | 86.4983 | 0.00 |
| 01/11/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 3473 | 4 | 3473 | 4 | 0.00 |
| 01/11/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 3266 | 4 | 3266 | 4 | 0.00 |
| 01/11/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 3686 | 4 | 3686 | 4 | 0.00 |
| 01/11/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 2915 | 2 | 2915 | 2 | 0.00 |
| 01/11/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 3274 | 3 | 3274 | 3 | 0.00 |
| 01/11/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 3090 | 3 | 3090 | 3 | 0.00 |
| 01/11/2011 | R213 On 03-May-12 | | | Bond Future | 9.02 | 84.2574 | 9.0230 | 84.2574 | 0.00 |
| 01/11/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 5354 | 6 | 5354 | 6 | 0.00 |
| 01/11/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 5575 | 6 | 5575 | 6 | 0.00 |
| 01/11/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 5136 | 6 | 5136 | 6 | 0.00 |
| 01/11/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 3784 | 3 | 3784 | 3 | 0.00 |
| 01/11/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 3475 | 3 | 3475 | 3 | 0.00 |
| 01/11/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 3627 | 3 | 3627 | 3 | 0.00 |
| 01/11/2011 | R213 On 02-August-12 | | | Bond Future | 9.09 | 85.5534 | 9.0940 | 85.5534 | 0.00 |
| 01/11/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 5896 | 7 | 5896 | 7 | 0.00 |
| 01/11/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 6109 | 7 | 6109 | 7 | 0.00 |
| 01/11/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 5687 | 6 | 5687 | 6 | 0.00 |
| 01/11/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 4885 | 4 | 4885 | 4 | 0.00 |
| 01/11/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 4561 | 4 | 4561 | 4 | 0.00 |
| 01/11/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 4719 | 4 | 4719 | 4 | 0.00 |
| 01/11/2011 | R213 On 01-November-12 | | | Bond Future | 9.19 | 83.1877 | 9.1900 | 83.1877 | 0.00 |
| 01/11/2011 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 5318 | 6 | 5318 | 6 | 0.00 |
| 01/11/2011 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 5511 | 6 | 5511 | 6 | 0.00 |
| 01/11/2011 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 5124 | 6 | 5124 | 6 | 0.00 |
| 01/11/2011 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 6954 | 6 | 6954 | 6 | 0.00 |
| 01/11/2011 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 6571 | 6 | 6571 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2011 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 6761 | 6 | 6761 | 6 | 0.00 |
| 01/11/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |
| 01/11/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 27590 | 28 | 0.00 |
| 01/11/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26333 | 26 | 0.00 |
| 01/11/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 28834 | 29 | 0.00 |
| 01/11/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 01/11/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 01/11/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 01/11/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 01/11/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 01/11/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 01/11/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 01/11/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 01/11/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 01/11/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 02/11/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/11/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/11/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/11/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/11/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/11/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/11/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/11/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/11/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/11/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/11/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/11/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/11/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/11/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/11/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/11/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/11/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/11/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/11/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/11/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/11/2011 | AL7T On 03-November-11 | | | Index Future | 406.10 | 405.0800 | 406.0970 | 405.0800 | 1.00 |
| 02/11/2011 | AL7T On 02-February-12 | | | Index Future | 412.04 | 410.8870 | 412.0430 | 410.8870 | 16.00 |
| 02/11/2011 | AL7T On 03-May-12 | | | Index Future | 418.09 | 417.0720 | 418.0870 | 417.0720 | 0.00 |
| 02/11/2011 | ALBI On 03-November-11 | | | Index Future | 370.39 | 369.4030 | 370.3870 | 369.4030 | 1,421.00 |
| 02/11/2011 | ALBI On 02-February-12 | | | Index Future | 375.81 | 374.6990 | 375.8090 | 374.6990 | 1,044.00 |
| 02/11/2011 | ALBI On 03-May-12 | | | Index Future | 381.32 | 380.3400 | 381.3220 | 380.3400 | 0.00 |
| 02/11/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/11/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/11/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/11/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/11/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/11/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/11/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/11/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/11/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/11/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/11/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/11/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 02/11/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/11/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/11/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/11/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/11/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/11/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.09 | 0.1005 | 0.0874 | 0.1005 | 12,659.00 |
| 02/11/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.09 | 0.1103 | 0.0923 | 0.1103 | 18,519.00 |
| 02/11/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.19 | 0.1678 | 0.1913 | 0.1678 | 12,423.00 |
| 02/11/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.39 | 0.4321 | 0.3898 | 0.4321 | 100,000.00 |
| 02/11/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.14 | 0.1129 | 0.1412 | 0.1129 | 100,000.00 |
| 02/11/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.22 | 0.1924 | 0.2183 | 0.1924 | 12,346.00 |
| 02/11/2011 | CAAR On 19-December-11 | | | Can-Do Future | 0.09 | 0.1086 | 0.0918 | 0.1086 | 18,750.00 |
| 02/11/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/11/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 02/11/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 02/11/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/11/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/11/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/11/2011 | GOVI On 03-November-11 | | | GOVI | 371.74 | 370.8130 | 371.7380 | 370.8130 | 12.00 |
| 02/11/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 147380 | 14 | 147380 | 14 | 0.00 |
| 02/11/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 147280 | 14 | 147280 | 14 | 0.00 |
| 02/11/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 147480 | 14 | 147480 | 14 | 0.00 |
| 02/11/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | GOVI On 02-February-12 | | | GOVI | 377.18 | 376.1300 | 377.1800 | 376.1300 | 152.00 |
| 02/11/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 81800 | 7 | 81800 | 7 | 0.00 |
| 02/11/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 81700 | 7 | 81700 | 7 | 0.00 |
| 02/11/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 81900 | 7 | 81900 | 7 | 0.00 |
| 02/11/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | GOVI On 03-May-12 | | | GOVI | 382.71 | 381.7910 | 382.7130 | 381.7910 | 0.00 |
| 02/11/2011 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 7130 | 0 | 7130 | 0 | 0.00 |
| 02/11/2011 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 7030 | 0 | 7030 | 0 | 0.00 |
| 02/11/2011 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 7230 | 0 | 7230 | 0 | 0.00 |
| 02/11/2011 | GOVI On 03-May-12 | 381.99 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/11/2011 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 02/11/2011 | IGOV On 03-November-11 | | | Index Future | 160.28 | 160.2160 | 160.2840 | 160.2160 | 0.00 |
| 02/11/2011 | IGOV On 02-February-12 | | | Index Future | 162.63 | 162.5130 | 162.6310 | 162.5130 | 93.00 |
| 02/11/2011 | IGOV On 03-May-12 | | | Index Future | 165.02 | 164.9590 | 165.0160 | 164.9590 | 0.00 |
| 02/11/2011 | ILBI On 02-February-12 | | | Index Future | 438.69 | 438.6870 | 438.6870 | 438.6870 | 88.00 |
| 02/11/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 02/11/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 02/11/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 02/11/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 02/11/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 02/11/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 02/11/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.49 | 94.4700 | 5.4900 | 94.4700 | 1,700.00 |
| 02/11/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.46 | 94.5300 | 5.4600 | 94.5300 | 5,541.00 |
| 02/11/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.41 | 94.5900 | 5.4100 | 94.5900 | 700.00 |
| 02/11/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.35 | 94.6400 | 5.3500 | 94.6400 | 0.00 |
| 02/11/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.31 | 94.6800 | 5.3100 | 94.6800 | 1,340.00 |
| 02/11/2011 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.28 | 94.7100 | 5.2800 | 94.7100 | 0.00 |
| 02/11/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.29 | 94.7000 | 5.2900 | 94.7000 | 2,890.00 |
| 02/11/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.36 | 94.6200 | 5.3600 | 94.6200 | 44,760.00 |
| 02/11/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.51 | 94.4700 | 5.5100 | 94.4700 | 990.00 |
| 02/11/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.71 | 94.2600 | 5.7100 | 94.2600 | 790.00 |
| 02/11/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 5.94 | 94.0200 | 5.9400 | 94.0200 | 1,250.00 |
| 02/11/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.20 | 93.7700 | 6.2000 | 93.7700 | 0.00 |
| 02/11/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 02/11/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 02/11/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 02/11/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | JN05 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/11/2011 | JN05 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 02/11/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 02/11/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 02/11/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 02/11/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 02/11/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | OTH1 On 03-November-11 | | | Index Future | 362.82 | 361.5240 | 362.8220 | 361.5240 | 0.00 |
| 02/11/2011 | OTH1 On 02-February-12 | | | Index Future | 368.13 | 366.7070 | 368.1340 | 366.7070 | 0.00 |
| 02/11/2011 | R157 On 03-November-11 | | | Bond Future | 6.59 | 124.9685 | 6.5910 | 124.9685 | 10,456.00 |
| 02/11/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 6147 | 6 | 6147 | 6 | 0.00 |
| 02/11/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 6326 | 6 | 6326 | 6 | 0.00 |
| 02/11/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 5967 | 6 | 5967 | 6 | 0.00 |
| 02/11/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 44 | 0 | 44 | 0 | 1,200.00 |
| 02/11/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 3602 | 3 | 3602 | 3 | 0.00 |
| 02/11/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 1553 | 1 | 1553 | 1 | 400.00 |
| 02/11/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 1929 | 2 | 1929 | 2 | 0.00 |
| 02/11/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 400.00 |
| 02/11/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,200.00 |
| 02/11/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 201 | 0 | 201 | 0 | 0.00 |
| 02/11/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R157 On 02-February-12 | | | Bond Future | 6.65 | 126.7612 | 6.6500 | 126.7612 | 15,280.00 |
| 02/11/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 6405 | 6 | 6405 | 6 | 0.00 |
| 02/11/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 6569 | 6 | 6569 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/11/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 6240 | 6 | 6240 | 6 | 0.00 |
| 02/11/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 159 | 0 | 159 | 0 | 130.00 |
| 02/11/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 1914 | 2 | 1914 | 2 | 0.00 |
| 02/11/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 801 | 1 | 801 | 1 | 0.00 |
| 02/11/2011 | R157 On 02-February-12 | 6.25 | Call | Bond Future | 372 | 0 | 372 | 0 | 3,960.00 |
| 02/11/2011 | R157 On 02-February-12 | 7.20 | Call | Bond Future | 2321 | 2 | 2321 | 2 | 0.00 |
| 02/11/2011 | R157 On 02-February-12 | 6.45 | Call | Bond Future | 636 | 1 | 636 | 1 | 1,320.00 |
| 02/11/2011 | R157 On 02-February-12 | 6.65 | Call | Bond Future | 986 | 1 | 986 | 1 | 0.00 |
| 02/11/2011 | R157 On 02-February-12 | 6.65 | Put | Bond Future | 986 | 1 | 986 | 1 | 1,320.00 |
| 02/11/2011 | R157 On 02-February-12 | 7.20 | Put | Bond Future | 375 | 0 | 375 | 0 | 3,960.00 |
| 02/11/2011 | R157 On 02-February-12 | 6.45 | Put | Bond Future | 1353 | 1 | 1353 | 1 | 0.00 |
| 02/11/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 1159 | 1 | 1159 | 1 | 130.00 |
| 02/11/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 2510 | 3 | 2510 | 3 | 0.00 |
| 02/11/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 495 | 1 | 495 | 1 | 130.00 |
| 02/11/2011 | R157 On 02-February-12 | 6.25 | Put | Bond Future | 1812 | 2 | 1812 | 2 | 0.00 |
| 02/11/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 02/11/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 02/11/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 02/11/2011 | R157 On 03-May-12 | | | Bond Future | 6.71 | 121.8586 | 6.7140 | 121.8586 | 0.00 |
| 02/11/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 5201 | 5 | 5201 | 5 | 0.00 |
| 02/11/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 5063 | 5 | 5063 | 5 | 0.00 |
| 02/11/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 5341 | 5 | 5341 | 5 | 0.00 |
| 02/11/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 212 | 0 | 212 | 0 | 0.00 |
| 02/11/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 249 | 0 | 249 | 0 | 0.00 |
| 02/11/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 230 | 0 | 230 | 0 | 0.00 |
| 02/11/2011 | R157 On 02-August-12 | | | Bond Future | 6.81 | 123.7392 | 6.8060 | 123.7392 | 0.00 |
| 02/11/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4298 | 4 | 4298 | 4 | 0.00 |
| 02/11/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 4187 | 4 | 4187 | 4 | 0.00 |
| 02/11/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4410 | 4 | 4410 | 4 | 0.00 |
| 02/11/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 664 | 1 | 664 | 1 | 0.00 |
| 02/11/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 737 | 1 | 737 | 1 | 0.00 |
| 02/11/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 700 | 1 | 700 | 1 | 0.00 |
| 02/11/2011 | R157 On 01-November-12 | | | Bond Future | 6.88 | 118.6210 | 6.8810 | 118.6210 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/11/2011 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 2094 | 2 | 2094 | 2 | 0.00 |
| 02/11/2011 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 2005 | 2 | 2005 | 2 | 0.00 |
| 02/11/2011 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 2186 | 2 | 2186 | 2 | 0.00 |
| 02/11/2011 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 1710 | 2 | 1710 | 2 | 0.00 |
| 02/11/2011 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 1810 | 2 | 1810 | 2 | 0.00 |
| 02/11/2011 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 1759 | 2 | 1759 | 2 | 0.00 |
| 02/11/2011 | R186 On 03-November-11 | | | Bond Future | 8.36 | 121.6190 | 8.3610 | 121.6190 | 11,769.00 |
| 02/11/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 5906 | 5 | 5906 | 5 | 0.00 |
| 02/11/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 6350 | 6 | 6350 | 6 | 0.00 |
| 02/11/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 5459 | 5 | 5459 | 5 | 0.00 |
| 02/11/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 3648 | 3 | 3648 | 3 | 0.00 |
| 02/11/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,275.00 |
| 02/11/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 260 | 0 | 260 | 0 | 425.00 |
| 02/11/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 1796 | 1 | 1796 | 1 | 0.00 |
| 02/11/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 6791 | 6 | 6791 | 6 | 0.00 |
| 02/11/2011 | R186 On 03-November-11 | 7.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 250.00 |
| 02/11/2011 | R186 On 03-November-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R186 On 03-November-11 | 8.20 | Call | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 02/11/2011 | R186 On 03-November-11 | 8.20 | Put | Bond Future | 1566 | 2 | 1566 | 2 | 250.00 |
| 02/11/2011 | R186 On 03-November-11 | 8.00 | Put | Bond Future | 3537 | 4 | 3537 | 4 | 250.00 |
| 02/11/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,275.00 |
| 02/11/2011 | R186 On 03-November-11 | 7.80 | Put | Bond Future | 5563 | 6 | 5563 | 6 | 0.00 |
| 02/11/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 3 | 0 | 3 | 0 | 425.00 |
| 02/11/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 366 | 1 | 366 | 1 | 0.00 |
| 02/11/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 2542 | 3 | 2542 | 3 | 0.00 |
| 02/11/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R186 On 02-February-12 | | | Bond Future | 8.44 | 118.0702 | 8.4360 | 118.0702 | 22,058.00 |
| 02/11/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 6970 | 7 | 6970 | 7 | 0.00 |
| 02/11/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 7294 | 7 | 7294 | 7 | 0.00 |
| 02/11/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 6650 | 6 | 6650 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/11/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 1110 | 1 | 1110 | 1 | 6,000.00 |
| 02/11/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 61 | 0 | 61 | 0 | 6,000.00 |
| 02/11/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 1852 | 2 | 1852 | 2 | 100.00 |
| 02/11/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 34991 | 34 | 34991 | 34 | 0.00 |
| 02/11/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 106765 | 106 | 106765 | 106 | 0.00 |
| 02/11/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 6063 | 6 | 6063 | 6 | 0.00 |
| 02/11/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 17612 | 18 | 17612 | 18 | 0.00 |
| 02/11/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1951 | 2 | 1951 | 2 | 0.00 |
| 02/11/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 7834 | 8 | 7834 | 8 | 0.00 |
| 02/11/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1713 | 2 | 1713 | 2 | 0.00 |
| 02/11/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1828 | 2 | 1828 | 2 | 100.00 |
| 02/11/2011 | R186 On 03-May-12 | | | Bond Future | 8.51 | 119.8479 | 8.5140 | 119.8479 | 0.00 |
| 02/11/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 7506 | 7 | 7506 | 7 | 0.00 |
| 02/11/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 7803 | 7 | 7803 | 7 | 0.00 |
| 02/11/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 7213 | 7 | 7213 | 7 | 0.00 |
| 02/11/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 3283 | 3 | 3283 | 3 | 0.00 |
| 02/11/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 2999 | 3 | 2999 | 3 | 0.00 |
| 02/11/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3137 | 3 | 3137 | 3 | 0.00 |
| 02/11/2011 | R186 On 02-August-12 | | | Bond Future | 8.60 | 116.3994 | 8.6020 | 116.3994 | 0.00 |
| 02/11/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 6670 | 6 | 6670 | 6 | 0.00 |
| 02/11/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6934 | 7 | 6934 | 7 | 0.00 |
| 02/11/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 6411 | 6 | 6411 | 6 | 0.00 |
| 02/11/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 5528 | 6 | 5528 | 6 | 0.00 |
| 02/11/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 5161 | 5 | 5161 | 5 | 0.00 |
| 02/11/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 5341 | 6 | 5341 | 6 | 0.00 |
| 02/11/2011 | R186 On 01-November-12 | | | Bond Future | 8.68 | 117.9887 | 8.6810 | 117.9887 | 0.00 |
| 02/11/2011 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 7179 | 7 | 7179 | 7 | 0.00 |
| 02/11/2011 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 7433 | 7 | 7433 | 7 | 0.00 |
| 02/11/2011 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 6927 | 7 | 6927 | 7 | 0.00 |
| 02/11/2011 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 6758 | 7 | 6758 | 7 | 0.00 |
| 02/11/2011 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 6383 | 7 | 6383 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/11/2011 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 6568 | 7 | 6568 | 7 | 0.00 |
| 02/11/2011 | R189 On 03-November-11 | | | Bond Future | 215.70 | 215.7588 | 215.6967 | 215.7588 | 0.00 |
| 02/11/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 3697 | 4 | 3697 | 4 | 0.00 |
| 02/11/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 3747 | 4 | 3747 | 4 | 0.00 |
| 02/11/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 3647 | 4 | 3647 | 4 | 0.00 |
| 02/11/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R189 On 02-February-12 | | | Bond Future | 218.85 | 218.8521 | 218.8545 | 218.8521 | 0.00 |
| 02/11/2011 | R189 On 02-February-12 | 218.00 | Call | Bond Future | 855 | 1 | 855 | 1 | 0.00 |
| 02/11/2011 | R189 On 02-February-12 | 217.95 | Call | Bond Future | 905 | 1 | 905 | 1 | 0.00 |
| 02/11/2011 | R189 On 02-February-12 | 218.05 | Call | Bond Future | 805 | 1 | 805 | 1 | 0.00 |
| 02/11/2011 | R189 On 02-February-12 | 218.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R189 On 02-February-12 | 217.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R189 On 02-February-12 | 218.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R197 On 03-November-11 | | | Bond Future | 242.78 | 242.3599 | 242.7810 | 242.3599 | 0.00 |
| 02/11/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 4281 | 4 | 4281 | 4 | 0.00 |
| 02/11/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 4231 | 4 | 4231 | 4 | 0.00 |
| 02/11/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 4331 | 4 | 4331 | 4 | 0.00 |
| 02/11/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R197 On 02-February-12 | | | Bond Future | 241.28 | 240.7805 | 241.2802 | 240.7805 | 418.00 |
| 02/11/2011 | R197 On 02-February-12 | 237.00 | Call | Bond Future | 4280 | 4 | 4280 | 4 | 0.00 |
| 02/11/2011 | R197 On 02-February-12 | 237.05 | Call | Bond Future | 4230 | 4 | 4230 | 4 | 0.00 |
| 02/11/2011 | R197 On 02-February-12 | 236.95 | Call | Bond Future | 4330 | 4 | 4330 | 4 | 0.00 |
| 02/11/2011 | R197 On 02-February-12 | 236.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R197 On 02-February-12 | 237.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R197 On 02-February-12 | 237.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R201 On 03-November-11 | | | Bond Future | 6.19 | 110.3705 | 6.1900 | 110.3705 | 2,300.00 |
| 02/11/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 5128 | 5 | 5128 | 5 | 0.00 |
| 02/11/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 4990 | 5 | 4990 | 5 | 0.00 |
| 02/11/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 5265 | 5 | 5265 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/11/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R201 On 02-February-12 | | | Bond Future | 6.22 | 107.5466 | 6.2160 | 107.5466 | 3,124.00 |
| 02/11/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 5319 | 5 | 5319 | 5 | 0.00 |
| 02/11/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 5193 | 5 | 5193 | 5 | 0.00 |
| 02/11/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 5445 | 5 | 5445 | 5 | 0.00 |
| 02/11/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 02/11/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 02/11/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 02/11/2011 | R201 On 03-May-12 | | | Bond Future | 6.25 | 109.1665 | 6.2450 | 109.1665 | 0.00 |
| 02/11/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3766 | 4 | 3766 | 4 | 0.00 |
| 02/11/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3660 | 4 | 3660 | 4 | 0.00 |
| 02/11/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3873 | 4 | 3873 | 4 | 0.00 |
| 02/11/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 113 | 0 | 113 | 0 | 0.00 |
| 02/11/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 137 | 0 | 137 | 0 | 0.00 |
| 02/11/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 124 | 0 | 124 | 0 | 0.00 |
| 02/11/2011 | R201 On 02-August-12 | | | Bond Future | 6.31 | 106.4373 | 6.3050 | 106.4373 | 0.00 |
| 02/11/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3047 | 3 | 3047 | 3 | 0.00 |
| 02/11/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2962 | 3 | 2962 | 3 | 0.00 |
| 02/11/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3132 | 3 | 3132 | 3 | 0.00 |
| 02/11/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 383 | 0 | 383 | 0 | 0.00 |
| 02/11/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 430 | 0 | 430 | 0 | 0.00 |
| 02/11/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 406 | 0 | 406 | 0 | 0.00 |
| 02/11/2011 | R201 On 01-November-12 | | | Bond Future | 6.33 | 107.8910 | 6.3300 | 107.8910 | 0.00 |
| 02/11/2011 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1392 | 1 | 1392 | 1 | 0.00 |
| 02/11/2011 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1327 | 1 | 1327 | 1 | 0.00 |
| 02/11/2011 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1458 | 1 | 1458 | 1 | 0.00 |
| 02/11/2011 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 1015 | 1 | 1015 | 1 | 0.00 |
| 02/11/2011 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 1085 | 1 | 1085 | 1 | 0.00 |
| 02/11/2011 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 1050 | 1 | 1050 | 1 | 0.00 |
| 02/11/2011 | R202 On 03-November-11 | | | Bond Future | 175.94 | 176.2312 | 175.9409 | 176.2312 | 400.00 |
| 02/11/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 175441 | 176 | 175441 | 176 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/11/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 175391 | 176 | 175391 | 176 | 0.00 |
| 02/11/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 175491 | 176 | 175491 | 176 | 0.00 |
| 02/11/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R202 On 02-February-12 | | | Bond Future | 175.83 | 176.0733 | 175.8317 | 176.0733 | 34,606.00 |
| 02/11/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 1118 | 1 | 1118 | 1 | 0.00 |
| 02/11/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 1218 | 1 | 1218 | 1 | 0.00 |
| 02/11/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 1168 | 1 | 1168 | 1 | 0.00 |
| 02/11/2011 | R203 On 03-November-11 | | | Bond Future | 7.36 | 105.1197 | 7.3610 | 105.1197 | 901.00 |
| 02/11/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 5302 | 5 | 5302 | 5 | 0.00 |
| 02/11/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 5527 | 5 | 5527 | 5 | 0.00 |
| 02/11/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 5077 | 5 | 5077 | 5 | 0.00 |
| 02/11/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R203 On 02-February-12 | | | Bond Future | 7.44 | 106.6261 | 7.4430 | 106.6261 | 2,511.00 |
| 02/11/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 6057 | 6 | 6057 | 6 | 0.00 |
| 02/11/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 6249 | 6 | 6249 | 6 | 0.00 |
| 02/11/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 5867 | 6 | 5867 | 6 | 0.00 |
| 02/11/2011 | R203 On 02-February-12 | 6.95 | Call | Bond Future | 637 | 1 | 637 | 1 | 2,640.00 |
| 02/11/2011 | R203 On 02-February-12 | 7.95 | Call | Bond Future | 3134 | 3 | 3134 | 3 | 0.00 |
| 02/11/2011 | R203 On 02-February-12 | 7.20 | Call | Bond Future | 1073 | 1 | 1073 | 1 | 880.00 |
| 02/11/2011 | R203 On 02-February-12 | 7.35 | Call | Bond Future | 1401 | 1 | 1401 | 1 | 0.00 |
| 02/11/2011 | R203 On 02-February-12 | 7.35 | Put | Bond Future | 1831 | 2 | 1831 | 2 | 880.00 |
| 02/11/2011 | R203 On 02-February-12 | 7.95 | Put | Bond Future | 826 | 1 | 826 | 1 | 2,640.00 |
| 02/11/2011 | R203 On 02-February-12 | 7.20 | Put | Bond Future | 2202 | 2 | 2202 | 2 | 0.00 |
| 02/11/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 260 | 0 | 260 | 0 | 0.00 |
| 02/11/2011 | R203 On 02-February-12 | 6.95 | Put | Bond Future | 2943 | 3 | 2943 | 3 | 0.00 |
| 02/11/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 213 | 0 | 213 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/11/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 235 | 0 | 235 | 0 | 0.00 |
| 02/11/2011 | R203 On 03-May-12 | | | Bond Future | 7.53 | 104.0721 | 7.5290 | 104.0721 | 0.00 |
| 02/11/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 6005 | 6 | 6005 | 6 | 0.00 |
| 02/11/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 6168 | 6 | 6168 | 6 | 0.00 |
| 02/11/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 5844 | 6 | 5844 | 6 | 0.00 |
| 02/11/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 819 | 1 | 819 | 1 | 0.00 |
| 02/11/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 728 | 1 | 728 | 1 | 0.00 |
| 02/11/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 772 | 1 | 772 | 1 | 0.00 |
| 02/11/2011 | R203 On 02-August-12 | | | Bond Future | 7.64 | 105.6758 | 7.6350 | 105.6758 | 0.00 |
| 02/11/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 5358 | 5 | 5358 | 5 | 0.00 |
| 02/11/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 5205 | 5 | 5205 | 5 | 0.00 |
| 02/11/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 5491 | 5 | 5491 | 5 | 0.00 |
| 02/11/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1708 | 2 | 1708 | 2 | 0.00 |
| 02/11/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1827 | 2 | 1827 | 2 | 0.00 |
| 02/11/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1777 | 2 | 1777 | 2 | 0.00 |
| 02/11/2011 | R203 On 01-November-12 | | | Bond Future | 7.73 | 102.9595 | 7.7320 | 102.9595 | 901.00 |
| 02/11/2011 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 3037 | 3 | 3037 | 3 | 0.00 |
| 02/11/2011 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 3162 | 3 | 3162 | 3 | 0.00 |
| 02/11/2011 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 2915 | 3 | 2915 | 3 | 0.00 |
| 02/11/2011 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 3044 | 3 | 3044 | 3 | 0.00 |
| 02/11/2011 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 2888 | 3 | 2888 | 3 | 0.00 |
| 02/11/2011 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 2964 | 3 | 2964 | 3 | 0.00 |
| 02/11/2011 | R204 On 03-November-11 | | | Bond Future | 7.64 | 104.6725 | 7.6410 | 104.6725 | 694.00 |
| 02/11/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 5857 | 6 | 5857 | 6 | 0.00 |
| 02/11/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 5602 | 5 | 5602 | 5 | 0.00 |
| 02/11/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 6111 | 6 | 6111 | 6 | 0.00 |
| 02/11/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R204 On 02-February-12 | | | Bond Future | 7.72 | 102.1459 | 7.7220 | 102.1459 | 3,192.00 |
| 02/11/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 6814 | 7 | 6814 | 7 | 0.00 |
| 02/11/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 7029 | 7 | 7029 | 7 | 0.00 |
| 02/11/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 6601 | 6 | 6601 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/11/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 341 | 0 | 341 | 0 | 0.00 |
| 02/11/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 280 | 0 | 280 | 0 | 0.00 |
| 02/11/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 309 | 0 | 309 | 0 | 0.00 |
| 02/11/2011 | R204 On 03-May-12 | | | Bond Future | 7.81 | 103.6799 | 7.8080 | 103.6799 | 0.00 |
| 02/11/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 5893 | 6 | 5893 | 6 | 0.00 |
| 02/11/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 5706 | 5 | 5706 | 5 | 0.00 |
| 02/11/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 6068 | 6 | 6068 | 6 | 0.00 |
| 02/11/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1138 | 1 | 1138 | 1 | 0.00 |
| 02/11/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1259 | 1 | 1259 | 1 | 0.00 |
| 02/11/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1204 | 1 | 1204 | 1 | 0.00 |
| 02/11/2011 | R204 On 02-August-12 | | | Bond Future | 7.91 | 101.2488 | 7.9130 | 101.2488 | 0.00 |
| 02/11/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 5270 | 5 | 5270 | 5 | 0.00 |
| 02/11/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 5440 | 5 | 5440 | 5 | 0.00 |
| 02/11/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 5102 | 5 | 5102 | 5 | 0.00 |
| 02/11/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2490 | 3 | 2490 | 3 | 0.00 |
| 02/11/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 2351 | 2 | 2351 | 2 | 0.00 |
| 02/11/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2419 | 2 | 2419 | 2 | 0.00 |
| 02/11/2011 | R204 On 01-November-12 | | | Bond Future | 8.01 | 102.6307 | 8.0060 | 102.6307 | 0.00 |
| 02/11/2011 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3793 | 4 | 3793 | 4 | 0.00 |
| 02/11/2011 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3652 | 3 | 3652 | 3 | 0.00 |
| 02/11/2011 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3937 | 4 | 3937 | 4 | 0.00 |
| 02/11/2011 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 3728 | 4 | 3728 | 4 | 0.00 |
| 02/11/2011 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 3919 | 4 | 3919 | 4 | 0.00 |
| 02/11/2011 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 3822 | 4 | 3822 | 4 | 0.00 |
| 02/11/2011 | R206 On 03-November-11 | | | Bond Future | 5.92 | 105.4525 | 5.9200 | 105.4525 | 12,577.00 |
| 02/11/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 3692 | 4 | 3692 | 4 | 0.00 |
| 02/11/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 3790 | 4 | 3790 | 4 | 0.00 |
| 02/11/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 3593 | 4 | 3593 | 4 | 0.00 |
| 02/11/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R206 On 02-February-12 | | | Bond Future | 5.92 | 103.2000 | 5.9160 | 103.2000 | 0.00 |
| 02/11/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3742 | 4 | 3742 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/11/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3655 | 4 | 3655 | 4 | 0.00 |
| 02/11/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3830 | 4 | 3830 | 4 | 0.00 |
| 02/11/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 02/11/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R206 On 03-May-12 | | | Bond Future | 5.92 | 104.7537 | 5.9170 | 104.7537 | 0.00 |
| 02/11/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2549 | 2 | 2549 | 2 | 0.00 |
| 02/11/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2622 | 3 | 2622 | 3 | 0.00 |
| 02/11/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2475 | 2 | 2475 | 2 | 0.00 |
| 02/11/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 43 | 0 | 43 | 0 | 0.00 |
| 02/11/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 34 | 0 | 34 | 0 | 0.00 |
| 02/11/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 39 | 0 | 39 | 0 | 0.00 |
| 02/11/2011 | R206 On 02-August-12 | | | Bond Future | 5.96 | 102.6043 | 5.9550 | 102.6043 | 0.00 |
| 02/11/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1924 | 2 | 1924 | 2 | 0.00 |
| 02/11/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1868 | 2 | 1868 | 2 | 0.00 |
| 02/11/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1980 | 2 | 1980 | 2 | 0.00 |
| 02/11/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 148 | 0 | 148 | 0 | 0.00 |
| 02/11/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 171 | 0 | 171 | 0 | 0.00 |
| 02/11/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 160 | 0 | 160 | 0 | 0.00 |
| 02/11/2011 | R206 On 01-November-12 | | | Bond Future | 5.91 | 104.0032 | 5.9130 | 104.0032 | 0.00 |
| 02/11/2011 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 653 | 1 | 653 | 1 | 0.00 |
| 02/11/2011 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 690 | 1 | 690 | 1 | 0.00 |
| 02/11/2011 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 617 | 1 | 617 | 1 | 0.00 |
| 02/11/2011 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 574 | 1 | 574 | 1 | 0.00 |
| 02/11/2011 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 533 | 1 | 533 | 1 | 0.00 |
| 02/11/2011 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 553 | 1 | 553 | 1 | 0.00 |
| 02/11/2011 | R207 On 03-November-11 | | | Bond Future | 7.87 | 98.3238 | 7.8710 | 98.3238 | 7,994.00 |
| 02/11/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 4944 | 5 | 4944 | 5 | 0.00 |
| 02/11/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 5216 | 5 | 5216 | 5 | 0.00 |
| 02/11/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 4672 | 4 | 4672 | 4 | 0.00 |
| 02/11/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 277 | 0 | 277 | 0 | 2,000.00 |
| 02/11/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 1605 | 1 | 1605 | 1 | 0.00 |
| 02/11/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 2735 | 2 | 2735 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/11/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 900.00 |
| 02/11/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 12 | 0 | 12 | 0 | 300.00 |
| 02/11/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 495 | 0 | 495 | 0 | 0.00 |
| 02/11/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 3015 | 3 | 3015 | 3 | 0.00 |
| 02/11/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 900.00 |
| 02/11/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 37 | 0 | 37 | 0 | 300.00 |
| 02/11/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 719 | 1 | 719 | 1 | 0.00 |
| 02/11/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 2,000.00 |
| 02/11/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 3393 | 4 | 3393 | 4 | 0.00 |
| 02/11/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 2,000.00 |
| 02/11/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 109 | 0 | 109 | 0 | 0.00 |
| 02/11/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R207 On 02-February-12 | | | Bond Future | 7.95 | 96.0999 | 7.9520 | 96.0999 | 10,018.00 |
| 02/11/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 6159 | 6 | 6159 | 6 | 0.00 |
| 02/11/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 6379 | 6 | 6379 | 6 | 0.00 |
| 02/11/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 5931 | 6 | 5931 | 6 | 0.00 |
| 02/11/2011 | R207 On 02-February-12 | 7.35 | Call | Bond Future | 593 | 1 | 593 | 1 | 1,920.00 |
| 02/11/2011 | R207 On 02-February-12 | 8.50 | Call | Bond Future | 3975 | 4 | 3975 | 4 | 0.00 |
| 02/11/2011 | R207 On 02-February-12 | 7.65 | Call | Bond Future | 1166 | 1 | 1166 | 1 | 640.00 |
| 02/11/2011 | R207 On 02-February-12 | 7.85 | Call | Bond Future | 1681 | 2 | 1681 | 2 | 0.00 |
| 02/11/2011 | R207 On 02-February-12 | 7.85 | Put | Bond Future | 2260 | 2 | 2260 | 2 | 640.00 |
| 02/11/2011 | R207 On 02-February-12 | 8.50 | Put | Bond Future | 938 | 1 | 938 | 1 | 1,920.00 |
| 02/11/2011 | R207 On 02-February-12 | 7.65 | Put | Bond Future | 2893 | 3 | 2893 | 3 | 0.00 |
| 02/11/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 490 | 1 | 490 | 1 | 0.00 |
| 02/11/2011 | R207 On 02-February-12 | 7.35 | Put | Bond Future | 4074 | 4 | 4074 | 4 | 0.00 |
| 02/11/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 414 | 0 | 414 | 0 | 0.00 |
| 02/11/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 456 | 1 | 456 | 1 | 0.00 |
| 02/11/2011 | R207 On 03-May-12 | | | Bond Future | 8.04 | 97.5473 | 8.0390 | 97.5473 | 0.00 |
| 02/11/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 5375 | 5 | 5375 | 5 | 0.00 |
| 02/11/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 5184 | 5 | 5184 | 5 | 0.00 |
| 02/11/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 5567 | 5 | 5567 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/11/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1497 | 2 | 1497 | 2 | 0.00 |
| 02/11/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1636 | 2 | 1636 | 2 | 0.00 |
| 02/11/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1566 | 2 | 1566 | 2 | 0.00 |
| 02/11/2011 | R207 On 02-August-12 | | | Bond Future | 8.14 | 95.4080 | 8.1430 | 95.4080 | 0.00 |
| 02/11/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 5644 | 6 | 5644 | 6 | 0.00 |
| 02/11/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 5826 | 6 | 5826 | 6 | 0.00 |
| 02/11/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 5464 | 5 | 5464 | 5 | 0.00 |
| 02/11/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2553 | 3 | 2553 | 3 | 0.00 |
| 02/11/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2404 | 2 | 2404 | 2 | 0.00 |
| 02/11/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2477 | 3 | 2477 | 3 | 0.00 |
| 02/11/2011 | R207 On 01-November-12 | | | Bond Future | 8.23 | 96.7099 | 8.2320 | 96.7099 | 0.00 |
| 02/11/2011 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 4105 | 4 | 4105 | 4 | 0.00 |
| 02/11/2011 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3953 | 4 | 3953 | 4 | 0.00 |
| 02/11/2011 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 4261 | 4 | 4261 | 4 | 0.00 |
| 02/11/2011 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 3910 | 4 | 3910 | 4 | 0.00 |
| 02/11/2011 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 4119 | 4 | 4119 | 4 | 0.00 |
| 02/11/2011 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 4012 | 4 | 4012 | 4 | 0.00 |
| 02/11/2011 | R208 On 03-November-11 | | | Bond Future | 7.93 | 92.6977 | 7.9310 | 92.6977 | 1,861.00 |
| 02/11/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 4914 | 5 | 4914 | 5 | 0.00 |
| 02/11/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 5203 | 5 | 5203 | 5 | 0.00 |
| 02/11/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 4624 | 4 | 4624 | 4 | 0.00 |
| 02/11/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 256 | 0 | 256 | 0 | 1,995.00 |
| 02/11/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 1652 | 1 | 1652 | 1 | 665.00 |
| 02/11/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 2856 | 3 | 2856 | 3 | 0.00 |
| 02/11/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 5778 | 5 | 5778 | 5 | 0.00 |
| 02/11/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,995.00 |
| 02/11/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 665.00 |
| 02/11/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 138 | 0 | 138 | 0 | 0.00 |
| 02/11/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R208 On 02-February-12 | | | Bond Future | 8.01 | 94.0213 | 8.0050 | 94.0213 | 8,360.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/11/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 6270 | 6 | 6270 | 6 | 0.00 |
| 02/11/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 6504 | 6 | 6504 | 6 | 0.00 |
| 02/11/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 6028 | 6 | 6028 | 6 | 0.00 |
| 02/11/2011 | R208 On 02-February-12 | 7.45 | Call | Bond Future | 655 | 1 | 655 | 1 | 2,880.00 |
| 02/11/2011 | R208 On 02-February-12 | 8.55 | Call | Bond Future | 4172 | 4 | 4172 | 4 | 0.00 |
| 02/11/2011 | R208 On 02-February-12 | 7.70 | Call | Bond Future | 1170 | 1 | 1170 | 1 | 960.00 |
| 02/11/2011 | R208 On 02-February-12 | 7.90 | Call | Bond Future | 1714 | 2 | 1714 | 2 | 0.00 |
| 02/11/2011 | R208 On 02-February-12 | 7.90 | Put | Bond Future | 2354 | 3 | 2354 | 3 | 960.00 |
| 02/11/2011 | R208 On 02-February-12 | 8.55 | Put | Bond Future | 938 | 1 | 938 | 1 | 2,880.00 |
| 02/11/2011 | R208 On 02-February-12 | 7.70 | Put | Bond Future | 3045 | 3 | 3045 | 3 | 0.00 |
| 02/11/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 512 | 1 | 512 | 1 | 0.00 |
| 02/11/2011 | R208 On 02-February-12 | 7.45 | Put | Bond Future | 4103 | 4 | 4103 | 4 | 0.00 |
| 02/11/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 430 | 0 | 430 | 0 | 0.00 |
| 02/11/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 474 | 1 | 474 | 1 | 0.00 |
| 02/11/2011 | R208 On 03-May-12 | | | Bond Future | 8.08 | 92.0461 | 8.0840 | 92.0461 | 0.00 |
| 02/11/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 6580 | 6 | 6580 | 6 | 0.00 |
| 02/11/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 6779 | 7 | 6779 | 7 | 0.00 |
| 02/11/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 6366 | 6 | 6366 | 6 | 0.00 |
| 02/11/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1412 | 1 | 1412 | 1 | 0.00 |
| 02/11/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1276 | 1 | 1276 | 1 | 0.00 |
| 02/11/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1351 | 1 | 1351 | 1 | 0.00 |
| 02/11/2011 | R208 On 02-August-12 | | | Bond Future | 8.18 | 93.4615 | 8.1760 | 93.4615 | 0.00 |
| 02/11/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 5850 | 6 | 5850 | 6 | 0.00 |
| 02/11/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5658 | 6 | 5658 | 6 | 0.00 |
| 02/11/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 6044 | 6 | 6044 | 6 | 0.00 |
| 02/11/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2529 | 3 | 2529 | 3 | 0.00 |
| 02/11/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2694 | 3 | 2694 | 3 | 0.00 |
| 02/11/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2610 | 3 | 2610 | 3 | 0.00 |
| 02/11/2011 | R208 On 01-November-12 | | | Bond Future | 8.26 | 91.3433 | 8.2590 | 91.3433 | 0.00 |
| 02/11/2011 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 4175 | 4 | 4175 | 4 | 0.00 |
| 02/11/2011 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 4342 | 4 | 4342 | 4 | 0.00 |
| 02/11/2011 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 4013 | 4 | 4013 | 4 | 0.00 |
| 02/11/2011 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 4346 | 5 | 4346 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/11/2011 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 4112 | 4 | 4112 | 4 | 0.00 |
| 02/11/2011 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 4226 | 4 | 4226 | 4 | 0.00 |
| 02/11/2011 | R209 On 03-November-11 | | | Bond Future | 8.83 | 74.5322 | 8.8310 | 74.5322 | 1,624.00 |
| 02/11/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 58 | 0 | 58 | 0 | 0.00 |
| 02/11/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 02/11/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 159 | 0 | 159 | 0 | 0.00 |
| 02/11/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 404 | 1 | 404 | 1 | 0.00 |
| 02/11/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 1059 | 2 | 1059 | 2 | 0.00 |
| 02/11/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 700 | 1 | 700 | 1 | 0.00 |
| 02/11/2011 | R209 On 02-February-12 | | | Bond Future | 8.90 | 75.5964 | 8.8990 | 75.5964 | 2,587.00 |
| 02/11/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3436 | 3 | 3436 | 3 | 0.00 |
| 02/11/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3637 | 3 | 3637 | 3 | 0.00 |
| 02/11/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3240 | 3 | 3240 | 3 | 0.00 |
| 02/11/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2845 | 3 | 2845 | 3 | 0.00 |
| 02/11/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2478 | 3 | 2478 | 3 | 0.00 |
| 02/11/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2658 | 3 | 2658 | 3 | 0.00 |
| 02/11/2011 | R209 On 03-May-12 | | | Bond Future | 8.97 | 73.5970 | 8.9690 | 73.5970 | 0.00 |
| 02/11/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 4293 | 4 | 4293 | 4 | 0.00 |
| 02/11/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 4111 | 4 | 4111 | 4 | 0.00 |
| 02/11/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4478 | 4 | 4478 | 4 | 0.00 |
| 02/11/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3861 | 4 | 3861 | 4 | 0.00 |
| 02/11/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 4257 | 4 | 4257 | 4 | 0.00 |
| 02/11/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 4056 | 4 | 4056 | 4 | 0.00 |
| 02/11/2011 | R209 On 02-August-12 | | | Bond Future | 9.05 | 74.7255 | 9.0460 | 74.7255 | 0.00 |
| 02/11/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5926 | 6 | 5926 | 6 | 0.00 |
| 02/11/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 6115 | 6 | 6115 | 6 | 0.00 |
| 02/11/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5740 | 6 | 5740 | 6 | 0.00 |
| 02/11/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 4591 | 5 | 4591 | 5 | 0.00 |
| 02/11/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 4235 | 4 | 4235 | 4 | 0.00 |
| 02/11/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 4410 | 5 | 4410 | 5 | 0.00 |
| 02/11/2011 | R209 On 01-November-12 | | | Bond Future | 9.12 | 72.6073 | 9.1170 | 72.6073 | 0.00 |
| 02/11/2011 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 5426 | 5 | 5426 | 5 | 0.00 |
| 02/11/2011 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 5262 | 5 | 5262 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/11/2011 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 5594 | 5 | 5594 | 5 | 0.00 |
| 02/11/2011 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 6097 | 6 | 6097 | 6 | 0.00 |
| 02/11/2011 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 6525 | 7 | 6525 | 7 | 0.00 |
| 02/11/2011 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 6307 | 7 | 6307 | 7 | 0.00 |
| 02/11/2011 | R210 On 03-November-11 | | | Bond Future | 131.31 | 131.1489 | 131.3119 | 131.1489 | 0.00 |
| 02/11/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 312 | 0 | 312 | 0 | 0.00 |
| 02/11/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 362 | 0 | 362 | 0 | 0.00 |
| 02/11/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 262 | 0 | 262 | 0 | 0.00 |
| 02/11/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R210 On 02-February-12 | | | Bond Future | 133.23 | 133.0293 | 133.2344 | 133.0293 | 750.00 |
| 02/11/2011 | R210 On 02-February-12 | 131.00 | Call | Bond Future | 2234 | 2 | 2234 | 2 | 0.00 |
| 02/11/2011 | R210 On 02-February-12 | 131.05 | Call | Bond Future | 2184 | 2 | 2184 | 2 | 0.00 |
| 02/11/2011 | R210 On 02-February-12 | 130.95 | Call | Bond Future | 2284 | 2 | 2284 | 2 | 0.00 |
| 02/11/2011 | R210 On 02-February-12 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R210 On 02-February-12 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R210 On 02-February-12 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R211 On 03-November-11 | | | Bond Future | 114.29 | 114.2581 | 114.2917 | 114.2581 | 49.00 |
| 02/11/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 113042 | 113 | 113042 | 113 | 0.00 |
| 02/11/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 112992 | 113 | 112992 | 113 | 0.00 |
| 02/11/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 113092 | 113 | 113092 | 113 | 0.00 |
| 02/11/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R211 On 02-February-12 | | | Bond Future | 114.63 | 114.5581 | 114.6268 | 114.5581 | 480.00 |
| 02/11/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 4127 | 4 | 4127 | 4 | 0.00 |
| 02/11/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 4077 | 4 | 4077 | 4 | 0.00 |
| 02/11/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 4177 | 4 | 4177 | 4 | 0.00 |
| 02/11/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R212 On 03-November-11 | | | Bond Future | 110.23 | 109.7576 | 110.2327 | 109.7576 | 762.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/11/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 107733 | 107 | 107733 | 107 | 0.00 |
| 02/11/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 107683 | 107 | 107683 | 107 | 0.00 |
| 02/11/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 107783 | 107 | 107783 | 107 | 0.00 |
| 02/11/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R212 On 02-February-12 | | | Bond Future | 110.38 | 109.8624 | 110.3778 | 109.8624 | 2,677.00 |
| 02/11/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 1878 | 1 | 1878 | 1 | 0.00 |
| 02/11/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 1928 | 1 | 1928 | 1 | 0.00 |
| 02/11/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 1828 | 1 | 1828 | 1 | 0.00 |
| 02/11/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R213 On 03-November-11 | | | Bond Future | 8.81 | 84.1955 | 8.8110 | 84.1955 | 0.00 |
| 02/11/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 899 | 1 | 899 | 1 | 0.00 |
| 02/11/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 88 | 1 | 88 | 1 | 0.00 |
| 02/11/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 492 | 1 | 492 | 1 | 0.00 |
| 02/11/2011 | R213 On 02-February-12 | | | Bond Future | 8.89 | 85.3976 | 8.8880 | 85.3976 | 0.00 |
| 02/11/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 3728 | 3 | 3728 | 3 | 0.00 |
| 02/11/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 3512 | 3 | 3512 | 3 | 0.00 |
| 02/11/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 3950 | 4 | 3950 | 4 | 0.00 |
| 02/11/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 2683 | 3 | 2683 | 3 | 0.00 |
| 02/11/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 3024 | 3 | 3024 | 3 | 0.00 |
| 02/11/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 2849 | 3 | 2849 | 3 | 0.00 |
| 02/11/2011 | R213 On 03-May-12 | | | Bond Future | 8.96 | 83.1482 | 8.9630 | 83.1482 | 0.00 |
| 02/11/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 5620 | 5 | 5620 | 5 | 0.00 |
| 02/11/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 5847 | 6 | 5847 | 6 | 0.00 |
| 02/11/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 5395 | 5 | 5395 | 5 | 0.00 |
| 02/11/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 3577 | 4 | 3577 | 4 | 0.00 |
| 02/11/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 3281 | 3 | 3281 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/11/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 3427 | 4 | 3427 | 4 | 0.00 |
| 02/11/2011 | R213 On 02-August-12 | | | Bond Future | 9.05 | 84.4286 | 9.0460 | 84.4286 | 0.00 |
| 02/11/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 6097 | 6 | 6097 | 6 | 0.00 |
| 02/11/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 6313 | 6 | 6313 | 6 | 0.00 |
| 02/11/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 5883 | 6 | 5883 | 6 | 0.00 |
| 02/11/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 4713 | 5 | 4713 | 5 | 0.00 |
| 02/11/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 4397 | 5 | 4397 | 5 | 0.00 |
| 02/11/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 4553 | 5 | 4553 | 5 | 0.00 |
| 02/11/2011 | R213 On 01-November-12 | | | Bond Future | 9.13 | 82.0437 | 9.1250 | 82.0437 | 0.00 |
| 02/11/2011 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 5557 | 5 | 5557 | 5 | 0.00 |
| 02/11/2011 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 5755 | 6 | 5755 | 6 | 0.00 |
| 02/11/2011 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 5357 | 5 | 5357 | 5 | 0.00 |
| 02/11/2011 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 6697 | 7 | 6697 | 7 | 0.00 |
| 02/11/2011 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 6325 | 7 | 6325 | 7 | 0.00 |
| 02/11/2011 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 6511 | 7 | 6511 | 7 | 0.00 |
| 02/11/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |
| 02/11/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 27590 | 28 | 0.00 |
| 02/11/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 28834 | 29 | 0.00 |
| 02/11/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26333 | 26 | 0.00 |
| 02/11/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 02/11/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 02/11/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 02/11/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 02/11/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 02/11/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 02/11/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 02/11/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/11/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 02/11/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 03/11/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2011 | AL7T On 03-November-11 | | | Index Future | 406.02 | 406.0970 | 406.0220 | 406.0970 | 0.00 |
| 03/11/2011 | AL7T On 02-February-12 | | | Index Future | 412.88 | 412.0430 | 412.8830 | 412.0430 | 16.00 |
| 03/11/2011 | AL7T On 03-May-12 | | | Index Future | 418.85 | 418.0870 | 418.8540 | 418.0870 | 0.00 |
| 03/11/2011 | ALBI On 03-November-11 | | | Index Future | 370.22 | 370.3870 | 370.2160 | 370.3870 | 0.00 |
| 03/11/2011 | ALBI On 02-February-12 | | | Index Future | 376.37 | 375.8090 | 376.3670 | 375.8090 | 1,044.00 |
| 03/11/2011 | ALBI On 03-May-12 | | | Index Future | 381.81 | 381.3220 | 381.8100 | 381.3220 | 0.00 |
| 03/11/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 03/11/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.07 | 0.0874 | 0.0723 | 0.0874 | 12,659.00 |
| 03/11/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.08 | 0.0923 | 0.0766 | 0.0923 | 18,519.00 |
| 03/11/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.20 | 0.1913 | 0.2019 | 0.1913 | 12,423.00 |
| 03/11/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.36 | 0.3898 | 0.3552 | 0.3898 | 100,000.00 |
| 03/11/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.17 | 0.1412 | 0.1683 | 0.1412 | 100,000.00 |
| 03/11/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.23 | 0.2183 | 0.2283 | 0.2183 | 12,346.00 |
| 03/11/2011 | CAAR On 19-December-11 | | | Can-Do Future | 0.08 | 0.0918 | 0.0766 | 0.0918 | 18,750.00 |
| 03/11/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 03/11/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 03/11/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2011 | GOVI On 03-November-11 | | | GOVI | 371.58 | 371.7380 | 371.5780 | 371.7380 | 0.00 |
| 03/11/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 145780 | 15 | 145780 | 15 | 0.00 |
| 03/11/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 145680 | 15 | 145680 | 15 | 0.00 |
| 03/11/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 145880 | 15 | 145880 | 15 | 0.00 |
| 03/11/2011 | GOVI On 03-November-11 | 356.99 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | GOVI On 02-February-12 | | | GOVI | 377.77 | 377.1800 | 377.7740 | 377.1800 | 152.00 |
| 03/11/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 87740 | 8 | 87740 | 8 | 0.00 |
| 03/11/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 87640 | 8 | 87640 | 8 | 0.00 |
| 03/11/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 87840 | 8 | 87840 | 8 | 0.00 |
| 03/11/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | GOVI On 03-May-12 | | | GOVI | 383.24 | 382.7130 | 383.2380 | 382.7130 | 0.00 |
| 03/11/2011 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 12380 | 1 | 12380 | 1 | 0.00 |
| 03/11/2011 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 12280 | 1 | 12280 | 1 | 0.00 |
| 03/11/2011 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 12480 | 1 | 12480 | 1 | 0.00 |
| 03/11/2011 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 03/11/2011 | IGOV On 03-November-11 | | | Index Future | 160.28 | 160.2840 | 160.2760 | 160.2840 | 0.00 |
| 03/11/2011 | IGOV On 02-February-12 | | | Index Future | 162.52 | 162.6310 | 162.5200 | 162.6310 | 103.00 |
| 03/11/2011 | IGOV On 03-May-12 | | | Index Future | 164.87 | 165.0160 | 164.8700 | 165.0160 | 0.00 |
| 03/11/2011 | ILBI On 02-February-12 | | | Index Future | 440.32 | 438.6870 | 440.3170 | 438.6870 | 88.00 |
| 03/11/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 03/11/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 03/11/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 03/11/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 03/11/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 03/11/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 03/11/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.51 | 94.5100 | 5.5100 | 94.5100 | 1,700.00 |
| 03/11/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.40 | 94.5400 | 5.4000 | 94.5400 | 5,541.00 |
| 03/11/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.34 | 94.5900 | 5.3400 | 94.5900 | 200.00 |
| 03/11/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.27 | 94.6500 | 5.2700 | 94.6500 | 0.00 |
| 03/11/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.23 | 94.6900 | 5.2300 | 94.6900 | 1,340.00 |
| 03/11/2011 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.20 | 94.7200 | 5.2000 | 94.7200 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.20 | 94.7100 | 5.2000 | 94.7100 | 2,890.00 |
| 03/11/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.29 | 94.6400 | 5.2900 | 94.6400 | 44,760.00 |
| 03/11/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.44 | 94.4900 | 5.4400 | 94.4900 | 990.00 |
| 03/11/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.65 | 94.2900 | 5.6500 | 94.2900 | 790.00 |
| 03/11/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 5.90 | 94.0600 | 5.9000 | 94.0600 | 1,250.00 |
| 03/11/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.15 | 93.8000 | 6.1500 | 93.8000 | 0.00 |
| 03/11/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 03/11/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/11/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/11/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | JN02 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 03/11/2011 | JN02 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | JN02 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | JN02 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/11/2011 | JN02 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | JN02 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/11/2011 | JN02 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 03/11/2011 | JN05 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/11/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/11/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | JN05 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 03/11/2011 | JN05 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | JN05 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/11/2011 | JN05 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | JN05 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/11/2011 | JN05 On 02-February-12 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2011 | JN05 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 03/11/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/11/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/11/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | JN10 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 03/11/2011 | JN10 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | JN10 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | JN10 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/11/2011 | JN10 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | JN10 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/11/2011 | JN10 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | OTH1 On 03-November-11 | | | Index Future | 362.59 | 362.8220 | 362.5900 | 362.8220 | 0.00 |
| 03/11/2011 | OTH1 On 02-February-12 | | | Index Future | 368.50 | 368.1340 | 368.5030 | 368.1340 | 0.00 |
| 03/11/2011 | R157 On 03-November-11 | | | Bond Future | 6.60 | 125.1482 | 6.6000 | 125.1482 | 0.00 |
| 03/11/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 6113 | 6 | 6113 | 6 | 0.00 |
| 03/11/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 6292 | 6 | 6292 | 6 | 0.00 |
| 03/11/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 5933 | 6 | 5933 | 6 | 0.00 |
| 03/11/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 1518 | 2 | 1518 | 2 | 0.00 |
| 03/11/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 1894 | 2 | 1894 | 2 | 0.00 |
| 03/11/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 3567 | 4 | 3567 | 4 | 0.00 |
| 03/11/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 191 | 0 | 191 | 0 | 0.00 |
| 03/11/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R157 On 02-February-12 | | | Bond Future | 6.59 | 126.9826 | 6.5920 | 126.9826 | 15,280.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 6609 | 6 | 6609 | 6 | 0.00 |
| 03/11/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 6774 | 7 | 6774 | 7 | 0.00 |
| 03/11/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 6444 | 6 | 6444 | 6 | 0.00 |
| 03/11/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 891 | 1 | 891 | 1 | 0.00 |
| 03/11/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 188 | 0 | 188 | 0 | 130.00 |
| 03/11/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 2059 | 2 | 2059 | 2 | 0.00 |
| 03/11/2011 | R157 On 02-February-12 | 6.25 | Call | Bond Future | 427 | 0 | 427 | 0 | 3,960.00 |
| 03/11/2011 | R157 On 02-February-12 | 6.45 | Call | Bond Future | 715 | 1 | 715 | 1 | 1,320.00 |
| 03/11/2011 | R157 On 02-February-12 | 6.65 | Call | Bond Future | 1089 | 1 | 1089 | 1 | 0.00 |
| 03/11/2011 | R157 On 02-February-12 | 7.20 | Call | Bond Future | 2478 | 2 | 2478 | 2 | 0.00 |
| 03/11/2011 | R157 On 02-February-12 | 7.20 | Put | Bond Future | 325 | 0 | 325 | 0 | 3,960.00 |
| 03/11/2011 | R157 On 02-February-12 | 6.65 | Put | Bond Future | 881 | 1 | 881 | 1 | 1,320.00 |
| 03/11/2011 | R157 On 02-February-12 | 6.45 | Put | Bond Future | 1225 | 1 | 1225 | 1 | 0.00 |
| 03/11/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 433 | 0 | 433 | 0 | 130.00 |
| 03/11/2011 | R157 On 02-February-12 | 6.25 | Put | Bond Future | 1660 | 2 | 1660 | 2 | 0.00 |
| 03/11/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 1042 | 1 | 1042 | 1 | 130.00 |
| 03/11/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 2332 | 3 | 2332 | 3 | 0.00 |
| 03/11/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 14 | 0 | 14 | 0 | 0.00 |
| 03/11/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 03/11/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 03/11/2011 | R157 On 03-May-12 | | | Bond Future | 6.66 | 122.0347 | 6.6580 | 122.0347 | 0.00 |
| 03/11/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 5366 | 5 | 5366 | 5 | 0.00 |
| 03/11/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 5226 | 5 | 5226 | 5 | 0.00 |
| 03/11/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 5506 | 5 | 5506 | 5 | 0.00 |
| 03/11/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 191 | 0 | 191 | 0 | 0.00 |
| 03/11/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 226 | 0 | 226 | 0 | 0.00 |
| 03/11/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 208 | 0 | 208 | 0 | 0.00 |
| 03/11/2011 | R157 On 02-August-12 | | | Bond Future | 6.73 | 123.7607 | 6.7310 | 123.7607 | 0.00 |
| 03/11/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4474 | 4 | 4474 | 4 | 0.00 |
| 03/11/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4589 | 4 | 4589 | 4 | 0.00 |
| 03/11/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 4361 | 4 | 4361 | 4 | 0.00 |
| 03/11/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 680 | 1 | 680 | 1 | 0.00 |
| 03/11/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 613 | 1 | 613 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 645 | 1 | 645 | 1 | 0.00 |
| 03/11/2011 | R157 On 01-November-12 | | | Bond Future | 6.82 | 118.8185 | 6.8190 | 118.8185 | 0.00 |
| 03/11/2011 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 2187 | 2 | 2187 | 2 | 0.00 |
| 03/11/2011 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 2095 | 2 | 2095 | 2 | 0.00 |
| 03/11/2011 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 2280 | 2 | 2280 | 2 | 0.00 |
| 03/11/2011 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 1629 | 2 | 1629 | 2 | 0.00 |
| 03/11/2011 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 1725 | 2 | 1725 | 2 | 0.00 |
| 03/11/2011 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 1676 | 2 | 1676 | 2 | 0.00 |
| 03/11/2011 | R186 On 03-November-11 | | | Bond Future | 8.38 | 122.1639 | 8.3750 | 122.1639 | 0.00 |
| 03/11/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 5772 | 6 | 5772 | 6 | 0.00 |
| 03/11/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 6216 | 6 | 6216 | 6 | 0.00 |
| 03/11/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 5325 | 5 | 5325 | 5 | 0.00 |
| 03/11/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 3513 | 4 | 3513 | 4 | 0.00 |
| 03/11/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 1659 | 2 | 1659 | 2 | 0.00 |
| 03/11/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 6657 | 7 | 6657 | 7 | 0.00 |
| 03/11/2011 | R186 On 03-November-11 | 8.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R186 On 03-November-11 | 7.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R186 On 03-November-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R186 On 03-November-11 | 8.00 | Put | Bond Future | 3672 | 4 | 3672 | 4 | 0.00 |
| 03/11/2011 | R186 On 03-November-11 | 8.20 | Put | Bond Future | 1693 | 2 | 1693 | 2 | 0.00 |
| 03/11/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R186 On 03-November-11 | 7.80 | Put | Bond Future | 5697 | 6 | 5697 | 6 | 0.00 |
| 03/11/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 240 | 0 | 240 | 0 | 0.00 |
| 03/11/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 2677 | 3 | 2677 | 3 | 0.00 |
| 03/11/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R186 On 02-February-12 | | | Bond Future | 8.43 | 118.6613 | 8.4280 | 118.6613 | 22,058.00 |
| 03/11/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 7006 | 7 | 7006 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 7331 | 7 | 7331 | 7 | 0.00 |
| 03/11/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 6684 | 7 | 6684 | 7 | 0.00 |
| 03/11/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 1113 | 1 | 1113 | 1 | 6,000.00 |
| 03/11/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 61 | 0 | 61 | 0 | 6,000.00 |
| 03/11/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 35066 | 35 | 35066 | 35 | 0.00 |
| 03/11/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 106840 | 107 | 106840 | 107 | 0.00 |
| 03/11/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 1859 | 2 | 1859 | 2 | 100.00 |
| 03/11/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 5995 | 6 | 5995 | 6 | 0.00 |
| 03/11/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 17537 | 18 | 17537 | 18 | 0.00 |
| 03/11/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1910 | 2 | 1910 | 2 | 0.00 |
| 03/11/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 7762 | 8 | 7762 | 8 | 0.00 |
| 03/11/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1674 | 2 | 1674 | 2 | 0.00 |
| 03/11/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1789 | 2 | 1789 | 2 | 100.00 |
| 03/11/2011 | R186 On 03-May-12 | | | Bond Future | 8.51 | 120.4004 | 8.5080 | 120.4004 | 0.00 |
| 03/11/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 7530 | 8 | 7530 | 8 | 0.00 |
| 03/11/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 7827 | 8 | 7827 | 8 | 0.00 |
| 03/11/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 7236 | 7 | 7236 | 7 | 0.00 |
| 03/11/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 3250 | 3 | 3250 | 3 | 0.00 |
| 03/11/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 2967 | 3 | 2967 | 3 | 0.00 |
| 03/11/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3106 | 3 | 3106 | 3 | 0.00 |
| 03/11/2011 | R186 On 02-August-12 | | | Bond Future | 8.59 | 116.8150 | 8.5920 | 116.8150 | 0.00 |
| 03/11/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 6710 | 7 | 6710 | 7 | 0.00 |
| 03/11/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 6450 | 6 | 6450 | 6 | 0.00 |
| 03/11/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6975 | 7 | 6975 | 7 | 0.00 |
| 03/11/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 5111 | 5 | 5111 | 5 | 0.00 |
| 03/11/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 5477 | 6 | 5477 | 6 | 0.00 |
| 03/11/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 5290 | 5 | 5290 | 5 | 0.00 |
| 03/11/2011 | R186 On 01-November-12 | | | Bond Future | 8.68 | 118.5819 | 8.6780 | 118.5819 | 0.00 |
| 03/11/2011 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 7184 | 7 | 7184 | 7 | 0.00 |
| 03/11/2011 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 7439 | 7 | 7439 | 7 | 0.00 |
| 03/11/2011 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 6932 | 7 | 6932 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2011 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 6737 | 7 | 6737 | 7 | 0.00 |
| 03/11/2011 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 6362 | 6 | 6362 | 6 | 0.00 |
| 03/11/2011 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 6547 | 7 | 6547 | 7 | 0.00 |
| 03/11/2011 | R189 On 03-November-11 | | | Bond Future | 215.68 | 215.6967 | 215.6751 | 215.6967 | 0.00 |
| 03/11/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 3675 | 4 | 3675 | 4 | 0.00 |
| 03/11/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 3625 | 4 | 3625 | 4 | 0.00 |
| 03/11/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 3725 | 4 | 3725 | 4 | 0.00 |
| 03/11/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R189 On 02-February-12 | | | Bond Future | 218.83 | 218.8545 | 218.8296 | 218.8545 | 0.00 |
| 03/11/2011 | R189 On 02-February-12 | 218.00 | Call | Bond Future | 830 | 1 | 830 | 1 | 0.00 |
| 03/11/2011 | R189 On 02-February-12 | 217.95 | Call | Bond Future | 880 | 1 | 880 | 1 | 0.00 |
| 03/11/2011 | R189 On 02-February-12 | 218.05 | Call | Bond Future | 780 | 1 | 780 | 1 | 0.00 |
| 03/11/2011 | R189 On 02-February-12 | 218.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R189 On 02-February-12 | 217.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R189 On 02-February-12 | 218.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R197 On 03-November-11 | | | Bond Future | 242.77 | 242.7810 | 242.7721 | 242.7810 | 0.00 |
| 03/11/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 4272 | 4 | 4272 | 4 | 0.00 |
| 03/11/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 4322 | 4 | 4322 | 4 | 0.00 |
| 03/11/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 4222 | 4 | 4222 | 4 | 0.00 |
| 03/11/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R197 On 02-February-12 | | | Bond Future | 241.10 | 241.2802 | 241.1040 | 241.2802 | 418.00 |
| 03/11/2011 | R197 On 02-February-12 | 237.00 | Call | Bond Future | 4104 | 4 | 4104 | 4 | 0.00 |
| 03/11/2011 | R197 On 02-February-12 | 237.05 | Call | Bond Future | 4054 | 4 | 4054 | 4 | 0.00 |
| 03/11/2011 | R197 On 02-February-12 | 236.95 | Call | Bond Future | 4154 | 4 | 4154 | 4 | 0.00 |
| 03/11/2011 | R197 On 02-February-12 | 236.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R197 On 02-February-12 | 237.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R197 On 02-February-12 | 237.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R201 On 03-November-11 | | | Bond Future | 6.20 | 110.4930 | 6.2000 | 110.4930 | 0.00 |
| 03/11/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 5099 | 5 | 5099 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 5236 | 5 | 5236 | 5 | 0.00 |
| 03/11/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 4961 | 5 | 4961 | 5 | 0.00 |
| 03/11/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R201 On 02-February-12 | | | Bond Future | 6.13 | 107.7002 | 6.1340 | 107.7002 | 3,124.00 |
| 03/11/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 5539 | 5 | 5539 | 5 | 0.00 |
| 03/11/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 5665 | 5 | 5665 | 5 | 0.00 |
| 03/11/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 5413 | 5 | 5413 | 5 | 0.00 |
| 03/11/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 03/11/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 03/11/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 03/11/2011 | R201 On 03-May-12 | | | Bond Future | 6.16 | 109.2802 | 6.1630 | 109.2802 | 0.00 |
| 03/11/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3950 | 4 | 3950 | 4 | 0.00 |
| 03/11/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3842 | 4 | 3842 | 4 | 0.00 |
| 03/11/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 4059 | 4 | 4059 | 4 | 0.00 |
| 03/11/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 96 | 0 | 96 | 0 | 0.00 |
| 03/11/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 116 | 0 | 116 | 0 | 0.00 |
| 03/11/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 105 | 0 | 105 | 0 | 0.00 |
| 03/11/2011 | R201 On 02-August-12 | | | Bond Future | 6.20 | 106.4193 | 6.1970 | 106.4193 | 0.00 |
| 03/11/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3239 | 3 | 3239 | 3 | 0.00 |
| 03/11/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3327 | 3 | 3327 | 3 | 0.00 |
| 03/11/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 3153 | 3 | 3153 | 3 | 0.00 |
| 03/11/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 378 | 0 | 378 | 0 | 0.00 |
| 03/11/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 335 | 0 | 335 | 0 | 0.00 |
| 03/11/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 355 | 0 | 355 | 0 | 0.00 |
| 03/11/2011 | R201 On 01-November-12 | | | Bond Future | 6.23 | 108.0241 | 6.2340 | 108.0241 | 0.00 |
| 03/11/2011 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1500 | 1 | 1500 | 1 | 0.00 |
| 03/11/2011 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1432 | 1 | 1432 | 1 | 0.00 |
| 03/11/2011 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1568 | 1 | 1568 | 1 | 0.00 |
| 03/11/2011 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 931 | 1 | 931 | 1 | 0.00 |
| 03/11/2011 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 996 | 1 | 996 | 1 | 0.00 |
| 03/11/2011 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 963 | 1 | 963 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2011 | R202 On 03-November-11 | | | Bond Future | 175.94 | 175.9409 | 175.9354 | 175.9409 | 0.00 |
| 03/11/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 175435 | 175 | 175435 | 175 | 0.00 |
| 03/11/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 175385 | 175 | 175385 | 175 | 0.00 |
| 03/11/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 175485 | 175 | 175485 | 175 | 0.00 |
| 03/11/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R202 On 02-February-12 | | | Bond Future | 175.70 | 175.8317 | 175.7046 | 175.8317 | 34,606.00 |
| 03/11/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 1345 | 1 | 1345 | 1 | 0.00 |
| 03/11/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 1245 | 1 | 1245 | 1 | 0.00 |
| 03/11/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 1295 | 1 | 1295 | 1 | 0.00 |
| 03/11/2011 | R203 On 03-November-11 | | | Bond Future | 7.36 | 105.3741 | 7.3600 | 105.3741 | 0.00 |
| 03/11/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 5307 | 5 | 5307 | 5 | 0.00 |
| 03/11/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 5081 | 5 | 5081 | 5 | 0.00 |
| 03/11/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 5532 | 6 | 5532 | 6 | 0.00 |
| 03/11/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R203 On 02-February-12 | | | Bond Future | 7.38 | 106.9164 | 7.3790 | 106.9164 | 2,511.00 |
| 03/11/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 6320 | 6 | 6320 | 6 | 0.00 |
| 03/11/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 6515 | 6 | 6515 | 6 | 0.00 |
| 03/11/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 6127 | 6 | 6127 | 6 | 0.00 |
| 03/11/2011 | R203 On 02-February-12 | 6.95 | Call | Bond Future | 716 | 1 | 716 | 1 | 2,640.00 |
| 03/11/2011 | R203 On 02-February-12 | 7.20 | Call | Bond Future | 1186 | 1 | 1186 | 1 | 880.00 |
| 03/11/2011 | R203 On 02-February-12 | 7.35 | Call | Bond Future | 1534 | 1 | 1534 | 1 | 0.00 |
| 03/11/2011 | R203 On 02-February-12 | 7.95 | Call | Bond Future | 3339 | 3 | 3339 | 3 | 0.00 |
| 03/11/2011 | R203 On 02-February-12 | 7.95 | Put | Bond Future | 735 | 1 | 735 | 1 | 2,640.00 |
| 03/11/2011 | R203 On 02-February-12 | 7.35 | Put | Bond Future | 1668 | 2 | 1668 | 2 | 880.00 |
| 03/11/2011 | R203 On 02-February-12 | 7.20 | Put | Bond Future | 2019 | 2 | 2019 | 2 | 0.00 |
| 03/11/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 225 | 0 | 225 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2011 | R203 On 02-February-12 | 6.95 | Put | Bond Future | 2727 | 3 | 2727 | 3 | 0.00 |
| 03/11/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 183 | 0 | 183 | 0 | 0.00 |
| 03/11/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 202 | 0 | 202 | 0 | 0.00 |
| 03/11/2011 | R203 On 03-May-12 | | | Bond Future | 7.47 | 104.3239 | 7.4660 | 104.3239 | 0.00 |
| 03/11/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 6225 | 6 | 6225 | 6 | 0.00 |
| 03/11/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 6391 | 6 | 6391 | 6 | 0.00 |
| 03/11/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 6061 | 6 | 6061 | 6 | 0.00 |
| 03/11/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 757 | 1 | 757 | 1 | 0.00 |
| 03/11/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 672 | 1 | 672 | 1 | 0.00 |
| 03/11/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 713 | 1 | 713 | 1 | 0.00 |
| 03/11/2011 | R203 On 02-August-12 | | | Bond Future | 7.56 | 105.7984 | 7.5590 | 105.7984 | 0.00 |
| 03/11/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 5575 | 5 | 5575 | 5 | 0.00 |
| 03/11/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 5711 | 5 | 5711 | 5 | 0.00 |
| 03/11/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 5419 | 5 | 5419 | 5 | 0.00 |
| 03/11/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1719 | 2 | 1719 | 2 | 0.00 |
| 03/11/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1606 | 2 | 1606 | 2 | 0.00 |
| 03/11/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1672 | 2 | 1672 | 2 | 0.00 |
| 03/11/2011 | R203 On 01-November-12 | | | Bond Future | 7.66 | 103.2337 | 7.6640 | 103.2337 | 0.00 |
| 03/11/2011 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 3178 | 3 | 3178 | 3 | 0.00 |
| 03/11/2011 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 3306 | 3 | 3306 | 3 | 0.00 |
| 03/11/2011 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 3053 | 3 | 3053 | 3 | 0.00 |
| 03/11/2011 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 2907 | 3 | 2907 | 3 | 0.00 |
| 03/11/2011 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 2757 | 3 | 2757 | 3 | 0.00 |
| 03/11/2011 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 2830 | 3 | 2830 | 3 | 0.00 |
| 03/11/2011 | R204 On 03-November-11 | | | Bond Future | 7.64 | 104.9897 | 7.6400 | 104.9897 | 0.00 |
| 03/11/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 5863 | 6 | 5863 | 6 | 0.00 |
| 03/11/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 6117 | 6 | 6117 | 6 | 0.00 |
| 03/11/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 5608 | 6 | 5608 | 6 | 0.00 |
| 03/11/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R204 On 02-February-12 | | | Bond Future | 7.68 | 102.4952 | 7.6770 | 102.4952 | 3,192.00 |
| 03/11/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 7022 | 7 | 7022 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 6806 | 7 | 6806 | 7 | 0.00 |
| 03/11/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 7240 | 7 | 7240 | 7 | 0.00 |
| 03/11/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 252 | 0 | 252 | 0 | 0.00 |
| 03/11/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 307 | 0 | 307 | 0 | 0.00 |
| 03/11/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 278 | 0 | 278 | 0 | 0.00 |
| 03/11/2011 | R204 On 03-May-12 | | | Bond Future | 7.77 | 104.0023 | 7.7650 | 104.0023 | 0.00 |
| 03/11/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 6052 | 6 | 6052 | 6 | 0.00 |
| 03/11/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 5863 | 6 | 5863 | 6 | 0.00 |
| 03/11/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 6230 | 6 | 6230 | 6 | 0.00 |
| 03/11/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1079 | 1 | 1079 | 1 | 0.00 |
| 03/11/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1195 | 1 | 1195 | 1 | 0.00 |
| 03/11/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1142 | 1 | 1142 | 1 | 0.00 |
| 03/11/2011 | R204 On 02-August-12 | | | Bond Future | 7.86 | 101.4415 | 7.8600 | 101.4415 | 0.00 |
| 03/11/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 5433 | 5 | 5433 | 5 | 0.00 |
| 03/11/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 5262 | 5 | 5262 | 5 | 0.00 |
| 03/11/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 5605 | 5 | 5605 | 5 | 0.00 |
| 03/11/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 2253 | 2 | 2253 | 2 | 0.00 |
| 03/11/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2387 | 2 | 2387 | 2 | 0.00 |
| 03/11/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2319 | 2 | 2319 | 2 | 0.00 |
| 03/11/2011 | R204 On 01-November-12 | | | Bond Future | 7.96 | 102.9732 | 7.9620 | 102.9732 | 0.00 |
| 03/11/2011 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3897 | 4 | 3897 | 4 | 0.00 |
| 03/11/2011 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3754 | 4 | 3754 | 4 | 0.00 |
| 03/11/2011 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 4044 | 4 | 4044 | 4 | 0.00 |
| 03/11/2011 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 3624 | 4 | 3624 | 4 | 0.00 |
| 03/11/2011 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 3811 | 4 | 3811 | 4 | 0.00 |
| 03/11/2011 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 3716 | 4 | 3716 | 4 | 0.00 |
| 03/11/2011 | R206 On 03-November-11 | | | Bond Future | 5.94 | 105.5453 | 5.9350 | 105.5453 | 0.00 |
| 03/11/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 3661 | 4 | 3661 | 4 | 0.00 |
| 03/11/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 3562 | 4 | 3562 | 4 | 0.00 |
| 03/11/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 3759 | 4 | 3759 | 4 | 0.00 |
| 03/11/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2011 | R206 On 02-February-12 | | | Bond Future | 5.85 | 103.3268 | 5.8480 | 103.3268 | 0.00 |
| 03/11/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3867 | 4 | 3867 | 4 | 0.00 |
| 03/11/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3955 | 4 | 3955 | 4 | 0.00 |
| 03/11/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3780 | 4 | 3780 | 4 | 0.00 |
| 03/11/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 03/11/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R206 On 03-May-12 | | | Bond Future | 5.85 | 104.8423 | 5.8510 | 104.8423 | 0.00 |
| 03/11/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2649 | 3 | 2649 | 3 | 0.00 |
| 03/11/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2723 | 3 | 2723 | 3 | 0.00 |
| 03/11/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2575 | 2 | 2575 | 2 | 0.00 |
| 03/11/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 37 | 0 | 37 | 0 | 0.00 |
| 03/11/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 03/11/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 33 | 0 | 33 | 0 | 0.00 |
| 03/11/2011 | R206 On 02-August-12 | | | Bond Future | 5.85 | 102.5615 | 5.8500 | 102.5615 | 0.00 |
| 03/11/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 2046 | 2 | 2046 | 2 | 0.00 |
| 03/11/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 2103 | 2 | 2103 | 2 | 0.00 |
| 03/11/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1989 | 2 | 1989 | 2 | 0.00 |
| 03/11/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 147 | 0 | 147 | 0 | 0.00 |
| 03/11/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 126 | 0 | 126 | 0 | 0.00 |
| 03/11/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 137 | 0 | 137 | 0 | 0.00 |
| 03/11/2011 | R206 On 01-November-12 | | | Bond Future | 5.83 | 104.1089 | 5.8310 | 104.1089 | 0.00 |
| 03/11/2011 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 704 | 1 | 704 | 1 | 0.00 |
| 03/11/2011 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 741 | 1 | 741 | 1 | 0.00 |
| 03/11/2011 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 666 | 1 | 666 | 1 | 0.00 |
| 03/11/2011 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 529 | 1 | 529 | 1 | 0.00 |
| 03/11/2011 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 489 | 1 | 489 | 1 | 0.00 |
| 03/11/2011 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 510 | 1 | 510 | 1 | 0.00 |
| 03/11/2011 | R207 On 03-November-11 | | | Bond Future | 7.88 | 98.5734 | 7.8800 | 98.5734 | 0.00 |
| 03/11/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 4892 | 5 | 4892 | 5 | 0.00 |
| 03/11/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 5163 | 5 | 5163 | 5 | 0.00 |
| 03/11/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 4619 | 5 | 4619 | 5 | 0.00 |
| 03/11/2011 | R207 On 03-November-11 | 7.90 | Call | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 1553 | 2 | 1553 | 2 | 0.00 |
| 03/11/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 2683 | 3 | 2683 | 3 | 0.00 |
| 03/11/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 406 | 0 | 406 | 0 | 0.00 |
| 03/11/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 2962 | 3 | 2962 | 3 | 0.00 |
| 03/11/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 759 | 1 | 759 | 1 | 0.00 |
| 03/11/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 3445 | 3 | 3445 | 3 | 0.00 |
| 03/11/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R207 On 02-February-12 | | | Bond Future | 7.93 | 96.3765 | 7.9260 | 96.3765 | 15,529.00 |
| 03/11/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 6278 | 6 | 6278 | 6 | 0.00 |
| 03/11/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 6500 | 6 | 6500 | 6 | 0.00 |
| 03/11/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 6048 | 6 | 6048 | 6 | 0.00 |
| 03/11/2011 | R207 On 02-February-12 | 7.35 | Call | Bond Future | 620 | 1 | 620 | 1 | 1,920.00 |
| 03/11/2011 | R207 On 02-February-12 | 7.65 | Call | Bond Future | 1211 | 1 | 1211 | 1 | 640.00 |
| 03/11/2011 | R207 On 02-February-12 | 7.85 | Call | Bond Future | 1739 | 2 | 1739 | 2 | 0.00 |
| 03/11/2011 | R207 On 02-February-12 | 8.50 | Call | Bond Future | 4073 | 4 | 4073 | 4 | 0.00 |
| 03/11/2011 | R207 On 02-February-12 | 8.50 | Put | Bond Future | 889 | 1 | 889 | 1 | 1,920.00 |
| 03/11/2011 | R207 On 02-February-12 | 7.85 | Put | Bond Future | 2171 | 2 | 2171 | 2 | 640.00 |
| 03/11/2011 | R207 On 02-February-12 | 7.65 | Put | Bond Future | 2791 | 3 | 2791 | 3 | 0.00 |
| 03/11/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 460 | 0 | 460 | 0 | 0.00 |
| 03/11/2011 | R207 On 02-February-12 | 7.35 | Put | Bond Future | 3954 | 4 | 3954 | 4 | 0.00 |
| 03/11/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 388 | 0 | 388 | 0 | 0.00 |
| 03/11/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 428 | 0 | 428 | 0 | 0.00 |
| 03/11/2011 | R207 On 03-May-12 | | | Bond Future | 8.02 | 97.7942 | 8.0160 | 97.7942 | 0.00 |
| 03/11/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 5456 | 5 | 5456 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 5264 | 5 | 5264 | 5 | 0.00 |
| 03/11/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 5651 | 6 | 5651 | 6 | 0.00 |
| 03/11/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1455 | 1 | 1455 | 1 | 0.00 |
| 03/11/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1590 | 2 | 1590 | 2 | 0.00 |
| 03/11/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1520 | 2 | 1520 | 2 | 0.00 |
| 03/11/2011 | R207 On 02-August-12 | | | Bond Future | 8.11 | 95.5358 | 8.1120 | 95.5358 | 0.00 |
| 03/11/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 5745 | 6 | 5745 | 6 | 0.00 |
| 03/11/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 5564 | 5 | 5564 | 5 | 0.00 |
| 03/11/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 5928 | 6 | 5928 | 6 | 0.00 |
| 03/11/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2341 | 2 | 2341 | 2 | 0.00 |
| 03/11/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2487 | 3 | 2487 | 3 | 0.00 |
| 03/11/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2413 | 2 | 2413 | 2 | 0.00 |
| 03/11/2011 | R207 On 01-November-12 | | | Bond Future | 8.21 | 96.9784 | 8.2100 | 96.9784 | 0.00 |
| 03/11/2011 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 4160 | 4 | 4160 | 4 | 0.00 |
| 03/11/2011 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 4006 | 4 | 4006 | 4 | 0.00 |
| 03/11/2011 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 4317 | 4 | 4317 | 4 | 0.00 |
| 03/11/2011 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 3852 | 4 | 3852 | 4 | 0.00 |
| 03/11/2011 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 4058 | 4 | 4058 | 4 | 0.00 |
| 03/11/2011 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 3953 | 4 | 3953 | 4 | 0.00 |
| 03/11/2011 | R208 On 03-November-11 | | | Bond Future | 7.93 | 92.9891 | 7.9300 | 92.9891 | 0.00 |
| 03/11/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 4921 | 5 | 4921 | 5 | 0.00 |
| 03/11/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 5210 | 5 | 5210 | 5 | 0.00 |
| 03/11/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 4630 | 5 | 4630 | 5 | 0.00 |
| 03/11/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 124 | 0 | 124 | 0 | 0.00 |
| 03/11/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 5784 | 6 | 5784 | 6 | 0.00 |
| 03/11/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 1658 | 2 | 1658 | 2 | 0.00 |
| 03/11/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 2862 | 3 | 2862 | 3 | 0.00 |
| 03/11/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R208 On 02-February-12 | | | Bond Future | 7.96 | 94.3544 | 7.9630 | 94.3544 | 11,841.00 |
| 03/11/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 6481 | 6 | 6481 | 6 | 0.00 |
| 03/11/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 6719 | 7 | 6719 | 7 | 0.00 |
| 03/11/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 6236 | 6 | 6236 | 6 | 0.00 |
| 03/11/2011 | R208 On 02-February-12 | 7.45 | Call | Bond Future | 710 | 1 | 710 | 1 | 2,880.00 |
| 03/11/2011 | R208 On 02-February-12 | 7.70 | Call | Bond Future | 1254 | 1 | 1254 | 1 | 960.00 |
| 03/11/2011 | R208 On 02-February-12 | 7.90 | Call | Bond Future | 1823 | 2 | 1823 | 2 | 0.00 |
| 03/11/2011 | R208 On 02-February-12 | 8.55 | Call | Bond Future | 4351 | 4 | 4351 | 4 | 0.00 |
| 03/11/2011 | R208 On 02-February-12 | 8.55 | Put | Bond Future | 862 | 1 | 862 | 1 | 2,880.00 |
| 03/11/2011 | R208 On 02-February-12 | 7.90 | Put | Bond Future | 2208 | 2 | 2208 | 2 | 960.00 |
| 03/11/2011 | R208 On 02-February-12 | 7.70 | Put | Bond Future | 2874 | 3 | 2874 | 3 | 0.00 |
| 03/11/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 465 | 1 | 465 | 1 | 0.00 |
| 03/11/2011 | R208 On 02-February-12 | 7.45 | Put | Bond Future | 3902 | 4 | 3902 | 4 | 0.00 |
| 03/11/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 389 | 0 | 389 | 0 | 0.00 |
| 03/11/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 430 | 0 | 430 | 0 | 0.00 |
| 03/11/2011 | R208 On 03-May-12 | | | Bond Future | 8.04 | 92.3417 | 8.0440 | 92.3417 | 0.00 |
| 03/11/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 6752 | 7 | 6752 | 7 | 0.00 |
| 03/11/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 6953 | 7 | 6953 | 7 | 0.00 |
| 03/11/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 6535 | 6 | 6535 | 6 | 0.00 |
| 03/11/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1344 | 1 | 1344 | 1 | 0.00 |
| 03/11/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1212 | 1 | 1212 | 1 | 0.00 |
| 03/11/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1286 | 1 | 1286 | 1 | 0.00 |
| 03/11/2011 | R208 On 02-August-12 | | | Bond Future | 8.13 | 93.6460 | 8.1280 | 93.6460 | 0.00 |
| 03/11/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 6024 | 6 | 6024 | 6 | 0.00 |
| 03/11/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 6220 | 6 | 6220 | 6 | 0.00 |
| 03/11/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5829 | 6 | 5829 | 6 | 0.00 |
| 03/11/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2588 | 3 | 2588 | 3 | 0.00 |
| 03/11/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2427 | 3 | 2427 | 3 | 0.00 |
| 03/11/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2506 | 3 | 2506 | 3 | 0.00 |
| 03/11/2011 | R208 On 01-November-12 | | | Bond Future | 8.22 | 91.6635 | 8.2180 | 91.6635 | 0.00 |
| 03/11/2011 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 4291 | 4 | 4291 | 4 | 0.00 |
| 03/11/2011 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 4460 | 4 | 4460 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2011 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 4126 | 4 | 4126 | 4 | 0.00 |
| 03/11/2011 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 4228 | 4 | 4228 | 4 | 0.00 |
| 03/11/2011 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 3998 | 4 | 3998 | 4 | 0.00 |
| 03/11/2011 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 4111 | 4 | 4111 | 4 | 0.00 |
| 03/11/2011 | R209 On 03-November-11 | | | Bond Future | 8.85 | 74.9787 | 8.8450 | 74.9787 | 0.00 |
| 03/11/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 1153 | 1 | 1153 | 1 | 0.00 |
| 03/11/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 355 | 0 | 355 | 0 | 0.00 |
| 03/11/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 752 | 1 | 752 | 1 | 0.00 |
| 03/11/2011 | R209 On 02-February-12 | | | Bond Future | 8.91 | 76.0757 | 8.9100 | 76.0757 | 2,587.00 |
| 03/11/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3371 | 3 | 3371 | 3 | 0.00 |
| 03/11/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3177 | 3 | 3177 | 3 | 0.00 |
| 03/11/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3572 | 4 | 3572 | 4 | 0.00 |
| 03/11/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2499 | 2 | 2499 | 2 | 0.00 |
| 03/11/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2868 | 3 | 2868 | 3 | 0.00 |
| 03/11/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2678 | 3 | 2678 | 3 | 0.00 |
| 03/11/2011 | R209 On 03-May-12 | | | Bond Future | 8.98 | 74.0472 | 8.9820 | 74.0472 | 0.00 |
| 03/11/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 4228 | 4 | 4228 | 4 | 0.00 |
| 03/11/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 4048 | 4 | 4048 | 4 | 0.00 |
| 03/11/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4412 | 4 | 4412 | 4 | 0.00 |
| 03/11/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3895 | 4 | 3895 | 4 | 0.00 |
| 03/11/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 4294 | 4 | 4294 | 4 | 0.00 |
| 03/11/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 4090 | 4 | 4090 | 4 | 0.00 |
| 03/11/2011 | R209 On 02-August-12 | | | Bond Future | 9.06 | 75.0944 | 9.0560 | 75.0944 | 0.00 |
| 03/11/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5873 | 6 | 5873 | 6 | 0.00 |
| 03/11/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5688 | 6 | 5688 | 6 | 0.00 |
| 03/11/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 6061 | 6 | 6061 | 6 | 0.00 |
| 03/11/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 4256 | 4 | 4256 | 4 | 0.00 |
| 03/11/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 4614 | 5 | 4614 | 5 | 0.00 |
| 03/11/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 4432 | 4 | 4432 | 4 | 0.00 |
| 03/11/2011 | R209 On 01-November-12 | | | Bond Future | 9.13 | 73.0823 | 9.1320 | 73.0823 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2011 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 5361 | 5 | 5361 | 5 | 0.00 |
| 03/11/2011 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 5197 | 5 | 5197 | 5 | 0.00 |
| 03/11/2011 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 5527 | 6 | 5527 | 6 | 0.00 |
| 03/11/2011 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 6141 | 6 | 6141 | 6 | 0.00 |
| 03/11/2011 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 6572 | 7 | 6572 | 7 | 0.00 |
| 03/11/2011 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 6354 | 6 | 6354 | 6 | 0.00 |
| 03/11/2011 | R210 On 03-November-11 | | | Bond Future | 131.31 | 131.3119 | 131.3078 | 131.3119 | 0.00 |
| 03/11/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 308 | 0 | 308 | 0 | 0.00 |
| 03/11/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 258 | 0 | 258 | 0 | 0.00 |
| 03/11/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 358 | 0 | 358 | 0 | 0.00 |
| 03/11/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R210 On 02-February-12 | | | Bond Future | 133.14 | 133.2344 | 133.1385 | 133.2344 | 750.00 |
| 03/11/2011 | R210 On 02-February-12 | 131.00 | Call | Bond Future | 2139 | 2 | 2139 | 2 | 0.00 |
| 03/11/2011 | R210 On 02-February-12 | 131.05 | Call | Bond Future | 2089 | 2 | 2089 | 2 | 0.00 |
| 03/11/2011 | R210 On 02-February-12 | 130.95 | Call | Bond Future | 2189 | 2 | 2189 | 2 | 0.00 |
| 03/11/2011 | R210 On 02-February-12 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R210 On 02-February-12 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R210 On 02-February-12 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R211 On 03-November-11 | | | Bond Future | 114.28 | 114.2917 | 114.2838 | 114.2917 | 0.00 |
| 03/11/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 113034 | 113 | 113034 | 113 | 0.00 |
| 03/11/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 113084 | 113 | 113084 | 113 | 0.00 |
| 03/11/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 112984 | 113 | 112984 | 113 | 0.00 |
| 03/11/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R211 On 02-February-12 | | | Bond Future | 114.54 | 114.6268 | 114.5391 | 114.6268 | 480.00 |
| 03/11/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 4039 | 4 | 4039 | 4 | 0.00 |
| 03/11/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 4089 | 4 | 4089 | 4 | 0.00 |
| 03/11/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 3989 | 4 | 3989 | 4 | 0.00 |
| 03/11/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R212 On 03-November-11 | | | Bond Future | 110.23 | 110.2327 | 110.2286 | 110.2327 | 0.00 |
| 03/11/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 107729 | 108 | 107729 | 108 | 0.00 |
| 03/11/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 107679 | 108 | 107679 | 108 | 0.00 |
| 03/11/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 107779 | 108 | 107779 | 108 | 0.00 |
| 03/11/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R212 On 02-February-12 | | | Bond Future | 110.20 | 110.3778 | 110.1981 | 110.3778 | 2,677.00 |
| 03/11/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 1698 | 2 | 1698 | 2 | 0.00 |
| 03/11/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 1648 | 2 | 1648 | 2 | 0.00 |
| 03/11/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 1748 | 2 | 1748 | 2 | 0.00 |
| 03/11/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R213 On 03-November-11 | | | Bond Future | 8.82 | 84.6515 | 8.8200 | 84.6515 | 0.00 |
| 03/11/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 971 | 1 | 971 | 1 | 0.00 |
| 03/11/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 161 | 0 | 161 | 0 | 0.00 |
| 03/11/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 564 | 0 | 564 | 0 | 0.00 |
| 03/11/2011 | R213 On 02-February-12 | | | Bond Future | 8.89 | 85.8938 | 8.8900 | 85.8938 | 0.00 |
| 03/11/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 3701 | 4 | 3701 | 4 | 0.00 |
| 03/11/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 3923 | 4 | 3923 | 4 | 0.00 |
| 03/11/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 3485 | 4 | 3485 | 4 | 0.00 |
| 03/11/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 3012 | 3 | 3012 | 3 | 0.00 |
| 03/11/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 2672 | 3 | 2672 | 3 | 0.00 |
| 03/11/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 2838 | 3 | 2838 | 3 | 0.00 |
| 03/11/2011 | R213 On 03-May-12 | | | Bond Future | 8.97 | 83.6141 | 8.9670 | 83.6141 | 0.00 |
| 03/11/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 5589 | 6 | 5589 | 6 | 0.00 |
| 03/11/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 5816 | 6 | 5816 | 6 | 0.00 |
| 03/11/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 5365 | 5 | 5365 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 3579 | 4 | 3579 | 4 | 0.00 |
| 03/11/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 3281 | 3 | 3281 | 3 | 0.00 |
| 03/11/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 3427 | 3 | 3427 | 3 | 0.00 |
| 03/11/2011 | R213 On 02-August-12 | | | Bond Future | 9.05 | 84.7958 | 9.0460 | 84.7958 | 0.00 |
| 03/11/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 6087 | 6 | 6087 | 6 | 0.00 |
| 03/11/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 6304 | 6 | 6304 | 6 | 0.00 |
| 03/11/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 5873 | 6 | 5873 | 6 | 0.00 |
| 03/11/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 4703 | 5 | 4703 | 5 | 0.00 |
| 03/11/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 4388 | 4 | 4388 | 4 | 0.00 |
| 03/11/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 4543 | 5 | 4543 | 5 | 0.00 |
| 03/11/2011 | R213 On 01-November-12 | | | Bond Future | 9.13 | 82.5332 | 9.1300 | 82.5332 | 0.00 |
| 03/11/2011 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 5530 | 6 | 5530 | 6 | 0.00 |
| 03/11/2011 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 5727 | 6 | 5727 | 6 | 0.00 |
| 03/11/2011 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 5330 | 5 | 5330 | 5 | 0.00 |
| 03/11/2011 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 6708 | 7 | 6708 | 7 | 0.00 |
| 03/11/2011 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 6335 | 6 | 6335 | 6 | 0.00 |
| 03/11/2011 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 6522 | 7 | 6522 | 7 | 0.00 |
| 03/11/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |
| 03/11/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 27590 | 28 | 0.00 |
| 03/11/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26333 | 26 | 0.00 |
| 03/11/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 28834 | 29 | 0.00 |
| 03/11/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 03/11/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 03/11/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 03/11/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 03/11/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 03/11/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 778 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 03/11/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 03/11/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 03/11/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 04/11/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2011 | AL7T On 02-February-12 | | | Index Future | 414.07 | 412.8830 | 414.0690 | 412.8830 | 16.00 |
| 04/11/2011 | AL7T On 03-May-12 | | | Index Future | 419.96 | 418.8540 | 419.9620 | 418.8540 | 0.00 |
| 04/11/2011 | ALBI On 02-February-12 | | | Index Future | 377.77 | 376.3670 | 377.7740 | 376.3670 | 1,044.00 |
| 04/11/2011 | ALBI On 03-May-12 | | | Index Future | 383.15 | 381.8100 | 383.1510 | 381.8100 | 0.00 |
| 04/11/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 04/11/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.08 | 0.0723 | 0.0818 | 0.0723 | 12,659.00 |
| 04/11/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.08 | 0.0766 | 0.0816 | 0.0766 | 18,519.00 |
| 04/11/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.19 | 0.2019 | 0.1944 | 0.2019 | 12,423.00 |
| 04/11/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.36 | 0.3552 | 0.3565 | 0.3552 | 100,000.00 |
| 04/11/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.16 | 0.1683 | 0.1593 | 0.1683 | 100,000.00 |
| 04/11/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.22 | 0.2283 | 0.2213 | 0.2283 | 12,346.00 |
| 04/11/2011 | CAAR On 19-December-11 | | | Can-Do Future | 0.08 | 0.0766 | 0.0839 | 0.0766 | 18,750.00 |
| 04/11/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 04/11/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/11/2011 | GOVI On 02-February-12 | | | GOVI | 379.13 | 377.7740 | 379.1290 | 377.7740 | 155.00 |
| 04/11/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 101290 | 9 | 101290 | 9 | 0.00 |
| 04/11/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 101190 | 9 | 101190 | 9 | 0.00 |
| 04/11/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 101390 | 9 | 101390 | 9 | 0.00 |
| 04/11/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2011 | GOVI On 02-February-12 | 369.01 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2011 | GOVI On 03-May-12 | | | GOVI | 384.52 | 383.2380 | 384.5240 | 383.2380 | 0.00 |
| 04/11/2011 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 25240 | 1 | 25240 | 1 | 0.00 |
| 04/11/2011 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 25140 | 1 | 25140 | 1 | 0.00 |
| 04/11/2011 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 25340 | 1 | 25340 | 1 | 0.00 |
| 04/11/2011 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2011 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2011 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 04/11/2011 | IGOV On 02-February-12 | | | Index Future | 163.22 | 162.5200 | 163.2150 | 162.5200 | 103.00 |
| 04/11/2011 | IGOV On 03-May-12 | | | Index Future | 165.54 | 164.8700 | 165.5370 | 164.8700 | 0.00 |
| 04/11/2011 | ILBI On 02-February-12 | | | Index Future | 440.31 | 440.3170 | 440.3110 | 440.3170 | 88.00 |
| 04/11/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 04/11/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 04/11/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 04/11/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 04/11/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 04/11/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 04/11/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.46 | 94.4900 | 5.4550 | 94.4900 | 1,700.00 |
| 04/11/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.36 | 94.6000 | 5.3550 | 94.6000 | 5,541.00 |
| 04/11/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.29 | 94.6600 | 5.2850 | 94.6600 | 200.00 |
| 04/11/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.21 | 94.7300 | 5.2050 | 94.7300 | 0.00 |
| 04/11/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.17 | 94.7700 | 5.1700 | 94.7700 | 1,340.00 |
| 04/11/2011 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.15 | 94.8000 | 5.1450 | 94.8000 | 0.00 |
| 04/11/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.14 | 94.8000 | 5.1400 | 94.8000 | 2,890.00 |
| 04/11/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.22 | 94.7100 | 5.2200 | 94.7100 | 44,760.00 |
| 04/11/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.37 | 94.5600 | 5.3700 | 94.5600 | 990.00 |
| 04/11/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.58 | 94.3500 | 5.5800 | 94.3500 | 790.00 |
| 04/11/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 5.82 | 94.1000 | 5.8200 | 94.1000 | 1,250.00 |
| 04/11/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.09 | 93.8500 | 6.0850 | 93.8500 | 0.00 |
| 04/11/2011 | JN02 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 04/11/2011 | JN02 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2011 | JN02 On 02-February-12 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2011 | JN02 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 04/11/2011 | JN02 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2011 | JN02 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 04/11/2011 | JN02 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2011 | JN05 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 04/11/2011 | JN05 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2011 | JN05 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 04/11/2011 | JN05 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2011 | JN05 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 04/11/2011 | JN05 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2011 | JN05 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2011 | JN10 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 04/11/2011 | JN10 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2011 | JN10 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2011 | JN10 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 04/11/2011 | JN10 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2011 | JN10 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 04/11/2011 | JN10 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2011 | OTH1 On 02-February-12 | | | Index Future | 370.17 | 368.5030 | 370.1740 | 368.5030 | 0.00 |
| 04/11/2011 | R157 On 03-November-11 | | | Bond Future | 6.60 | 125.1482 | 6.6000 | 125.1482 | 0.00 |
| 04/11/2011 | R157 On 02-February-12 | | | Bond Future | 6.51 | 127.1901 | 6.5050 | 127.1901 | 15,280.00 |
| 04/11/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 6918 | 7 | 6918 | 7 | 0.00 |
| 04/11/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 7083 | 7 | 7083 | 7 | 0.00 |
| 04/11/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 6752 | 6 | 6752 | 6 | 0.00 |
| 04/11/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 242 | 0 | 242 | 0 | 130.00 |
| 04/11/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 2289 | 2 | 2289 | 2 | 0.00 |
| 04/11/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 1044 | 1 | 1044 | 1 | 0.00 |
| 04/11/2011 | R157 On 02-February-12 | 6.25 | Call | Bond Future | 523 | 0 | 523 | 0 | 3,960.00 |
| 04/11/2011 | R157 On 02-February-12 | 7.20 | Call | Bond Future | 2726 | 2 | 2726 | 2 | 0.00 |
| 04/11/2011 | R157 On 02-February-12 | 6.45 | Call | Bond Future | 848 | 1 | 848 | 1 | 1,320.00 |
| 04/11/2011 | R157 On 02-February-12 | 6.65 | Call | Bond Future | 1259 | 1 | 1259 | 1 | 0.00 |
| 04/11/2011 | R157 On 02-February-12 | 6.65 | Put | Bond Future | 739 | 1 | 739 | 1 | 1,320.00 |
| 04/11/2011 | R157 On 02-February-12 | 7.20 | Put | Bond Future | 261 | 0 | 261 | 0 | 3,960.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2011 | R157 On 02-February-12 | 6.45 | Put | Bond Future | 1046 | 1 | 1046 | 1 | 0.00 |
| 04/11/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 882 | 1 | 882 | 1 | 130.00 |
| 04/11/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 2074 | 2 | 2074 | 2 | 0.00 |
| 04/11/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 350 | 0 | 350 | 0 | 130.00 |
| 04/11/2011 | R157 On 02-February-12 | 6.25 | Put | Bond Future | 1444 | 2 | 1444 | 2 | 0.00 |
| 04/11/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 04/11/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 04/11/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 04/11/2011 | R157 On 03-May-12 | | | Bond Future | 6.57 | 122.2210 | 6.5720 | 122.2210 | 0.00 |
| 04/11/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 5623 | 5 | 5623 | 5 | 0.00 |
| 04/11/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 5766 | 6 | 5766 | 6 | 0.00 |
| 04/11/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 5481 | 5 | 5481 | 5 | 0.00 |
| 04/11/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 194 | 0 | 194 | 0 | 0.00 |
| 04/11/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 164 | 0 | 164 | 0 | 0.00 |
| 04/11/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 178 | 0 | 178 | 0 | 0.00 |
| 04/11/2011 | R157 On 02-August-12 | | | Bond Future | 6.65 | 123.9915 | 6.6510 | 123.9915 | 0.00 |
| 04/11/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4667 | 4 | 4667 | 4 | 0.00 |
| 04/11/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4783 | 5 | 4783 | 5 | 0.00 |
| 04/11/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 4551 | 4 | 4551 | 4 | 0.00 |
| 04/11/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 623 | 1 | 623 | 1 | 0.00 |
| 04/11/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 560 | 1 | 560 | 1 | 0.00 |
| 04/11/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 592 | 1 | 592 | 1 | 0.00 |
| 04/11/2011 | R157 On 01-November-12 | | | Bond Future | 6.74 | 118.9937 | 6.7440 | 118.9937 | 0.00 |
| 04/11/2011 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 2303 | 2 | 2303 | 2 | 0.00 |
| 04/11/2011 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 2399 | 2 | 2399 | 2 | 0.00 |
| 04/11/2011 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 2209 | 2 | 2209 | 2 | 0.00 |
| 04/11/2011 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 1627 | 2 | 1627 | 2 | 0.00 |
| 04/11/2011 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 1535 | 2 | 1535 | 2 | 0.00 |
| 04/11/2011 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 1580 | 2 | 1580 | 2 | 0.00 |
| 04/11/2011 | R186 On 03-November-11 | | | Bond Future | 8.38 | 122.1639 | 8.3750 | 122.1639 | 0.00 |
| 04/11/2011 | R186 On 02-February-12 | | | Bond Future | 8.36 | 118.7367 | 8.3550 | 118.7367 | 24,262.00 |
| 04/11/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 7493 | 7 | 7493 | 7 | 0.00 |
| 04/11/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 7829 | 7 | 7829 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 7161 | 7 | 7161 | 7 | 0.00 |
| 04/11/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 1268 | 1 | 1268 | 1 | 6,000.00 |
| 04/11/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 74 | 0 | 74 | 0 | 6,000.00 |
| 04/11/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 2082 | 2 | 2082 | 2 | 100.00 |
| 04/11/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 35757 | 35 | 35757 | 35 | 0.00 |
| 04/11/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 107531 | 107 | 107531 | 107 | 0.00 |
| 04/11/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 5527 | 6 | 5527 | 6 | 0.00 |
| 04/11/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 16859 | 18 | 16859 | 18 | 0.00 |
| 04/11/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1696 | 2 | 1696 | 2 | 0.00 |
| 04/11/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 7226 | 8 | 7226 | 8 | 0.00 |
| 04/11/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1481 | 2 | 1481 | 2 | 0.00 |
| 04/11/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1585 | 2 | 1585 | 2 | 100.00 |
| 04/11/2011 | R186 On 03-May-12 | | | Bond Future | 8.44 | 120.4559 | 8.4360 | 120.4559 | 0.00 |
| 04/11/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 7963 | 8 | 7963 | 8 | 0.00 |
| 04/11/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 7660 | 7 | 7660 | 7 | 0.00 |
| 04/11/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 8269 | 8 | 8269 | 8 | 0.00 |
| 04/11/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 2741 | 3 | 2741 | 3 | 0.00 |
| 04/11/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 3006 | 3 | 3006 | 3 | 0.00 |
| 04/11/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 2871 | 3 | 2871 | 3 | 0.00 |
| 04/11/2011 | R186 On 02-August-12 | | | Bond Future | 8.52 | 116.9056 | 8.5210 | 116.9056 | 0.00 |
| 04/11/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 7069 | 7 | 7069 | 7 | 0.00 |
| 04/11/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 6801 | 6 | 6801 | 6 | 0.00 |
| 04/11/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 7341 | 7 | 7341 | 7 | 0.00 |
| 04/11/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 4831 | 5 | 4831 | 5 | 0.00 |
| 04/11/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 5181 | 5 | 5181 | 5 | 0.00 |
| 04/11/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 5003 | 5 | 5003 | 5 | 0.00 |
| 04/11/2011 | R186 On 01-November-12 | | | Bond Future | 8.61 | 118.6085 | 8.6090 | 118.6085 | 0.00 |
| 04/11/2011 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 7513 | 7 | 7513 | 7 | 0.00 |
| 04/11/2011 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 7255 | 7 | 7255 | 7 | 0.00 |
| 04/11/2011 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 7775 | 7 | 7775 | 7 | 0.00 |
| 04/11/2011 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 6082 | 6 | 6082 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2011 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 6444 | 7 | 6444 | 7 | 0.00 |
| 04/11/2011 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 6260 | 7 | 6260 | 7 | 0.00 |
| 04/11/2011 | R189 On 03-November-11 | | | Bond Future | 215.68 | 215.6967 | 215.6751 | 215.6967 | 0.00 |
| 04/11/2011 | R189 On 02-February-12 | | | Bond Future | 218.92 | 218.8296 | 218.9235 | 218.8296 | 0.00 |
| 04/11/2011 | R189 On 02-February-12 | 218.00 | Call | Bond Future | 923 | 1 | 923 | 1 | 0.00 |
| 04/11/2011 | R189 On 02-February-12 | 218.05 | Call | Bond Future | 873 | 1 | 873 | 1 | 0.00 |
| 04/11/2011 | R189 On 02-February-12 | 217.95 | Call | Bond Future | 973 | 1 | 973 | 1 | 0.00 |
| 04/11/2011 | R189 On 02-February-12 | 217.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2011 | R189 On 02-February-12 | 218.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2011 | R189 On 02-February-12 | 218.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2011 | R197 On 03-November-11 | | | Bond Future | 242.77 | 242.7810 | 242.7721 | 242.7810 | 0.00 |
| 04/11/2011 | R197 On 02-February-12 | | | Bond Future | 242.22 | 241.1040 | 242.2228 | 241.1040 | 418.00 |
| 04/11/2011 | R197 On 02-February-12 | 237.00 | Call | Bond Future | 5223 | 4 | 5223 | 4 | 0.00 |
| 04/11/2011 | R197 On 02-February-12 | 236.95 | Call | Bond Future | 5273 | 4 | 5273 | 4 | 0.00 |
| 04/11/2011 | R197 On 02-February-12 | 237.05 | Call | Bond Future | 5173 | 4 | 5173 | 4 | 0.00 |
| 04/11/2011 | R197 On 02-February-12 | 237.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2011 | R197 On 02-February-12 | 236.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2011 | R197 On 02-February-12 | 237.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2011 | R201 On 03-November-11 | | | Bond Future | 6.20 | 110.4930 | 6.2000 | 110.4930 | 0.00 |
| 04/11/2011 | R201 On 02-February-12 | | | Bond Future | 6.06 | 107.9217 | 6.0570 | 107.9217 | 3,124.00 |
| 04/11/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 5747 | 6 | 5747 | 6 | 0.00 |
| 04/11/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 5621 | 5 | 5621 | 5 | 0.00 |
| 04/11/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 5873 | 6 | 5873 | 6 | 0.00 |
| 04/11/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 04/11/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 04/11/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 04/11/2011 | R201 On 03-May-12 | | | Bond Future | 6.09 | 109.4833 | 6.0880 | 109.4833 | 0.00 |
| 04/11/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 4121 | 4 | 4121 | 4 | 0.00 |
| 04/11/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 4231 | 4 | 4231 | 4 | 0.00 |
| 04/11/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 4012 | 4 | 4012 | 4 | 0.00 |
| 04/11/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 100 | 0 | 100 | 0 | 0.00 |
| 04/11/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 82 | 0 | 82 | 0 | 0.00 |
| 04/11/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 90 | 0 | 90 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2011 | R201 On 02-August-12 | | | Bond Future | 6.13 | 106.6622 | 6.1310 | 106.6622 | 0.00 |
| 04/11/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3359 | 3 | 3359 | 3 | 0.00 |
| 04/11/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3448 | 3 | 3448 | 3 | 0.00 |
| 04/11/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 3271 | 3 | 3271 | 3 | 0.00 |
| 04/11/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 347 | 0 | 347 | 0 | 0.00 |
| 04/11/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 307 | 0 | 307 | 0 | 0.00 |
| 04/11/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 327 | 0 | 327 | 0 | 0.00 |
| 04/11/2011 | R201 On 01-November-12 | | | Bond Future | 6.18 | 108.2182 | 6.1760 | 108.2182 | 0.00 |
| 04/11/2011 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1567 | 2 | 1567 | 2 | 0.00 |
| 04/11/2011 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1636 | 2 | 1636 | 2 | 0.00 |
| 04/11/2011 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1497 | 1 | 1497 | 1 | 0.00 |
| 04/11/2011 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 944 | 1 | 944 | 1 | 0.00 |
| 04/11/2011 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 882 | 1 | 882 | 1 | 0.00 |
| 04/11/2011 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 913 | 1 | 913 | 1 | 0.00 |
| 04/11/2011 | R202 On 03-November-11 | | | Bond Future | 175.94 | 175.9409 | 175.9354 | 175.9409 | 0.00 |
| 04/11/2011 | R202 On 02-February-12 | | | Bond Future | 176.82 | 175.7046 | 176.8184 | 175.7046 | 34,606.00 |
| 04/11/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 232 | 1 | 232 | 1 | 0.00 |
| 04/11/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 132 | 1 | 132 | 1 | 0.00 |
| 04/11/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 182 | 1 | 182 | 1 | 0.00 |
| 04/11/2011 | R203 On 03-November-11 | | | Bond Future | 7.36 | 105.3741 | 7.3600 | 105.3741 | 0.00 |
| 04/11/2011 | R203 On 02-February-12 | | | Bond Future | 7.28 | 107.2123 | 7.2780 | 107.2123 | 2,511.00 |
| 04/11/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 6747 | 6 | 6747 | 6 | 0.00 |
| 04/11/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 6945 | 7 | 6945 | 7 | 0.00 |
| 04/11/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 6550 | 6 | 6550 | 6 | 0.00 |
| 04/11/2011 | R203 On 02-February-12 | 6.95 | Call | Bond Future | 861 | 1 | 861 | 1 | 2,640.00 |
| 04/11/2011 | R203 On 02-February-12 | 7.95 | Call | Bond Future | 3683 | 3 | 3683 | 3 | 0.00 |
| 04/11/2011 | R203 On 02-February-12 | 7.20 | Call | Bond Future | 1387 | 1 | 1387 | 1 | 880.00 |
| 04/11/2011 | R203 On 02-February-12 | 7.35 | Call | Bond Future | 1768 | 2 | 1768 | 2 | 0.00 |
| 04/11/2011 | R203 On 02-February-12 | 7.35 | Put | Bond Future | 1433 | 2 | 1433 | 2 | 880.00 |
| 04/11/2011 | R203 On 02-February-12 | 7.95 | Put | Bond Future | 610 | 1 | 610 | 1 | 2,640.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2011 | R203 On 02-February-12 | 7.20 | Put | Bond Future | 1751 | 2 | 1751 | 2 | 0.00 |
| 04/11/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 178 | 0 | 178 | 0 | 0.00 |
| 04/11/2011 | R203 On 02-February-12 | 6.95 | Put | Bond Future | 2402 | 3 | 2402 | 3 | 0.00 |
| 04/11/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 144 | 0 | 144 | 0 | 0.00 |
| 04/11/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 160 | 0 | 160 | 0 | 0.00 |
| 04/11/2011 | R203 On 03-May-12 | | | Bond Future | 7.36 | 104.6032 | 7.3640 | 104.6032 | 0.00 |
| 04/11/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 6593 | 6 | 6593 | 6 | 0.00 |
| 04/11/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 6425 | 6 | 6425 | 6 | 0.00 |
| 04/11/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 6762 | 6 | 6762 | 6 | 0.00 |
| 04/11/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 589 | 1 | 589 | 1 | 0.00 |
| 04/11/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 666 | 1 | 666 | 1 | 0.00 |
| 04/11/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 627 | 1 | 627 | 1 | 0.00 |
| 04/11/2011 | R203 On 02-August-12 | | | Bond Future | 7.46 | 106.1206 | 7.4610 | 106.1206 | 0.00 |
| 04/11/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 5864 | 6 | 5864 | 6 | 0.00 |
| 04/11/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 6004 | 6 | 6004 | 6 | 0.00 |
| 04/11/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 5706 | 5 | 5706 | 5 | 0.00 |
| 04/11/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1589 | 2 | 1589 | 2 | 0.00 |
| 04/11/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1482 | 2 | 1482 | 2 | 0.00 |
| 04/11/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1544 | 2 | 1544 | 2 | 0.00 |
| 04/11/2011 | R203 On 01-November-12 | | | Bond Future | 7.57 | 103.5087 | 7.5670 | 103.5087 | 0.00 |
| 04/11/2011 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 3387 | 3 | 3387 | 3 | 0.00 |
| 04/11/2011 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 3259 | 3 | 3259 | 3 | 0.00 |
| 04/11/2011 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 3520 | 3 | 3520 | 3 | 0.00 |
| 04/11/2011 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 2577 | 3 | 2577 | 3 | 0.00 |
| 04/11/2011 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 2719 | 3 | 2719 | 3 | 0.00 |
| 04/11/2011 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 2645 | 3 | 2645 | 3 | 0.00 |
| 04/11/2011 | R204 On 03-November-11 | | | Bond Future | 7.64 | 104.9897 | 7.6400 | 104.9897 | 0.00 |
| 04/11/2011 | R204 On 02-February-12 | | | Bond Future | 7.59 | 102.7343 | 7.5920 | 102.7343 | 3,192.00 |
| 04/11/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 7428 | 7 | 7428 | 7 | 0.00 |
| 04/11/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 7649 | 7 | 7649 | 7 | 0.00 |
| 04/11/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 7208 | 7 | 7208 | 7 | 0.00 |
| 04/11/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 255 | 0 | 255 | 0 | 0.00 |
| 04/11/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 208 | 0 | 208 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 231 | 0 | 231 | 0 | 0.00 |
| 04/11/2011 | R204 On 03-May-12 | | | Bond Future | 7.68 | 104.2230 | 7.6810 | 104.2230 | 0.00 |
| 04/11/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 6377 | 6 | 6377 | 6 | 0.00 |
| 04/11/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 6560 | 6 | 6560 | 6 | 0.00 |
| 04/11/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 6184 | 6 | 6184 | 6 | 0.00 |
| 04/11/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1083 | 1 | 1083 | 1 | 0.00 |
| 04/11/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 976 | 1 | 976 | 1 | 0.00 |
| 04/11/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1034 | 1 | 1034 | 1 | 0.00 |
| 04/11/2011 | R204 On 02-August-12 | | | Bond Future | 7.78 | 101.7040 | 7.7800 | 101.7040 | 0.00 |
| 04/11/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 5689 | 5 | 5689 | 5 | 0.00 |
| 04/11/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 5514 | 5 | 5514 | 5 | 0.00 |
| 04/11/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 5864 | 6 | 5864 | 6 | 0.00 |
| 04/11/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 2114 | 2 | 2114 | 2 | 0.00 |
| 04/11/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2241 | 2 | 2241 | 2 | 0.00 |
| 04/11/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2177 | 2 | 2177 | 2 | 0.00 |
| 04/11/2011 | R204 On 01-November-12 | | | Bond Future | 7.88 | 103.1832 | 7.8830 | 103.1832 | 0.00 |
| 04/11/2011 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 4094 | 4 | 4094 | 4 | 0.00 |
| 04/11/2011 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 4244 | 4 | 4244 | 4 | 0.00 |
| 04/11/2011 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3947 | 4 | 3947 | 4 | 0.00 |
| 04/11/2011 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 3626 | 4 | 3626 | 4 | 0.00 |
| 04/11/2011 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 3446 | 4 | 3446 | 4 | 0.00 |
| 04/11/2011 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 3534 | 4 | 3534 | 4 | 0.00 |
| 04/11/2011 | R206 On 03-November-11 | | | Bond Future | 5.94 | 105.5453 | 5.9350 | 105.5453 | 0.00 |
| 04/11/2011 | R206 On 02-February-12 | | | Bond Future | 5.77 | 103.4520 | 5.7690 | 103.4520 | 0.00 |
| 04/11/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 4013 | 4 | 4013 | 4 | 0.00 |
| 04/11/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3925 | 4 | 3925 | 4 | 0.00 |
| 04/11/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 4101 | 4 | 4101 | 4 | 0.00 |
| 04/11/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 04/11/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2011 | R206 On 03-May-12 | | | Bond Future | 5.77 | 104.9488 | 5.7740 | 104.9488 | 0.00 |
| 04/11/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2767 | 3 | 2767 | 3 | 0.00 |
| 04/11/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2693 | 3 | 2693 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2842 | 3 | 2842 | 3 | 0.00 |
| 04/11/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 24 | 0 | 24 | 0 | 0.00 |
| 04/11/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 31 | 0 | 31 | 0 | 0.00 |
| 04/11/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 27 | 0 | 27 | 0 | 0.00 |
| 04/11/2011 | R206 On 02-August-12 | | | Bond Future | 5.79 | 102.7064 | 5.7870 | 102.7064 | 0.00 |
| 04/11/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 2120 | 2 | 2120 | 2 | 0.00 |
| 04/11/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 2178 | 2 | 2178 | 2 | 0.00 |
| 04/11/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 2062 | 2 | 2062 | 2 | 0.00 |
| 04/11/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 133 | 0 | 133 | 0 | 0.00 |
| 04/11/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 114 | 0 | 114 | 0 | 0.00 |
| 04/11/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 123 | 0 | 123 | 0 | 0.00 |
| 04/11/2011 | R206 On 01-November-12 | | | Bond Future | 5.78 | 104.2033 | 5.7810 | 104.2033 | 0.00 |
| 04/11/2011 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 735 | 1 | 735 | 1 | 0.00 |
| 04/11/2011 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 697 | 1 | 697 | 1 | 0.00 |
| 04/11/2011 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 774 | 1 | 774 | 1 | 0.00 |
| 04/11/2011 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 503 | 1 | 503 | 1 | 0.00 |
| 04/11/2011 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 465 | 0 | 465 | 0 | 0.00 |
| 04/11/2011 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 483 | 1 | 483 | 1 | 0.00 |
| 04/11/2011 | R207 On 03-November-11 | | | Bond Future | 7.88 | 98.5734 | 7.8800 | 98.5734 | 0.00 |
| 04/11/2011 | R207 On 02-February-12 | | | Bond Future | 7.89 | 96.5237 | 7.8890 | 96.5237 | 23,029.00 |
| 04/11/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 6452 | 6 | 6452 | 6 | 0.00 |
| 04/11/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 6677 | 7 | 6677 | 7 | 0.00 |
| 04/11/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 6220 | 6 | 6220 | 6 | 0.00 |
| 04/11/2011 | R207 On 02-February-12 | 7.35 | Call | Bond Future | 664 | 1 | 664 | 1 | 1,920.00 |
| 04/11/2011 | R207 On 02-February-12 | 8.50 | Call | Bond Future | 4220 | 4 | 4220 | 4 | 0.00 |
| 04/11/2011 | R207 On 02-February-12 | 7.65 | Call | Bond Future | 1283 | 1 | 1283 | 1 | 640.00 |
| 04/11/2011 | R207 On 02-February-12 | 7.85 | Call | Bond Future | 1830 | 2 | 1830 | 2 | 0.00 |
| 04/11/2011 | R207 On 02-February-12 | 7.85 | Put | Bond Future | 2052 | 2 | 2052 | 2 | 640.00 |
| 04/11/2011 | R207 On 02-February-12 | 8.50 | Put | Bond Future | 826 | 1 | 826 | 1 | 1,920.00 |
| 04/11/2011 | R207 On 02-February-12 | 7.65 | Put | Bond Future | 2653 | 3 | 2653 | 3 | 0.00 |
| 04/11/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 422 | 0 | 422 | 0 | 0.00 |
| 04/11/2011 | R207 On 02-February-12 | 7.35 | Put | Bond Future | 3788 | 4 | 3788 | 4 | 0.00 |
| 04/11/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 355 | 0 | 355 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 392 | 0 | 392 | 0 | 0.00 |
| 04/11/2011 | R207 On 03-May-12 | | | Bond Future | 7.98 | 97.9207 | 7.9820 | 97.9207 | 0.00 |
| 04/11/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 5582 | 5 | 5582 | 5 | 0.00 |
| 04/11/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 5779 | 6 | 5779 | 6 | 0.00 |
| 04/11/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 5388 | 5 | 5388 | 5 | 0.00 |
| 04/11/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1526 | 2 | 1526 | 2 | 0.00 |
| 04/11/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1395 | 1 | 1395 | 1 | 0.00 |
| 04/11/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1459 | 2 | 1459 | 2 | 0.00 |
| 04/11/2011 | R207 On 02-August-12 | | | Bond Future | 8.08 | 95.7011 | 8.0830 | 95.7011 | 0.00 |
| 04/11/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 5841 | 6 | 5841 | 6 | 0.00 |
| 04/11/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 5658 | 6 | 5658 | 6 | 0.00 |
| 04/11/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 6025 | 6 | 6025 | 6 | 0.00 |
| 04/11/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2283 | 2 | 2283 | 2 | 0.00 |
| 04/11/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2426 | 2 | 2426 | 2 | 0.00 |
| 04/11/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2354 | 2 | 2354 | 2 | 0.00 |
| 04/11/2011 | R207 On 01-November-12 | | | Bond Future | 8.18 | 97.0923 | 8.1840 | 97.0923 | 0.00 |
| 04/11/2011 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 4226 | 4 | 4226 | 4 | 0.00 |
| 04/11/2011 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 4071 | 4 | 4071 | 4 | 0.00 |
| 04/11/2011 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 4384 | 4 | 4384 | 4 | 0.00 |
| 04/11/2011 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 3784 | 4 | 3784 | 4 | 0.00 |
| 04/11/2011 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 3988 | 4 | 3988 | 4 | 0.00 |
| 04/11/2011 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 3884 | 4 | 3884 | 4 | 0.00 |
| 04/11/2011 | R208 On 03-November-11 | | | Bond Future | 7.93 | 92.9891 | 7.9300 | 92.9891 | 0.00 |
| 04/11/2011 | R208 On 02-February-12 | | | Bond Future | 7.93 | 94.6097 | 7.9260 | 94.6097 | 16,841.00 |
| 04/11/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 6669 | 6 | 6669 | 6 | 0.00 |
| 04/11/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 6910 | 7 | 6910 | 7 | 0.00 |
| 04/11/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 6422 | 6 | 6422 | 6 | 0.00 |
| 04/11/2011 | R208 On 02-February-12 | 7.45 | Call | Bond Future | 762 | 1 | 762 | 1 | 2,880.00 |
| 04/11/2011 | R208 On 02-February-12 | 8.55 | Call | Bond Future | 4512 | 4 | 4512 | 4 | 0.00 |
| 04/11/2011 | R208 On 02-February-12 | 7.70 | Call | Bond Future | 1332 | 1 | 1332 | 1 | 960.00 |
| 04/11/2011 | R208 On 02-February-12 | 7.90 | Call | Bond Future | 1922 | 2 | 1922 | 2 | 0.00 |
| 04/11/2011 | R208 On 02-February-12 | 7.90 | Put | Bond Future | 2081 | 2 | 2081 | 2 | 960.00 |
| 04/11/2011 | R208 On 02-February-12 | 8.55 | Put | Bond Future | 797 | 1 | 797 | 1 | 2,880.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2011 | R208 On 02-February-12 | 7.70 | Put | Bond Future | 2726 | 3 | 2726 | 3 | 0.00 |
| 04/11/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 425 | 0 | 425 | 0 | 0.00 |
| 04/11/2011 | R208 On 02-February-12 | 7.45 | Put | Bond Future | 3729 | 4 | 3729 | 4 | 0.00 |
| 04/11/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 355 | 0 | 355 | 0 | 0.00 |
| 04/11/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 392 | 0 | 392 | 0 | 0.00 |
| 04/11/2011 | R208 On 03-May-12 | | | Bond Future | 8.01 | 92.5790 | 8.0090 | 92.5790 | 0.00 |
| 04/11/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 6903 | 7 | 6903 | 7 | 0.00 |
| 04/11/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 6684 | 7 | 6684 | 7 | 0.00 |
| 04/11/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 7107 | 7 | 7107 | 7 | 0.00 |
| 04/11/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1158 | 1 | 1158 | 1 | 0.00 |
| 04/11/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1285 | 1 | 1285 | 1 | 0.00 |
| 04/11/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1228 | 1 | 1228 | 1 | 0.00 |
| 04/11/2011 | R208 On 02-August-12 | | | Bond Future | 8.10 | 93.9237 | 8.0980 | 93.9237 | 0.00 |
| 04/11/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 6132 | 6 | 6132 | 6 | 0.00 |
| 04/11/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 6330 | 6 | 6330 | 6 | 0.00 |
| 04/11/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5936 | 6 | 5936 | 6 | 0.00 |
| 04/11/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2521 | 3 | 2521 | 3 | 0.00 |
| 04/11/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2363 | 2 | 2363 | 2 | 0.00 |
| 04/11/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2440 | 3 | 2440 | 3 | 0.00 |
| 04/11/2011 | R208 On 01-November-12 | | | Bond Future | 8.19 | 91.8946 | 8.1910 | 91.8946 | 0.00 |
| 04/11/2011 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 4366 | 4 | 4366 | 4 | 0.00 |
| 04/11/2011 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 4537 | 4 | 4537 | 4 | 0.00 |
| 04/11/2011 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 4200 | 4 | 4200 | 4 | 0.00 |
| 04/11/2011 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 4149 | 4 | 4149 | 4 | 0.00 |
| 04/11/2011 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 3923 | 4 | 3923 | 4 | 0.00 |
| 04/11/2011 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 4033 | 4 | 4033 | 4 | 0.00 |
| 04/11/2011 | R209 On 03-November-11 | | | Bond Future | 8.85 | 74.9787 | 8.8450 | 74.9787 | 0.00 |
| 04/11/2011 | R209 On 02-February-12 | | | Bond Future | 8.85 | 75.9903 | 8.8470 | 75.9903 | 2,587.00 |
| 04/11/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3634 | 3 | 3634 | 3 | 0.00 |
| 04/11/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3845 | 4 | 3845 | 4 | 0.00 |
| 04/11/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3430 | 3 | 3430 | 3 | 0.00 |
| 04/11/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2630 | 3 | 2630 | 3 | 0.00 |
| 04/11/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2281 | 2 | 2281 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2450 | 3 | 2450 | 3 | 0.00 |
| 04/11/2011 | R209 On 03-May-12 | | | Bond Future | 8.92 | 73.9476 | 8.9200 | 73.9476 | 0.00 |
| 04/11/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 4475 | 4 | 4475 | 4 | 0.00 |
| 04/11/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4666 | 4 | 4666 | 4 | 0.00 |
| 04/11/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 4288 | 4 | 4288 | 4 | 0.00 |
| 04/11/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 4057 | 4 | 4057 | 4 | 0.00 |
| 04/11/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3672 | 4 | 3672 | 4 | 0.00 |
| 04/11/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 3861 | 4 | 3861 | 4 | 0.00 |
| 04/11/2011 | R209 On 02-August-12 | | | Bond Future | 9.00 | 75.0189 | 8.9960 | 75.0189 | 0.00 |
| 04/11/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 6130 | 6 | 6130 | 6 | 0.00 |
| 04/11/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5940 | 6 | 5940 | 6 | 0.00 |
| 04/11/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 6323 | 6 | 6323 | 6 | 0.00 |
| 04/11/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 4063 | 4 | 4063 | 4 | 0.00 |
| 04/11/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 4411 | 5 | 4411 | 5 | 0.00 |
| 04/11/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 4234 | 4 | 4234 | 4 | 0.00 |
| 04/11/2011 | R209 On 01-November-12 | | | Bond Future | 9.07 | 72.9706 | 9.0730 | 72.9706 | 0.00 |
| 04/11/2011 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 5582 | 5 | 5582 | 5 | 0.00 |
| 04/11/2011 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 5414 | 5 | 5414 | 5 | 0.00 |
| 04/11/2011 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 5752 | 6 | 5752 | 6 | 0.00 |
| 04/11/2011 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 5925 | 6 | 5925 | 6 | 0.00 |
| 04/11/2011 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 6348 | 7 | 6348 | 7 | 0.00 |
| 04/11/2011 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 6134 | 6 | 6134 | 6 | 0.00 |
| 04/11/2011 | R210 On 03-November-11 | | | Bond Future | 131.31 | 131.3119 | 131.3078 | 131.3119 | 0.00 |
| 04/11/2011 | R210 On 02-February-12 | | | Bond Future | 134.02 | 133.1385 | 134.0163 | 133.1385 | 750.00 |
| 04/11/2011 | R210 On 02-February-12 | 131.00 | Call | Bond Future | 3016 | 2 | 3016 | 2 | 0.00 |
| 04/11/2011 | R210 On 02-February-12 | 131.05 | Call | Bond Future | 2966 | 2 | 2966 | 2 | 0.00 |
| 04/11/2011 | R210 On 02-February-12 | 130.95 | Call | Bond Future | 3066 | 2 | 3066 | 2 | 0.00 |
| 04/11/2011 | R210 On 02-February-12 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2011 | R210 On 02-February-12 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2011 | R210 On 02-February-12 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2011 | R211 On 03-November-11 | | | Bond Future | 114.28 | 114.2917 | 114.2838 | 114.2917 | 0.00 |
| 04/11/2011 | R211 On 02-February-12 | | | Bond Future | 114.70 | 114.5391 | 114.6998 | 114.5391 | 480.00 |
| 04/11/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 4200 | 4 | 4200 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 4150 | 4 | 4150 | 4 | 0.00 |
| 04/11/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 4250 | 4 | 4250 | 4 | 0.00 |
| 04/11/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2011 | R212 On 03-November-11 | | | Bond Future | 110.23 | 110.2327 | 110.2286 | 110.2327 | 0.00 |
| 04/11/2011 | R212 On 02-February-12 | | | Bond Future | 110.89 | 110.1981 | 110.8853 | 110.1981 | 2,677.00 |
| 04/11/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 2385 | 2 | 2385 | 2 | 0.00 |
| 04/11/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 2435 | 2 | 2435 | 2 | 0.00 |
| 04/11/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 2335 | 2 | 2335 | 2 | 0.00 |
| 04/11/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2011 | R213 On 03-November-11 | | | Bond Future | 8.82 | 84.6515 | 8.8200 | 84.6515 | 0.00 |
| 04/11/2011 | R213 On 02-February-12 | | | Bond Future | 8.81 | 85.8779 | 8.8120 | 85.8779 | 0.00 |
| 04/11/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 4041 | 4 | 4041 | 4 | 0.00 |
| 04/11/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 3813 | 3 | 3813 | 3 | 0.00 |
| 04/11/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 4274 | 4 | 4274 | 4 | 0.00 |
| 04/11/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 2403 | 3 | 2403 | 3 | 0.00 |
| 04/11/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 2720 | 3 | 2720 | 3 | 0.00 |
| 04/11/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 2557 | 3 | 2557 | 3 | 0.00 |
| 04/11/2011 | R213 On 03-May-12 | | | Bond Future | 8.89 | 83.5829 | 8.8890 | 83.5829 | 0.00 |
| 04/11/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 5952 | 6 | 5952 | 6 | 0.00 |
| 04/11/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 5721 | 5 | 5721 | 5 | 0.00 |
| 04/11/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 6188 | 6 | 6188 | 6 | 0.00 |
| 04/11/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 3041 | 3 | 3041 | 3 | 0.00 |
| 04/11/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 3323 | 4 | 3323 | 4 | 0.00 |
| 04/11/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 3179 | 3 | 3179 | 3 | 0.00 |
| 04/11/2011 | R213 On 02-August-12 | | | Bond Future | 8.97 | 84.7958 | 8.9700 | 84.7958 | 0.00 |
| 04/11/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 6421 | 6 | 6421 | 6 | 0.00 |
| 04/11/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 6644 | 6 | 6644 | 6 | 0.00 |
| 04/11/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 6201 | 6 | 6201 | 6 | 0.00 |
| 04/11/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 4445 | 5 | 4445 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 4142 | 4 | 4142 | 4 | 0.00 |
| 04/11/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 4290 | 5 | 4290 | 5 | 0.00 |
| 04/11/2011 | R213 On 01-November-12 | | | Bond Future | 9.06 | 82.4954 | 9.0550 | 82.4954 | 0.00 |
| 04/11/2011 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 5816 | 6 | 5816 | 6 | 0.00 |
| 04/11/2011 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 6020 | 6 | 6020 | 6 | 0.00 |
| 04/11/2011 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 5611 | 5 | 5611 | 5 | 0.00 |
| 04/11/2011 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 6419 | 7 | 6419 | 7 | 0.00 |
| 04/11/2011 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 6058 | 6 | 6058 | 6 | 0.00 |
| 04/11/2011 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 6238 | 7 | 6238 | 7 | 0.00 |
| 04/11/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |
| 04/11/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 04/11/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 04/11/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 07/11/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2011 | AL7T On 02-February-12 | | | Index Future | 413.97 | 414.0690 | 413.9660 | 414.0690 | 16.00 |
| 07/11/2011 | AL7T On 03-May-12 | | | Index Future | 419.83 | 419.9620 | 419.8330 | 419.9620 | 0.00 |
| 07/11/2011 | ALBI On 02-February-12 | | | Index Future | 377.76 | 377.7740 | 377.7600 | 377.7740 | 1,044.00 |
| 07/11/2011 | ALBI On 03-May-12 | | | Index Future | 383.11 | 383.1510 | 383.1140 | 383.1510 | 0.00 |
| 07/11/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 07/11/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.09 | 0.0818 | 0.0873 | 0.0818 | 12,659.00 |
| 07/11/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.09 | 0.0816 | 0.0870 | 0.0816 | 18,519.00 |
| 07/11/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.19 | 0.1944 | 0.1922 | 0.1944 | 12,423.00 |
| 07/11/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.36 | 0.3565 | 0.3616 | 0.3565 | 100,000.00 |
| 07/11/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.15 | 0.1593 | 0.1535 | 0.1593 | 100,000.00 |
| 07/11/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.22 | 0.2213 | 0.2195 | 0.2213 | 12,346.00 |
| 07/11/2011 | CAAR On 19-December-11 | | | Can-Do Future | 0.09 | 0.0839 | 0.0891 | 0.0839 | 18,750.00 |
| 07/11/2011 | CAAS On 31-January-12 | | | Can-Do Future | 0.07 | 0.0592 | 0.0678 | 0.0592 | 12,500.00 |
| 07/11/2011 | CAAT On 29-February-12 | | | Can-Do Future | 0.06 | 0.0520 | 0.0616 | 0.0520 | 12,500.00 |
| 07/11/2011 | CAAU On 31-January-12 | | | Can-Do Future | 0.09 | 0.0823 | 0.0891 | 0.0823 | 19,481.00 |
| 07/11/2011 | CAAV On 29-February-12 | | | Can-Do Future | 0.12 | 0.1128 | 0.1161 | 0.1128 | 12,987.00 |
| 07/11/2011 | CES1 On 20-April-18 | | | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 07/11/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2011 | GOVI On 02-February-12 | | | GOVI | 379.10 | 379.1290 | 379.0950 | 379.1290 | 155.00 |
| 07/11/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 100950 | 10 | 100950 | 10 | 0.00 |
| 07/11/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 100850 | 10 | 100850 | 10 | 0.00 |
| 07/11/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 101050 | 10 | 101050 | 10 | 0.00 |
| 07/11/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | GOVI On 03-May-12 | | | GOVI | 384.47 | 384.5240 | 384.4680 | 384.5240 | 0.00 |
| 07/11/2011 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 24680 | 3 | 24680 | 3 | 0.00 |
| 07/11/2011 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 24580 | 3 | 24580 | 3 | 0.00 |
| 07/11/2011 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 24780 | 3 | 24780 | 3 | 0.00 |
| 07/11/2011 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 07/11/2011 | IGOV On 02-February-12 | | | Index Future | 163.32 | 163.2150 | 163.3210 | 163.2150 | 103.00 |
| 07/11/2011 | IGOV On 03-May-12 | | | Index Future | 165.64 | 165.5370 | 165.6360 | 165.5370 | 0.00 |
| 07/11/2011 | ILBI On 02-February-12 | | | Index Future | 442.30 | 440.3110 | 442.3040 | 440.3110 | 88.00 |
| 07/11/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 07/11/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 07/11/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 07/11/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 07/11/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 07/11/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 07/11/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.41 | 94.5450 | 5.4100 | 94.5450 | 1,700.00 |
| 07/11/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.39 | 94.6450 | 5.3900 | 94.6450 | 5,541.00 |
| 07/11/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.34 | 94.7150 | 5.3400 | 94.7150 | 200.00 |
| 07/11/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.24 | 94.7950 | 5.2400 | 94.7950 | 0.00 |
| 07/11/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.20 | 94.8300 | 5.2000 | 94.8300 | 1,340.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2011 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.18 | 94.8550 | 5.1800 | 94.8550 | 0.00 |
| 07/11/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.18 | 94.8600 | 5.1800 | 94.8600 | 2,890.00 |
| 07/11/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.26 | 94.7800 | 5.2600 | 94.7800 | 44,760.00 |
| 07/11/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.41 | 94.6300 | 5.4100 | 94.6300 | 990.00 |
| 07/11/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.61 | 94.4200 | 5.6100 | 94.4200 | 790.00 |
| 07/11/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 5.85 | 94.1800 | 5.8500 | 94.1800 | 1,250.00 |
| 07/11/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.10 | 93.9150 | 6.1000 | 93.9150 | 0.00 |
| 07/11/2011 | JN02 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 07/11/2011 | JN02 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | JN02 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | JN02 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 07/11/2011 | JN02 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | JN02 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 07/11/2011 | JN02 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | JN05 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 07/11/2011 | JN05 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | JN05 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 07/11/2011 | JN05 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | JN05 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 07/11/2011 | JN05 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | JN05 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | JN10 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 07/11/2011 | JN10 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | JN10 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | JN10 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 07/11/2011 | JN10 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | JN10 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 07/11/2011 | JN10 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | OTH1 On 02-February-12 | | | Index Future | 370.26 | 370.1740 | 370.2550 | 370.1740 | 0.00 |
| 07/11/2011 | R157 On 03-November-11 | | | Bond Future | 6.60 | 125.1482 | 6.6000 | 125.1482 | 0.00 |
| 07/11/2011 | R157 On 02-February-12 | | | Bond Future | 6.52 | 127.5022 | 6.5210 | 127.5022 | 15,280.00 |
| 07/11/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 6854 | 7 | 6854 | 7 | 0.00 |
| 07/11/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 7020 | 7 | 7020 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 6688 | 7 | 6688 | 7 | 0.00 |
| 07/11/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 293 | 0 | 293 | 0 | 130.00 |
| 07/11/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 2200 | 2 | 2200 | 2 | 0.00 |
| 07/11/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 1025 | 1 | 1025 | 1 | 0.00 |
| 07/11/2011 | R157 On 02-February-12 | 6.25 | Call | Bond Future | 553 | 1 | 553 | 1 | 3,960.00 |
| 07/11/2011 | R157 On 02-February-12 | 7.20 | Call | Bond Future | 2627 | 3 | 2627 | 3 | 0.00 |
| 07/11/2011 | R157 On 02-February-12 | 6.45 | Call | Bond Future | 847 | 1 | 847 | 1 | 1,320.00 |
| 07/11/2011 | R157 On 02-February-12 | 6.65 | Call | Bond Future | 1223 | 1 | 1223 | 1 | 0.00 |
| 07/11/2011 | R157 On 02-February-12 | 6.65 | Put | Bond Future | 761 | 1 | 761 | 1 | 1,320.00 |
| 07/11/2011 | R157 On 02-February-12 | 7.20 | Put | Bond Future | 219 | 0 | 219 | 0 | 3,960.00 |
| 07/11/2011 | R157 On 02-February-12 | 6.45 | Put | Bond Future | 1102 | 1 | 1102 | 1 | 0.00 |
| 07/11/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 921 | 1 | 921 | 1 | 130.00 |
| 07/11/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 2182 | 2 | 2182 | 2 | 0.00 |
| 07/11/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 319 | 0 | 319 | 0 | 130.00 |
| 07/11/2011 | R157 On 02-February-12 | 6.25 | Put | Bond Future | 1531 | 1 | 1531 | 1 | 0.00 |
| 07/11/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 07/11/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 07/11/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 07/11/2011 | R157 On 03-May-12 | | | Bond Future | 6.59 | 122.5079 | 6.5910 | 122.5079 | 0.00 |
| 07/11/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 5489 | 6 | 5489 | 6 | 0.00 |
| 07/11/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 5636 | 6 | 5636 | 6 | 0.00 |
| 07/11/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 5343 | 5 | 5343 | 5 | 0.00 |
| 07/11/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 120 | 0 | 120 | 0 | 0.00 |
| 07/11/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 98 | 0 | 98 | 0 | 0.00 |
| 07/11/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 108 | 0 | 108 | 0 | 0.00 |
| 07/11/2011 | R157 On 02-August-12 | | | Bond Future | 6.67 | 124.2382 | 6.6740 | 124.2382 | 0.00 |
| 07/11/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4554 | 5 | 4554 | 5 | 0.00 |
| 07/11/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4671 | 5 | 4671 | 5 | 0.00 |
| 07/11/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 4438 | 5 | 4438 | 5 | 0.00 |
| 07/11/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 581 | 1 | 581 | 1 | 0.00 |
| 07/11/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 519 | 1 | 519 | 1 | 0.00 |
| 07/11/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 550 | 1 | 550 | 1 | 0.00 |
| 07/11/2011 | R157 On 01-November-12 | | | Bond Future | 6.77 | 119.2062 | 6.7700 | 119.2062 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2011 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 2426 | 2 | 2426 | 2 | 0.00 |
| 07/11/2011 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 2506 | 2 | 2506 | 2 | 0.00 |
| 07/11/2011 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 2347 | 2 | 2347 | 2 | 0.00 |
| 07/11/2011 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 1838 | 2 | 1838 | 2 | 0.00 |
| 07/11/2011 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 1716 | 2 | 1716 | 2 | 0.00 |
| 07/11/2011 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 1777 | 2 | 1777 | 2 | 0.00 |
| 07/11/2011 | R186 On 03-November-11 | | | Bond Future | 8.38 | 122.1639 | 8.3750 | 122.1639 | 0.00 |
| 07/11/2011 | R186 On 02-February-12 | | | Bond Future | 8.37 | 119.4276 | 8.3700 | 119.4276 | 24,262.00 |
| 07/11/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 7168 | 7 | 7168 | 7 | 0.00 |
| 07/11/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 7497 | 8 | 7497 | 8 | 0.00 |
| 07/11/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 6844 | 7 | 6844 | 7 | 0.00 |
| 07/11/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 1319 | 1 | 1319 | 1 | 6,000.00 |
| 07/11/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 115 | 0 | 115 | 0 | 6,000.00 |
| 07/11/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 2059 | 2 | 2059 | 2 | 100.00 |
| 07/11/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 35615 | 36 | 35615 | 36 | 0.00 |
| 07/11/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 107389 | 108 | 107389 | 108 | 0.00 |
| 07/11/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 5646 | 6 | 5646 | 6 | 0.00 |
| 07/11/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 17042 | 17 | 17042 | 17 | 0.00 |
| 07/11/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1521 | 2 | 1521 | 2 | 0.00 |
| 07/11/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 7420 | 7 | 7420 | 7 | 0.00 |
| 07/11/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1292 | 1 | 1292 | 1 | 0.00 |
| 07/11/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1403 | 2 | 1403 | 2 | 100.00 |
| 07/11/2011 | R186 On 03-May-12 | | | Bond Future | 8.45 | 121.1244 | 8.4520 | 121.1244 | 0.00 |
| 07/11/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 7778 | 8 | 7778 | 8 | 0.00 |
| 07/11/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 7494 | 8 | 7494 | 8 | 0.00 |
| 07/11/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 8067 | 8 | 8067 | 8 | 0.00 |
| 07/11/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 2688 | 3 | 2688 | 3 | 0.00 |
| 07/11/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 2989 | 3 | 2989 | 3 | 0.00 |
| 07/11/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 2835 | 3 | 2835 | 3 | 0.00 |
| 07/11/2011 | R186 On 02-August-12 | | | Bond Future | 8.54 | 117.5519 | 8.5390 | 117.5519 | 0.00 |
| 07/11/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 6886 | 7 | 6886 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 6642 | 7 | 6642 | 7 | 0.00 |
| 07/11/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 7132 | 7 | 7132 | 7 | 0.00 |
| 07/11/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 4786 | 5 | 4786 | 5 | 0.00 |
| 07/11/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 5187 | 5 | 5187 | 5 | 0.00 |
| 07/11/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 4984 | 5 | 4984 | 5 | 0.00 |
| 07/11/2011 | R186 On 01-November-12 | | | Bond Future | 8.63 | 119.2242 | 8.6270 | 119.2242 | 0.00 |
| 07/11/2011 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 7489 | 8 | 7489 | 8 | 0.00 |
| 07/11/2011 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 7259 | 7 | 7259 | 7 | 0.00 |
| 07/11/2011 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 7722 | 8 | 7722 | 8 | 0.00 |
| 07/11/2011 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 6190 | 6 | 6190 | 6 | 0.00 |
| 07/11/2011 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 6609 | 6 | 6609 | 6 | 0.00 |
| 07/11/2011 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 6397 | 6 | 6397 | 6 | 0.00 |
| 07/11/2011 | R189 On 03-November-11 | | | Bond Future | 215.68 | 215.6967 | 215.6751 | 215.6967 | 0.00 |
| 07/11/2011 | R189 On 02-February-12 | | | Bond Future | 218.90 | 218.9235 | 218.9005 | 218.9235 | 0.00 |
| 07/11/2011 | R189 On 02-February-12 | 218.00 | Call | Bond Future | 900 | 1 | 900 | 1 | 0.00 |
| 07/11/2011 | R189 On 02-February-12 | 218.05 | Call | Bond Future | 850 | 1 | 850 | 1 | 0.00 |
| 07/11/2011 | R189 On 02-February-12 | 217.95 | Call | Bond Future | 950 | 1 | 950 | 1 | 0.00 |
| 07/11/2011 | R189 On 02-February-12 | 217.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | R189 On 02-February-12 | 218.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | R189 On 02-February-12 | 218.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | R197 On 03-November-11 | | | Bond Future | 242.77 | 242.7810 | 242.7721 | 242.7810 | 0.00 |
| 07/11/2011 | R197 On 02-February-12 | | | Bond Future | 242.21 | 242.2228 | 242.2128 | 242.2228 | 418.00 |
| 07/11/2011 | R197 On 02-February-12 | 237.00 | Call | Bond Future | 5213 | 5 | 5213 | 5 | 0.00 |
| 07/11/2011 | R197 On 02-February-12 | 236.95 | Call | Bond Future | 5263 | 5 | 5263 | 5 | 0.00 |
| 07/11/2011 | R197 On 02-February-12 | 237.05 | Call | Bond Future | 5163 | 5 | 5163 | 5 | 0.00 |
| 07/11/2011 | R197 On 02-February-12 | 237.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | R197 On 02-February-12 | 236.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | R197 On 02-February-12 | 237.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | R201 On 03-November-11 | | | Bond Future | 6.20 | 110.4930 | 6.2000 | 110.4930 | 0.00 |
| 07/11/2011 | R201 On 02-February-12 | | | Bond Future | 6.07 | 108.1302 | 6.0680 | 108.1302 | 3,124.00 |
| 07/11/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 5716 | 6 | 5716 | 6 | 0.00 |
| 07/11/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 5589 | 6 | 5589 | 6 | 0.00 |
| 07/11/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 5842 | 6 | 5842 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 07/11/2011 | R201 On 03-May-12 | | | Bond Future | 6.10 | 109.6694 | 6.1030 | 109.6694 | 0.00 |
| 07/11/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 4062 | 4 | 4062 | 4 | 0.00 |
| 07/11/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 4173 | 4 | 4173 | 4 | 0.00 |
| 07/11/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3951 | 4 | 3951 | 4 | 0.00 |
| 07/11/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 76 | 0 | 76 | 0 | 0.00 |
| 07/11/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 61 | 0 | 61 | 0 | 0.00 |
| 07/11/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 69 | 0 | 69 | 0 | 0.00 |
| 07/11/2011 | R201 On 02-August-12 | | | Bond Future | 6.15 | 106.8110 | 6.1500 | 106.8110 | 0.00 |
| 07/11/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3327 | 3 | 3327 | 3 | 0.00 |
| 07/11/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3415 | 3 | 3415 | 3 | 0.00 |
| 07/11/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 3239 | 3 | 3239 | 3 | 0.00 |
| 07/11/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 358 | 0 | 358 | 0 | 0.00 |
| 07/11/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 317 | 0 | 317 | 0 | 0.00 |
| 07/11/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 337 | 0 | 337 | 0 | 0.00 |
| 07/11/2011 | R201 On 01-November-12 | | | Bond Future | 6.20 | 108.3356 | 6.1970 | 108.3356 | 0.00 |
| 07/11/2011 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1827 | 2 | 1827 | 2 | 0.00 |
| 07/11/2011 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1887 | 2 | 1887 | 2 | 0.00 |
| 07/11/2011 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1768 | 1 | 1768 | 1 | 0.00 |
| 07/11/2011 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 1257 | 1 | 1257 | 1 | 0.00 |
| 07/11/2011 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 1175 | 1 | 1175 | 1 | 0.00 |
| 07/11/2011 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 1216 | 1 | 1216 | 1 | 0.00 |
| 07/11/2011 | R202 On 03-November-11 | | | Bond Future | 175.94 | 175.9409 | 175.9354 | 175.9409 | 0.00 |
| 07/11/2011 | R202 On 02-February-12 | | | Bond Future | 177.09 | 176.8184 | 177.0938 | 176.8184 | 34,606.00 |
| 07/11/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 94 | 0 | 94 | 0 | 0.00 |
| 07/11/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 144 | 0 | 144 | 0 | 0.00 |
| 07/11/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 44 | 0 | 44 | 0 | 0.00 |
| 07/11/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | R203 On 03-November-11 | | | Bond Future | 7.36 | 105.3741 | 7.3600 | 105.3741 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2011 | R203 On 02-February-12 | | | Bond Future | 7.28 | 107.6814 | 7.2770 | 107.6814 | 2,201.00 |
| 07/11/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 6645 | 7 | 6645 | 7 | 0.00 |
| 07/11/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 6852 | 7 | 6852 | 7 | 0.00 |
| 07/11/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 6438 | 7 | 6438 | 7 | 0.00 |
| 07/11/2011 | R203 On 02-February-12 | 6.95 | Call | Bond Future | 804 | 1 | 804 | 1 | 2,640.00 |
| 07/11/2011 | R203 On 02-February-12 | 7.95 | Call | Bond Future | 3496 | 4 | 3496 | 4 | 0.00 |
| 07/11/2011 | R203 On 02-February-12 | 7.20 | Call | Bond Future | 1278 | 1 | 1278 | 1 | 880.00 |
| 07/11/2011 | R203 On 02-February-12 | 7.35 | Call | Bond Future | 1632 | 2 | 1632 | 2 | 0.00 |
| 07/11/2011 | R203 On 02-February-12 | 7.35 | Put | Bond Future | 1293 | 1 | 1293 | 1 | 880.00 |
| 07/11/2011 | R203 On 02-February-12 | 7.95 | Put | Bond Future | 419 | 1 | 419 | 1 | 2,640.00 |
| 07/11/2011 | R203 On 02-February-12 | 7.20 | Put | Bond Future | 1637 | 2 | 1637 | 2 | 0.00 |
| 07/11/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 62 | 0 | 62 | 0 | 0.00 |
| 07/11/2011 | R203 On 02-February-12 | 6.95 | Put | Bond Future | 2341 | 2 | 2341 | 2 | 0.00 |
| 07/11/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 46 | 0 | 46 | 0 | 0.00 |
| 07/11/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 54 | 0 | 54 | 0 | 0.00 |
| 07/11/2011 | R203 On 03-May-12 | | | Bond Future | 7.37 | 105.0573 | 7.3650 | 105.0573 | 0.00 |
| 07/11/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 6393 | 7 | 6393 | 7 | 0.00 |
| 07/11/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 6218 | 6 | 6218 | 6 | 0.00 |
| 07/11/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 6570 | 7 | 6570 | 7 | 0.00 |
| 07/11/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 401 | 1 | 401 | 1 | 0.00 |
| 07/11/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 464 | 1 | 464 | 1 | 0.00 |
| 07/11/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 431 | 1 | 431 | 1 | 0.00 |
| 07/11/2011 | R203 On 02-August-12 | | | Bond Future | 7.46 | 106.5378 | 7.4620 | 106.5378 | 0.00 |
| 07/11/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 5646 | 6 | 5646 | 6 | 0.00 |
| 07/11/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 5790 | 6 | 5790 | 6 | 0.00 |
| 07/11/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 5500 | 6 | 5500 | 6 | 0.00 |
| 07/11/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1387 | 2 | 1387 | 2 | 0.00 |
| 07/11/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1272 | 1 | 1272 | 1 | 0.00 |
| 07/11/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1330 | 2 | 1330 | 2 | 0.00 |
| 07/11/2011 | R203 On 01-November-12 | | | Bond Future | 7.57 | 103.9026 | 7.5690 | 103.9026 | 0.00 |
| 07/11/2011 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 3758 | 3 | 3758 | 3 | 0.00 |
| 07/11/2011 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 3648 | 3 | 3648 | 3 | 0.00 |
| 07/11/2011 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 3869 | 4 | 3869 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2011 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 2934 | 3 | 2934 | 3 | 0.00 |
| 07/11/2011 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 3117 | 3 | 3117 | 3 | 0.00 |
| 07/11/2011 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 3025 | 3 | 3025 | 3 | 0.00 |
| 07/11/2011 | R204 On 03-November-11 | | | Bond Future | 7.64 | 104.9897 | 7.6400 | 104.9897 | 0.00 |
| 07/11/2011 | R204 On 02-February-12 | | | Bond Future | 7.59 | 103.1877 | 7.5860 | 103.1877 | 3,192.00 |
| 07/11/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 7360 | 7 | 7360 | 7 | 0.00 |
| 07/11/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 7588 | 8 | 7588 | 8 | 0.00 |
| 07/11/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 7132 | 7 | 7132 | 7 | 0.00 |
| 07/11/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 147 | 0 | 147 | 0 | 0.00 |
| 07/11/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 115 | 0 | 115 | 0 | 0.00 |
| 07/11/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 131 | 0 | 131 | 0 | 0.00 |
| 07/11/2011 | R204 On 03-May-12 | | | Bond Future | 7.68 | 104.6560 | 7.6760 | 104.6560 | 0.00 |
| 07/11/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 6211 | 6 | 6211 | 6 | 0.00 |
| 07/11/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 6399 | 7 | 6399 | 7 | 0.00 |
| 07/11/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 6026 | 6 | 6026 | 6 | 0.00 |
| 07/11/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 899 | 1 | 899 | 1 | 0.00 |
| 07/11/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 789 | 1 | 789 | 1 | 0.00 |
| 07/11/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 842 | 1 | 842 | 1 | 0.00 |
| 07/11/2011 | R204 On 02-August-12 | | | Bond Future | 7.78 | 102.1018 | 7.7750 | 102.1018 | 0.00 |
| 07/11/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 5512 | 6 | 5512 | 6 | 0.00 |
| 07/11/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 5354 | 6 | 5354 | 6 | 0.00 |
| 07/11/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 5672 | 6 | 5672 | 6 | 0.00 |
| 07/11/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 1897 | 2 | 1897 | 2 | 0.00 |
| 07/11/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2056 | 2 | 2056 | 2 | 0.00 |
| 07/11/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 1975 | 2 | 1975 | 2 | 0.00 |
| 07/11/2011 | R204 On 01-November-12 | | | Bond Future | 7.88 | 103.5617 | 7.8780 | 103.5617 | 0.00 |
| 07/11/2011 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 4353 | 4 | 4353 | 4 | 0.00 |
| 07/11/2011 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 4481 | 4 | 4481 | 4 | 0.00 |
| 07/11/2011 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 4226 | 4 | 4226 | 4 | 0.00 |
| 07/11/2011 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 3881 | 4 | 3881 | 4 | 0.00 |
| 07/11/2011 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 3659 | 3 | 3659 | 3 | 0.00 |
| 07/11/2011 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 3769 | 4 | 3769 | 4 | 0.00 |
| 07/11/2011 | R206 On 03-November-11 | | | Bond Future | 5.94 | 105.5453 | 5.9350 | 105.5453 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2011 | R206 On 02-February-12 | | | Bond Future | 5.79 | 103.5977 | 5.7860 | 103.5977 | 0.00 |
| 07/11/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3981 | 4 | 3981 | 4 | 0.00 |
| 07/11/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3894 | 4 | 3894 | 4 | 0.00 |
| 07/11/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 4069 | 4 | 4069 | 4 | 0.00 |
| 07/11/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | R206 On 03-May-12 | | | Bond Future | 5.80 | 105.0731 | 5.7980 | 105.0731 | 0.00 |
| 07/11/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2726 | 3 | 2726 | 3 | 0.00 |
| 07/11/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2651 | 3 | 2651 | 3 | 0.00 |
| 07/11/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2801 | 3 | 2801 | 3 | 0.00 |
| 07/11/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 21 | 0 | 21 | 0 | 0.00 |
| 07/11/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 27 | 0 | 27 | 0 | 0.00 |
| 07/11/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 24 | 0 | 24 | 0 | 0.00 |
| 07/11/2011 | R206 On 02-August-12 | | | Bond Future | 5.82 | 102.7935 | 5.8190 | 102.7935 | 0.00 |
| 07/11/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 2138 | 2 | 2138 | 2 | 0.00 |
| 07/11/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 2194 | 2 | 2194 | 2 | 0.00 |
| 07/11/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 2082 | 2 | 2082 | 2 | 0.00 |
| 07/11/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 197 | 0 | 197 | 0 | 0.00 |
| 07/11/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 174 | 0 | 174 | 0 | 0.00 |
| 07/11/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 186 | 0 | 186 | 0 | 0.00 |
| 07/11/2011 | R206 On 01-November-12 | | | Bond Future | 5.82 | 104.2608 | 5.8210 | 104.2608 | 0.00 |
| 07/11/2011 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 1018 | 1 | 1018 | 1 | 0.00 |
| 07/11/2011 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 986 | 1 | 986 | 1 | 0.00 |
| 07/11/2011 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 1051 | 1 | 1051 | 1 | 0.00 |
| 07/11/2011 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 788 | 0 | 788 | 0 | 0.00 |
| 07/11/2011 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 838 | 1 | 838 | 1 | 0.00 |
| 07/11/2011 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 812 | 0 | 812 | 0 | 0.00 |
| 07/11/2011 | R207 On 03-November-11 | | | Bond Future | 7.88 | 98.5734 | 7.8800 | 98.5734 | 0.00 |
| 07/11/2011 | R207 On 02-February-12 | | | Bond Future | 7.91 | 96.7336 | 7.9090 | 96.7336 | 28,092.00 |
| 07/11/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 6123 | 6 | 6123 | 6 | 0.00 |
| 07/11/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 6361 | 7 | 6361 | 7 | 0.00 |
| 07/11/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 5884 | 6 | 5884 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2011 | R207 On 02-February-12 | 7.35 | Call | Bond Future | 551 | 1 | 551 | 1 | 1,920.00 |
| 07/11/2011 | R207 On 02-February-12 | 8.50 | Call | Bond Future | 3845 | 4 | 3845 | 4 | 0.00 |
| 07/11/2011 | R207 On 02-February-12 | 7.65 | Call | Bond Future | 1070 | 1 | 1070 | 1 | 640.00 |
| 07/11/2011 | R207 On 02-February-12 | 7.85 | Call | Bond Future | 1553 | 2 | 1553 | 2 | 0.00 |
| 07/11/2011 | R207 On 02-February-12 | 7.85 | Put | Bond Future | 1888 | 2 | 1888 | 2 | 640.00 |
| 07/11/2011 | R207 On 02-February-12 | 8.50 | Put | Bond Future | 564 | 1 | 564 | 1 | 1,920.00 |
| 07/11/2011 | R207 On 02-February-12 | 7.65 | Put | Bond Future | 2553 | 3 | 2553 | 3 | 0.00 |
| 07/11/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 199 | 0 | 199 | 0 | 0.00 |
| 07/11/2011 | R207 On 02-February-12 | 7.35 | Put | Bond Future | 3789 | 4 | 3789 | 4 | 0.00 |
| 07/11/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 153 | 0 | 153 | 0 | 0.00 |
| 07/11/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 176 | 0 | 176 | 0 | 0.00 |
| 07/11/2011 | R207 On 03-May-12 | | | Bond Future | 8.00 | 98.1081 | 8.0040 | 98.1081 | 0.00 |
| 07/11/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 5362 | 6 | 5362 | 6 | 0.00 |
| 07/11/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 5547 | 6 | 5547 | 6 | 0.00 |
| 07/11/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 5181 | 5 | 5181 | 5 | 0.00 |
| 07/11/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1441 | 2 | 1441 | 2 | 0.00 |
| 07/11/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1285 | 1 | 1285 | 1 | 0.00 |
| 07/11/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1360 | 1 | 1360 | 1 | 0.00 |
| 07/11/2011 | R207 On 02-August-12 | | | Bond Future | 8.11 | 95.8561 | 8.1070 | 95.8561 | 0.00 |
| 07/11/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 5574 | 6 | 5574 | 6 | 0.00 |
| 07/11/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 5408 | 6 | 5408 | 6 | 0.00 |
| 07/11/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 5741 | 6 | 5741 | 6 | 0.00 |
| 07/11/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2127 | 2 | 2127 | 2 | 0.00 |
| 07/11/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2305 | 2 | 2305 | 2 | 0.00 |
| 07/11/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2215 | 2 | 2215 | 2 | 0.00 |
| 07/11/2011 | R207 On 01-November-12 | | | Bond Future | 8.21 | 97.2270 | 8.2090 | 97.2270 | 0.00 |
| 07/11/2011 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 4409 | 4 | 4409 | 4 | 0.00 |
| 07/11/2011 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 4543 | 4 | 4543 | 4 | 0.00 |
| 07/11/2011 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 4276 | 4 | 4276 | 4 | 0.00 |
| 07/11/2011 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 4323 | 4 | 4323 | 4 | 0.00 |
| 07/11/2011 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 4073 | 4 | 4073 | 4 | 0.00 |
| 07/11/2011 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 4197 | 4 | 4197 | 4 | 0.00 |
| 07/11/2011 | R208 On 03-November-11 | | | Bond Future | 7.93 | 92.9891 | 7.9300 | 92.9891 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2011 | R208 On 02-February-12 | | | Bond Future | 7.94 | 94.8354 | 7.9410 | 94.8354 | 16,841.00 |
| 07/11/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 6348 | 7 | 6348 | 7 | 0.00 |
| 07/11/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 6604 | 7 | 6604 | 7 | 0.00 |
| 07/11/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 6091 | 6 | 6091 | 6 | 0.00 |
| 07/11/2011 | R208 On 02-February-12 | 7.45 | Call | Bond Future | 605 | 1 | 605 | 1 | 2,880.00 |
| 07/11/2011 | R208 On 02-February-12 | 8.55 | Call | Bond Future | 4127 | 5 | 4127 | 5 | 0.00 |
| 07/11/2011 | R208 On 02-February-12 | 7.70 | Call | Bond Future | 1085 | 1 | 1085 | 1 | 960.00 |
| 07/11/2011 | R208 On 02-February-12 | 7.90 | Call | Bond Future | 1610 | 2 | 1610 | 2 | 0.00 |
| 07/11/2011 | R208 On 02-February-12 | 7.90 | Put | Bond Future | 1861 | 2 | 1861 | 2 | 960.00 |
| 07/11/2011 | R208 On 02-February-12 | 8.55 | Put | Bond Future | 504 | 1 | 504 | 1 | 2,880.00 |
| 07/11/2011 | R208 On 02-February-12 | 7.70 | Put | Bond Future | 2570 | 3 | 2570 | 3 | 0.00 |
| 07/11/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 186 | 0 | 186 | 0 | 0.00 |
| 07/11/2011 | R208 On 02-February-12 | 7.45 | Put | Bond Future | 3663 | 4 | 3663 | 4 | 0.00 |
| 07/11/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 140 | 0 | 140 | 0 | 0.00 |
| 07/11/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 163 | 0 | 163 | 0 | 0.00 |
| 07/11/2011 | R208 On 03-May-12 | | | Bond Future | 8.03 | 92.7873 | 8.0250 | 92.7873 | 0.00 |
| 07/11/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 6552 | 7 | 6552 | 7 | 0.00 |
| 07/11/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 6340 | 7 | 6340 | 7 | 0.00 |
| 07/11/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 6763 | 7 | 6763 | 7 | 0.00 |
| 07/11/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 909 | 1 | 909 | 1 | 0.00 |
| 07/11/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1036 | 1 | 1036 | 1 | 0.00 |
| 07/11/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 973 | 1 | 973 | 1 | 0.00 |
| 07/11/2011 | R208 On 02-August-12 | | | Bond Future | 8.12 | 94.0978 | 8.1160 | 94.0978 | 0.00 |
| 07/11/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 5857 | 6 | 5857 | 6 | 0.00 |
| 07/11/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 6038 | 6 | 6038 | 6 | 0.00 |
| 07/11/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5678 | 6 | 5678 | 6 | 0.00 |
| 07/11/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2367 | 3 | 2367 | 3 | 0.00 |
| 07/11/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2175 | 2 | 2175 | 2 | 0.00 |
| 07/11/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2270 | 2 | 2270 | 2 | 0.00 |
| 07/11/2011 | R208 On 01-November-12 | | | Bond Future | 8.21 | 92.0473 | 8.2100 | 92.0473 | 0.00 |
| 07/11/2011 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 4364 | 4 | 4364 | 4 | 0.00 |
| 07/11/2011 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 4221 | 4 | 4221 | 4 | 0.00 |
| 07/11/2011 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 4511 | 5 | 4511 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2011 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 4004 | 4 | 4004 | 4 | 0.00 |
| 07/11/2011 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 4278 | 4 | 4278 | 4 | 0.00 |
| 07/11/2011 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 4138 | 4 | 4138 | 4 | 0.00 |
| 07/11/2011 | R209 On 03-November-11 | | | Bond Future | 8.85 | 74.9787 | 8.8450 | 74.9787 | 0.00 |
| 07/11/2011 | R209 On 02-February-12 | | | Bond Future | 8.84 | 76.4815 | 8.8420 | 76.4815 | 2,587.00 |
| 07/11/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3608 | 4 | 3608 | 4 | 0.00 |
| 07/11/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3819 | 4 | 3819 | 4 | 0.00 |
| 07/11/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3402 | 3 | 3402 | 3 | 0.00 |
| 07/11/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2562 | 3 | 2562 | 3 | 0.00 |
| 07/11/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2215 | 2 | 2215 | 2 | 0.00 |
| 07/11/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2385 | 2 | 2385 | 2 | 0.00 |
| 07/11/2011 | R209 On 03-May-12 | | | Bond Future | 8.92 | 74.4245 | 8.9150 | 74.4245 | 0.00 |
| 07/11/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 4452 | 4 | 4452 | 4 | 0.00 |
| 07/11/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4650 | 5 | 4650 | 5 | 0.00 |
| 07/11/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 4256 | 4 | 4256 | 4 | 0.00 |
| 07/11/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 3986 | 4 | 3986 | 4 | 0.00 |
| 07/11/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3617 | 4 | 3617 | 4 | 0.00 |
| 07/11/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 3799 | 4 | 3799 | 4 | 0.00 |
| 07/11/2011 | R209 On 02-August-12 | | | Bond Future | 8.99 | 75.4740 | 8.9910 | 75.4740 | 0.00 |
| 07/11/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 6125 | 6 | 6125 | 6 | 0.00 |
| 07/11/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5934 | 6 | 5934 | 6 | 0.00 |
| 07/11/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 6318 | 6 | 6318 | 6 | 0.00 |
| 07/11/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 4020 | 4 | 4020 | 4 | 0.00 |
| 07/11/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 4367 | 4 | 4367 | 4 | 0.00 |
| 07/11/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 4191 | 4 | 4191 | 4 | 0.00 |
| 07/11/2011 | R209 On 01-November-12 | | | Bond Future | 9.07 | 73.4118 | 9.0680 | 73.4118 | 0.00 |
| 07/11/2011 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 5563 | 6 | 5563 | 6 | 0.00 |
| 07/11/2011 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 5743 | 6 | 5743 | 6 | 0.00 |
| 07/11/2011 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 5383 | 5 | 5383 | 5 | 0.00 |
| 07/11/2011 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 6279 | 6 | 6279 | 6 | 0.00 |
| 07/11/2011 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 5879 | 6 | 5879 | 6 | 0.00 |
| 07/11/2011 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 6077 | 6 | 6077 | 6 | 0.00 |
| 07/11/2011 | R210 On 03-November-11 | | | Bond Future | 131.31 | 131.3119 | 131.3078 | 131.3119 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2011 | R210 On 02-February-12 | | | Bond Future | 134.19 | 134.0163 | 134.1890 | 134.0163 | 750.00 |
| 07/11/2011 | R210 On 02-February-12 | 131.00 | Call | Bond Future | 3189 | 3 | 3189 | 3 | 0.00 |
| 07/11/2011 | R210 On 02-February-12 | 130.95 | Call | Bond Future | 3239 | 3 | 3239 | 3 | 0.00 |
| 07/11/2011 | R210 On 02-February-12 | 131.05 | Call | Bond Future | 3139 | 3 | 3139 | 3 | 0.00 |
| 07/11/2011 | R210 On 02-February-12 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | R210 On 02-February-12 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | R210 On 02-February-12 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | R211 On 03-November-11 | | | Bond Future | 114.28 | 114.2917 | 114.2838 | 114.2917 | 0.00 |
| 07/11/2011 | R211 On 02-February-12 | | | Bond Future | 114.69 | 114.6998 | 114.6914 | 114.6998 | 480.00 |
| 07/11/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 4191 | 4 | 4191 | 4 | 0.00 |
| 07/11/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 4141 | 4 | 4141 | 4 | 0.00 |
| 07/11/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 4241 | 4 | 4241 | 4 | 0.00 |
| 07/11/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | R212 On 03-November-11 | | | Bond Future | 110.23 | 110.2327 | 110.2286 | 110.2327 | 0.00 |
| 07/11/2011 | R212 On 02-February-12 | | | Bond Future | 110.88 | 110.8853 | 110.8808 | 110.8853 | 2,677.00 |
| 07/11/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 2381 | 2 | 2381 | 2 | 0.00 |
| 07/11/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 2431 | 2 | 2431 | 2 | 0.00 |
| 07/11/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 2331 | 2 | 2331 | 2 | 0.00 |
| 07/11/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2011 | R213 On 03-November-11 | | | Bond Future | 8.82 | 84.6515 | 8.8200 | 84.6515 | 0.00 |
| 07/11/2011 | R213 On 02-February-12 | | | Bond Future | 8.81 | 86.4983 | 8.8060 | 86.4983 | 0.00 |
| 07/11/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 4016 | 4 | 4016 | 4 | 0.00 |
| 07/11/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 3787 | 4 | 3787 | 4 | 0.00 |
| 07/11/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 4251 | 4 | 4251 | 4 | 0.00 |
| 07/11/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 2332 | 2 | 2332 | 2 | 0.00 |
| 07/11/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 2646 | 3 | 2646 | 3 | 0.00 |
| 07/11/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 2484 | 3 | 2484 | 3 | 0.00 |
| 07/11/2011 | R213 On 03-May-12 | | | Bond Future | 8.88 | 84.1943 | 8.8840 | 84.1943 | 0.00 |
| 07/11/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 5941 | 6 | 5941 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 5709 | 6 | 5709 | 6 | 0.00 |
| 07/11/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 6177 | 6 | 6177 | 6 | 0.00 |
| 07/11/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 2991 | 3 | 2991 | 3 | 0.00 |
| 07/11/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 3272 | 3 | 3272 | 3 | 0.00 |
| 07/11/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 3128 | 3 | 3128 | 3 | 0.00 |
| 07/11/2011 | R213 On 02-August-12 | | | Bond Future | 8.97 | 85.3824 | 8.9650 | 85.3824 | 0.00 |
| 07/11/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 6416 | 6 | 6416 | 6 | 0.00 |
| 07/11/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 6639 | 7 | 6639 | 7 | 0.00 |
| 07/11/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 6195 | 6 | 6195 | 6 | 0.00 |
| 07/11/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 4400 | 4 | 4400 | 4 | 0.00 |
| 07/11/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 4098 | 4 | 4098 | 4 | 0.00 |
| 07/11/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 4247 | 4 | 4247 | 4 | 0.00 |
| 07/11/2011 | R213 On 01-November-12 | | | Bond Future | 9.05 | 83.0653 | 9.0500 | 83.0653 | 0.00 |
| 07/11/2011 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 5812 | 6 | 5812 | 6 | 0.00 |
| 07/11/2011 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 6015 | 6 | 6015 | 6 | 0.00 |
| 07/11/2011 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 5606 | 6 | 5606 | 6 | 0.00 |
| 07/11/2011 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 6376 | 6 | 6376 | 6 | 0.00 |
| 07/11/2011 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 6015 | 6 | 6015 | 6 | 0.00 |
| 07/11/2011 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 6196 | 6 | 6196 | 6 | 0.00 |
| 07/11/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |
| 07/11/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 07/11/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 07/11/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 08/11/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/11/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/11/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/11/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/11/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/11/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/11/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/11/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/11/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/11/2011 | 0904 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/11/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/11/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/11/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/11/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/11/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/11/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/11/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/11/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/11/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/11/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/11/2011 | AL7T On 02-February-12 | | | Index Future | 416.72 | 413.9660 | 416.7220 | 413.9660 | 16.00 |
| 08/11/2011 | AL7T On 03-May-12 | | | Index Future | 422.65 | 419.8330 | 422.6500 | 419.8330 | 0.00 |
| 08/11/2011 | ALBI On 02-February-12 | | | Index Future | 380.28 | 377.7600 | 380.2840 | 377.7600 | 1,044.00 |
| 08/11/2011 | ALBI On 03-May-12 | | | Index Future | 385.69 | 383.1140 | 385.6940 | 383.1140 | 0.00 |
| 08/11/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/11/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/11/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/11/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/11/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/11/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/11/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/11/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/11/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/11/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/11/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/11/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 08/11/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/11/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/11/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/11/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/11/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/11/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.08 | 0.0873 | 0.0759 | 0.0873 | 12,659.00 |
| 08/11/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.07 | 0.0870 | 0.0741 | 0.0870 | 18,519.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/11/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.21 | 0.1922 | 0.2101 | 0.1922 | 12,423.00 |
| 08/11/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.33 | 0.3616 | 0.3305 | 0.3616 | 100,000.00 |
| 08/11/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.17 | 0.1535 | 0.1714 | 0.1535 | 100,000.00 |
| 08/11/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.24 | 0.2195 | 0.2383 | 0.2195 | 12,346.00 |
| 08/11/2011 | CAAR On 19-December-11 | | | Can-Do Future | 0.08 | 0.0891 | 0.0779 | 0.0891 | 18,750.00 |
| 08/11/2011 | CAAS On 31-January-12 | | | Can-Do Future | 0.06 | 0.0678 | 0.0631 | 0.0678 | 12,500.00 |
| 08/11/2011 | CAAT On 29-February-12 | | | Can-Do Future | 0.06 | 0.0616 | 0.0572 | 0.0616 | 12,500.00 |
| 08/11/2011 | CAAU On 31-January-12 | | | Can-Do Future | 0.10 | 0.0891 | 0.0976 | 0.0891 | 19,481.00 |
| 08/11/2011 | CAAV On 29-February-12 | | | Can-Do Future | 0.13 | 0.1161 | 0.1270 | 0.1161 | 12,987.00 |
| 08/11/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/11/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 08/11/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/11/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/11/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/11/2011 | GOVI On 02-February-12 | | | GOVI | 381.45 | 379.0950 | 381.4480 | 379.0950 | 155.00 |
| 08/11/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 124480 | 10 | 124480 | 10 | 0.00 |
| 08/11/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 124380 | 10 | 124380 | 10 | 0.00 |
| 08/11/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 124580 | 10 | 124580 | 10 | 0.00 |
| 08/11/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2011 | GOVI On 03-May-12 | | | GOVI | 386.87 | 384.4680 | 386.8740 | 384.4680 | 0.00 |
| 08/11/2011 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 48740 | 2 | 48740 | 2 | 0.00 |
| 08/11/2011 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 48640 | 2 | 48640 | 2 | 0.00 |
| 08/11/2011 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 48840 | 2 | 48840 | 2 | 0.00 |
| 08/11/2011 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2011 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2011 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 08/11/2011 | IGOV On 02-February-12 | | | Index Future | 163.75 | 163.3210 | 163.7460 | 163.3210 | 103.00 |
| 08/11/2011 | IGOV On 03-May-12 | | | Index Future | 166.08 | 165.6360 | 166.0750 | 165.6360 | 0.00 |
| 08/11/2011 | ILBI On 02-February-12 | | | Index Future | 442.30 | 442.3040 | 442.3040 | 442.3040 | 88.00 |
| 08/11/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/11/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 08/11/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 08/11/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 08/11/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 08/11/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 08/11/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.38 | 94.5900 | 5.3800 | 94.5900 | 1,700.00 |
| 08/11/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.35 | 94.6100 | 5.3500 | 94.6100 | 5,541.00 |
| 08/11/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.30 | 94.6600 | 5.3000 | 94.6600 | 101.00 |
| 08/11/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.19 | 94.7600 | 5.1900 | 94.7600 | 0.00 |
| 08/11/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.16 | 94.8000 | 5.1600 | 94.8000 | 1,340.00 |
| 08/11/2011 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.13 | 94.8200 | 5.1300 | 94.8200 | 0.00 |
| 08/11/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.12 | 94.8200 | 5.1200 | 94.8200 | 2,890.00 |
| 08/11/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.20 | 94.7400 | 5.2000 | 94.7400 | 44,760.00 |
| 08/11/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.33 | 94.5900 | 5.3300 | 94.5900 | 990.00 |
| 08/11/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.53 | 94.3900 | 5.5300 | 94.3900 | 790.00 |
| 08/11/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 5.76 | 94.1500 | 5.7600 | 94.1500 | 1,250.00 |
| 08/11/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.02 | 93.9000 | 6.0200 | 93.9000 | 0.00 |
| 08/11/2011 | JN02 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 08/11/2011 | JN02 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2011 | JN02 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2011 | JN02 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 08/11/2011 | JN02 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2011 | JN02 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 08/11/2011 | JN02 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2011 | JN05 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 08/11/2011 | JN05 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2011 | JN05 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 08/11/2011 | JN05 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2011 | JN05 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 08/11/2011 | JN05 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2011 | JN05 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2011 | JN10 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 08/11/2011 | JN10 On 02-February-12 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/11/2011 | JN10 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2011 | JN10 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 08/11/2011 | JN10 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2011 | JN10 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 08/11/2011 | JN10 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2011 | OTH1 On 02-February-12 | | | Index Future | 373.64 | 370.2550 | 373.6420 | 370.2550 | 0.00 |
| 08/11/2011 | R157 On 03-November-11 | | | Bond Future | 6.60 | 125.1482 | 6.6000 | 125.1482 | 0.00 |
| 08/11/2011 | R157 On 02-February-12 | | | Bond Future | 6.42 | 127.4447 | 6.4230 | 127.4447 | 16,934.00 |
| 08/11/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 7206 | 7 | 7206 | 7 | 0.00 |
| 08/11/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 7372 | 7 | 7372 | 7 | 0.00 |
| 08/11/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 7039 | 7 | 7039 | 7 | 0.00 |
| 08/11/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 374 | 0 | 374 | 0 | 130.00 |
| 08/11/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 2478 | 2 | 2478 | 2 | 0.00 |
| 08/11/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 1213 | 1 | 1213 | 1 | 0.00 |
| 08/11/2011 | R157 On 02-February-12 | 6.25 | Call | Bond Future | 680 | 1 | 680 | 1 | 3,960.00 |
| 08/11/2011 | R157 On 02-February-12 | 7.20 | Call | Bond Future | 2925 | 3 | 2925 | 3 | 0.00 |
| 08/11/2011 | R157 On 02-February-12 | 6.45 | Call | Bond Future | 1015 | 1 | 1015 | 1 | 1,320.00 |
| 08/11/2011 | R157 On 02-February-12 | 6.65 | Call | Bond Future | 1432 | 1 | 1432 | 1 | 0.00 |
| 08/11/2011 | R157 On 02-February-12 | 6.65 | Put | Bond Future | 617 | 1 | 617 | 1 | 1,320.00 |
| 08/11/2011 | R157 On 02-February-12 | 7.20 | Put | Bond Future | 165 | 0 | 165 | 0 | 3,960.00 |
| 08/11/2011 | R157 On 02-February-12 | 6.45 | Put | Bond Future | 918 | 1 | 918 | 1 | 0.00 |
| 08/11/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 756 | 1 | 756 | 1 | 130.00 |
| 08/11/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 1911 | 2 | 1911 | 2 | 0.00 |
| 08/11/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 244 | 0 | 244 | 0 | 130.00 |
| 08/11/2011 | R157 On 02-February-12 | 6.25 | Put | Bond Future | 1306 | 2 | 1306 | 2 | 0.00 |
| 08/11/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 08/11/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 08/11/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 08/11/2011 | R157 On 03-May-12 | | | Bond Future | 6.48 | 122.4444 | 6.4820 | 122.4444 | 0.00 |
| 08/11/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 5831 | 5 | 5831 | 5 | 0.00 |
| 08/11/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 5980 | 6 | 5980 | 6 | 0.00 |
| 08/11/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 5683 | 5 | 5683 | 5 | 0.00 |
| 08/11/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 95 | 0 | 95 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/11/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 77 | 0 | 77 | 0 | 0.00 |
| 08/11/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 85 | 0 | 85 | 0 | 0.00 |
| 08/11/2011 | R157 On 02-August-12 | | | Bond Future | 6.55 | 124.1672 | 6.5540 | 124.1672 | 0.00 |
| 08/11/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4853 | 5 | 4853 | 5 | 0.00 |
| 08/11/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4974 | 5 | 4974 | 5 | 0.00 |
| 08/11/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 4734 | 4 | 4734 | 4 | 0.00 |
| 08/11/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 506 | 1 | 506 | 1 | 0.00 |
| 08/11/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 451 | 1 | 451 | 1 | 0.00 |
| 08/11/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 477 | 1 | 477 | 1 | 0.00 |
| 08/11/2011 | R157 On 01-November-12 | | | Bond Future | 6.63 | 119.1325 | 6.6340 | 119.1325 | 0.00 |
| 08/11/2011 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 2644 | 2 | 2644 | 2 | 0.00 |
| 08/11/2011 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 2729 | 3 | 2729 | 3 | 0.00 |
| 08/11/2011 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 2561 | 2 | 2561 | 2 | 0.00 |
| 08/11/2011 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 1666 | 2 | 1666 | 2 | 0.00 |
| 08/11/2011 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 1553 | 2 | 1553 | 2 | 0.00 |
| 08/11/2011 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 1608 | 2 | 1608 | 2 | 0.00 |
| 08/11/2011 | R186 On 03-November-11 | | | Bond Future | 8.38 | 122.1639 | 8.3750 | 122.1639 | 0.00 |
| 08/11/2011 | R186 On 02-February-12 | | | Bond Future | 8.25 | 119.2852 | 8.2450 | 119.2852 | 24,262.00 |
| 08/11/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 8076 | 7 | 8076 | 7 | 0.00 |
| 08/11/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 8423 | 7 | 8423 | 7 | 0.00 |
| 08/11/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 7733 | 7 | 7733 | 7 | 0.00 |
| 08/11/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 1638 | 1 | 1638 | 1 | 6,000.00 |
| 08/11/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 159 | 0 | 159 | 0 | 6,000.00 |
| 08/11/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 2497 | 2 | 2497 | 2 | 100.00 |
| 08/11/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 36809 | 36 | 36809 | 36 | 0.00 |
| 08/11/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 108584 | 107 | 108584 | 107 | 0.00 |
| 08/11/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 4890 | 6 | 4890 | 6 | 0.00 |
| 08/11/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 15891 | 17 | 15891 | 17 | 0.00 |
| 08/11/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1215 | 2 | 1215 | 2 | 0.00 |
| 08/11/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 6544 | 7 | 6544 | 7 | 0.00 |
| 08/11/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1023 | 1 | 1023 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/11/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1116 | 1 | 1116 | 1 | 100.00 |
| 08/11/2011 | R186 On 03-May-12 | | | Bond Future | 8.32 | 120.9753 | 8.3220 | 120.9753 | 0.00 |
| 08/11/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 8609 | 8 | 8609 | 8 | 0.00 |
| 08/11/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 8310 | 7 | 8310 | 7 | 0.00 |
| 08/11/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 8913 | 8 | 8913 | 8 | 0.00 |
| 08/11/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 2315 | 3 | 2315 | 3 | 0.00 |
| 08/11/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 2586 | 3 | 2586 | 3 | 0.00 |
| 08/11/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 2447 | 3 | 2447 | 3 | 0.00 |
| 08/11/2011 | R186 On 02-August-12 | | | Bond Future | 8.40 | 117.3876 | 8.4040 | 117.3876 | 0.00 |
| 08/11/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 7610 | 7 | 7610 | 7 | 0.00 |
| 08/11/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 7352 | 7 | 7352 | 7 | 0.00 |
| 08/11/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 7871 | 7 | 7871 | 7 | 0.00 |
| 08/11/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 4284 | 5 | 4284 | 5 | 0.00 |
| 08/11/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 4656 | 5 | 4656 | 5 | 0.00 |
| 08/11/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 4467 | 5 | 4467 | 5 | 0.00 |
| 08/11/2011 | R186 On 01-November-12 | | | Bond Future | 8.49 | 119.0631 | 8.4870 | 119.0631 | 0.00 |
| 08/11/2011 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 8196 | 7 | 8196 | 7 | 0.00 |
| 08/11/2011 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 7953 | 7 | 7953 | 7 | 0.00 |
| 08/11/2011 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 8442 | 8 | 8442 | 8 | 0.00 |
| 08/11/2011 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 5649 | 6 | 5649 | 6 | 0.00 |
| 08/11/2011 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 6042 | 7 | 6042 | 7 | 0.00 |
| 08/11/2011 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 5843 | 6 | 5843 | 6 | 0.00 |
| 08/11/2011 | R189 On 03-November-11 | | | Bond Future | 215.68 | 215.6967 | 215.6751 | 215.6967 | 0.00 |
| 08/11/2011 | R189 On 02-February-12 | | | Bond Future | 218.88 | 218.9005 | 218.8791 | 218.9005 | 0.00 |
| 08/11/2011 | R189 On 02-February-12 | 218.00 | Call | Bond Future | 879 | 1 | 879 | 1 | 0.00 |
| 08/11/2011 | R189 On 02-February-12 | 218.05 | Call | Bond Future | 829 | 1 | 829 | 1 | 0.00 |
| 08/11/2011 | R189 On 02-February-12 | 217.95 | Call | Bond Future | 929 | 1 | 929 | 1 | 0.00 |
| 08/11/2011 | R189 On 02-February-12 | 217.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2011 | R189 On 02-February-12 | 218.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2011 | R189 On 02-February-12 | 218.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2011 | R197 On 03-November-11 | | | Bond Future | 242.77 | 242.7810 | 242.7721 | 242.7810 | 0.00 |
| 08/11/2011 | R197 On 02-February-12 | | | Bond Future | 242.20 | 242.2128 | 242.2047 | 242.2128 | 418.00 |
| 08/11/2011 | R197 On 02-February-12 | 237.00 | Call | Bond Future | 5205 | 5 | 5205 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/11/2011 | R197 On 02-February-12 | 236.95 | Call | Bond Future | 5255 | 5 | 5255 | 5 | 0.00 |
| 08/11/2011 | R197 On 02-February-12 | 237.05 | Call | Bond Future | 5155 | 5 | 5155 | 5 | 0.00 |
| 08/11/2011 | R197 On 02-February-12 | 237.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2011 | R197 On 02-February-12 | 236.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2011 | R197 On 02-February-12 | 237.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2011 | R201 On 03-November-11 | | | Bond Future | 6.20 | 110.4930 | 6.2000 | 110.4930 | 0.00 |
| 08/11/2011 | R201 On 02-February-12 | | | Bond Future | 5.97 | 108.1004 | 5.9690 | 108.1004 | 3,124.00 |
| 08/11/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 5984 | 6 | 5984 | 6 | 0.00 |
| 08/11/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 5858 | 6 | 5858 | 6 | 0.00 |
| 08/11/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 6111 | 6 | 6111 | 6 | 0.00 |
| 08/11/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2011 | R201 On 03-May-12 | | | Bond Future | 5.99 | 109.6321 | 5.9910 | 109.6321 | 0.00 |
| 08/11/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 4325 | 4 | 4325 | 4 | 0.00 |
| 08/11/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 4437 | 4 | 4437 | 4 | 0.00 |
| 08/11/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 4213 | 4 | 4213 | 4 | 0.00 |
| 08/11/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 59 | 0 | 59 | 0 | 0.00 |
| 08/11/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 47 | 0 | 47 | 0 | 0.00 |
| 08/11/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 53 | 0 | 53 | 0 | 0.00 |
| 08/11/2011 | R201 On 02-August-12 | | | Bond Future | 6.02 | 106.7682 | 6.0240 | 106.7682 | 0.00 |
| 08/11/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3561 | 3 | 3561 | 3 | 0.00 |
| 08/11/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3652 | 3 | 3652 | 3 | 0.00 |
| 08/11/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 3471 | 3 | 3471 | 3 | 0.00 |
| 08/11/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 306 | 0 | 306 | 0 | 0.00 |
| 08/11/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 269 | 0 | 269 | 0 | 0.00 |
| 08/11/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 287 | 0 | 287 | 0 | 0.00 |
| 08/11/2011 | R201 On 01-November-12 | | | Bond Future | 6.05 | 108.2931 | 6.0520 | 108.2931 | 0.00 |
| 08/11/2011 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1998 | 2 | 1998 | 2 | 0.00 |
| 08/11/2011 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 2061 | 2 | 2061 | 2 | 0.00 |
| 08/11/2011 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1936 | 2 | 1936 | 2 | 0.00 |
| 08/11/2011 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 1131 | 1 | 1131 | 1 | 0.00 |
| 08/11/2011 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 1055 | 1 | 1055 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/11/2011 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 1092 | 1 | 1092 | 1 | 0.00 |
| 08/11/2011 | R202 On 03-November-11 | | | Bond Future | 175.94 | 175.9409 | 175.9354 | 175.9409 | 0.00 |
| 08/11/2011 | R202 On 02-February-12 | | | Bond Future | 178.22 | 177.0938 | 178.2208 | 177.0938 | 34,606.00 |
| 08/11/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 1221 | 0 | 1221 | 0 | 0.00 |
| 08/11/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 1271 | 0 | 1271 | 0 | 0.00 |
| 08/11/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 1171 | 0 | 1171 | 0 | 0.00 |
| 08/11/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2011 | R203 On 03-November-11 | | | Bond Future | 7.36 | 105.3741 | 7.3600 | 105.3741 | 0.00 |
| 08/11/2011 | R203 On 02-February-12 | | | Bond Future | 7.18 | 107.6860 | 7.1810 | 107.6860 | 2,201.00 |
| 08/11/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 7078 | 7 | 7078 | 7 | 0.00 |
| 08/11/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 7287 | 7 | 7287 | 7 | 0.00 |
| 08/11/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 6869 | 6 | 6869 | 6 | 0.00 |
| 08/11/2011 | R203 On 02-February-12 | 6.95 | Call | Bond Future | 959 | 1 | 959 | 1 | 2,640.00 |
| 08/11/2011 | R203 On 02-February-12 | 7.95 | Call | Bond Future | 3857 | 3 | 3857 | 3 | 0.00 |
| 08/11/2011 | R203 On 02-February-12 | 7.20 | Call | Bond Future | 1490 | 1 | 1490 | 1 | 880.00 |
| 08/11/2011 | R203 On 02-February-12 | 7.35 | Call | Bond Future | 1878 | 2 | 1878 | 2 | 0.00 |
| 08/11/2011 | R203 On 02-February-12 | 7.35 | Put | Bond Future | 1090 | 1 | 1090 | 1 | 880.00 |
| 08/11/2011 | R203 On 02-February-12 | 7.95 | Put | Bond Future | 331 | 0 | 331 | 0 | 2,640.00 |
| 08/11/2011 | R203 On 02-February-12 | 7.20 | Put | Bond Future | 1401 | 2 | 1401 | 2 | 0.00 |
| 08/11/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 44 | 0 | 44 | 0 | 0.00 |
| 08/11/2011 | R203 On 02-February-12 | 6.95 | Put | Bond Future | 2048 | 2 | 2048 | 2 | 0.00 |
| 08/11/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 33 | 0 | 33 | 0 | 0.00 |
| 08/11/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 38 | 0 | 38 | 0 | 0.00 |
| 08/11/2011 | R203 On 03-May-12 | | | Bond Future | 7.26 | 105.0528 | 7.2620 | 105.0528 | 0.00 |
| 08/11/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 6790 | 6 | 6790 | 6 | 0.00 |
| 08/11/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 6611 | 6 | 6611 | 6 | 0.00 |
| 08/11/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 6970 | 7 | 6970 | 7 | 0.00 |
| 08/11/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 340 | 0 | 340 | 0 | 0.00 |
| 08/11/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 396 | 0 | 396 | 0 | 0.00 |
| 08/11/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 367 | 0 | 367 | 0 | 0.00 |
| 08/11/2011 | R203 On 02-August-12 | | | Bond Future | 7.35 | 106.5336 | 7.3530 | 106.5336 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/11/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 5986 | 6 | 5986 | 6 | 0.00 |
| 08/11/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 6134 | 6 | 6134 | 6 | 0.00 |
| 08/11/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 5836 | 6 | 5836 | 6 | 0.00 |
| 08/11/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1257 | 1 | 1257 | 1 | 0.00 |
| 08/11/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1150 | 1 | 1150 | 1 | 0.00 |
| 08/11/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1204 | 1 | 1204 | 1 | 0.00 |
| 08/11/2011 | R203 On 01-November-12 | | | Bond Future | 7.45 | 103.8945 | 7.4510 | 103.8945 | 0.00 |
| 08/11/2011 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 4024 | 4 | 4024 | 4 | 0.00 |
| 08/11/2011 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 3909 | 4 | 3909 | 4 | 0.00 |
| 08/11/2011 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 4140 | 4 | 4140 | 4 | 0.00 |
| 08/11/2011 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 2723 | 3 | 2723 | 3 | 0.00 |
| 08/11/2011 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 2896 | 3 | 2896 | 3 | 0.00 |
| 08/11/2011 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 2809 | 3 | 2809 | 3 | 0.00 |
| 08/11/2011 | R204 On 03-November-11 | | | Bond Future | 7.64 | 104.9897 | 7.6400 | 104.9897 | 0.00 |
| 08/11/2011 | R204 On 02-February-12 | | | Bond Future | 7.47 | 103.2198 | 7.4700 | 103.2198 | 3,192.00 |
| 08/11/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 7947 | 7 | 7947 | 7 | 0.00 |
| 08/11/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 8179 | 8 | 8179 | 8 | 0.00 |
| 08/11/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 7715 | 7 | 7715 | 7 | 0.00 |
| 08/11/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 107 | 0 | 107 | 0 | 0.00 |
| 08/11/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 83 | 0 | 83 | 0 | 0.00 |
| 08/11/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 95 | 0 | 95 | 0 | 0.00 |
| 08/11/2011 | R204 On 03-May-12 | | | Bond Future | 7.55 | 104.6818 | 7.5530 | 104.6818 | 0.00 |
| 08/11/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 6721 | 6 | 6721 | 6 | 0.00 |
| 08/11/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 6915 | 6 | 6915 | 6 | 0.00 |
| 08/11/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 6528 | 6 | 6528 | 6 | 0.00 |
| 08/11/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 763 | 1 | 763 | 1 | 0.00 |
| 08/11/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 667 | 1 | 667 | 1 | 0.00 |
| 08/11/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 714 | 1 | 714 | 1 | 0.00 |
| 08/11/2011 | R204 On 02-August-12 | | | Bond Future | 7.65 | 102.1267 | 7.6460 | 102.1267 | 0.00 |
| 08/11/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 5950 | 6 | 5950 | 6 | 0.00 |
| 08/11/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 5785 | 5 | 5785 | 5 | 0.00 |
| 08/11/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 6116 | 6 | 6116 | 6 | 0.00 |
| 08/11/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 1695 | 2 | 1695 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/11/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 1842 | 2 | 1842 | 2 | 0.00 |
| 08/11/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 1768 | 2 | 1768 | 2 | 0.00 |
| 08/11/2011 | R204 On 01-November-12 | | | Bond Future | 7.74 | 103.5858 | 7.7410 | 103.5858 | 0.00 |
| 08/11/2011 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 4714 | 4 | 4714 | 4 | 0.00 |
| 08/11/2011 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 4848 | 4 | 4848 | 4 | 0.00 |
| 08/11/2011 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 4581 | 4 | 4581 | 4 | 0.00 |
| 08/11/2011 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 3575 | 4 | 3575 | 4 | 0.00 |
| 08/11/2011 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 3365 | 4 | 3365 | 4 | 0.00 |
| 08/11/2011 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 3469 | 4 | 3469 | 4 | 0.00 |
| 08/11/2011 | R206 On 03-November-11 | | | Bond Future | 5.94 | 105.5453 | 5.9350 | 105.5453 | 0.00 |
| 08/11/2011 | R206 On 02-February-12 | | | Bond Future | 5.71 | 103.5663 | 5.7070 | 103.5663 | 0.00 |
| 08/11/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 4127 | 4 | 4127 | 4 | 0.00 |
| 08/11/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 4040 | 4 | 4040 | 4 | 0.00 |
| 08/11/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 4215 | 4 | 4215 | 4 | 0.00 |
| 08/11/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2011 | R206 On 03-May-12 | | | Bond Future | 5.70 | 105.0343 | 5.7030 | 105.0343 | 0.00 |
| 08/11/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2874 | 3 | 2874 | 3 | 0.00 |
| 08/11/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2798 | 3 | 2798 | 3 | 0.00 |
| 08/11/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2949 | 3 | 2949 | 3 | 0.00 |
| 08/11/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 08/11/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 21 | 0 | 21 | 0 | 0.00 |
| 08/11/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 08/11/2011 | R206 On 02-August-12 | | | Bond Future | 5.71 | 102.7493 | 5.7050 | 102.7493 | 0.00 |
| 08/11/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 2270 | 2 | 2270 | 2 | 0.00 |
| 08/11/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 2327 | 2 | 2327 | 2 | 0.00 |
| 08/11/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 2213 | 2 | 2213 | 2 | 0.00 |
| 08/11/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 170 | 0 | 170 | 0 | 0.00 |
| 08/11/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 150 | 0 | 150 | 0 | 0.00 |
| 08/11/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 160 | 0 | 160 | 0 | 0.00 |
| 08/11/2011 | R206 On 01-November-12 | | | Bond Future | 5.68 | 104.2148 | 5.6760 | 104.2148 | 0.00 |
| 08/11/2011 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 1110 | 1 | 1110 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/11/2011 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 1076 | 1 | 1076 | 1 | 0.00 |
| 08/11/2011 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 1145 | 1 | 1145 | 1 | 0.00 |
| 08/11/2011 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 715 | 1 | 715 | 1 | 0.00 |
| 08/11/2011 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 760 | 1 | 760 | 1 | 0.00 |
| 08/11/2011 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 737 | 1 | 737 | 1 | 0.00 |
| 08/11/2011 | R207 On 03-November-11 | | | Bond Future | 7.88 | 98.5734 | 7.8800 | 98.5734 | 0.00 |
| 08/11/2011 | R207 On 02-February-12 | | | Bond Future | 7.78 | 96.6200 | 7.7830 | 96.6200 | 35,552.00 |
| 08/11/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 6786 | 6 | 6786 | 6 | 0.00 |
| 08/11/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 7031 | 6 | 7031 | 6 | 0.00 |
| 08/11/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 6541 | 6 | 6541 | 6 | 0.00 |
| 08/11/2011 | R207 On 02-February-12 | 7.35 | Call | Bond Future | 727 | 1 | 727 | 1 | 1,920.00 |
| 08/11/2011 | R207 On 02-February-12 | 8.50 | Call | Bond Future | 4416 | 4 | 4416 | 4 | 0.00 |
| 08/11/2011 | R207 On 02-February-12 | 7.65 | Call | Bond Future | 1351 | 1 | 1351 | 1 | 640.00 |
| 08/11/2011 | R207 On 02-February-12 | 7.85 | Call | Bond Future | 1910 | 2 | 1910 | 2 | 0.00 |
| 08/11/2011 | R207 On 02-February-12 | 7.85 | Put | Bond Future | 1527 | 2 | 1527 | 2 | 640.00 |
| 08/11/2011 | R207 On 02-February-12 | 8.50 | Put | Bond Future | 417 | 1 | 417 | 1 | 1,920.00 |
| 08/11/2011 | R207 On 02-February-12 | 7.65 | Put | Bond Future | 2116 | 3 | 2116 | 3 | 0.00 |
| 08/11/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 138 | 0 | 138 | 0 | 0.00 |
| 08/11/2011 | R207 On 02-February-12 | 7.35 | Put | Bond Future | 3246 | 4 | 3246 | 4 | 0.00 |
| 08/11/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 105 | 0 | 105 | 0 | 0.00 |
| 08/11/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 121 | 0 | 121 | 0 | 0.00 |
| 08/11/2011 | R207 On 03-May-12 | | | Bond Future | 7.87 | 97.9868 | 7.8710 | 97.9868 | 0.00 |
| 08/11/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 5897 | 5 | 5897 | 5 | 0.00 |
| 08/11/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 6090 | 6 | 6090 | 6 | 0.00 |
| 08/11/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 5707 | 5 | 5707 | 5 | 0.00 |
| 08/11/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1231 | 1 | 1231 | 1 | 0.00 |
| 08/11/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1091 | 1 | 1091 | 1 | 0.00 |
| 08/11/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1159 | 1 | 1159 | 1 | 0.00 |
| 08/11/2011 | R207 On 02-August-12 | | | Bond Future | 7.97 | 95.7278 | 7.9680 | 95.7278 | 0.00 |
| 08/11/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 6071 | 6 | 6071 | 6 | 0.00 |
| 08/11/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 5899 | 5 | 5899 | 5 | 0.00 |
| 08/11/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 6246 | 6 | 6246 | 6 | 0.00 |
| 08/11/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 1886 | 2 | 1886 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/11/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2050 | 2 | 2050 | 2 | 0.00 |
| 08/11/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 1966 | 2 | 1966 | 2 | 0.00 |
| 08/11/2011 | R207 On 01-November-12 | | | Bond Future | 8.06 | 97.0974 | 8.0630 | 97.0974 | 0.00 |
| 08/11/2011 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 4816 | 4 | 4816 | 4 | 0.00 |
| 08/11/2011 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 4957 | 5 | 4957 | 5 | 0.00 |
| 08/11/2011 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 4676 | 4 | 4676 | 4 | 0.00 |
| 08/11/2011 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 3963 | 4 | 3963 | 4 | 0.00 |
| 08/11/2011 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 3727 | 4 | 3727 | 4 | 0.00 |
| 08/11/2011 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 3844 | 4 | 3844 | 4 | 0.00 |
| 08/11/2011 | R208 On 03-November-11 | | | Bond Future | 7.93 | 92.9891 | 7.9300 | 92.9891 | 0.00 |
| 08/11/2011 | R208 On 02-February-12 | | | Bond Future | 7.84 | 94.7438 | 7.8370 | 94.7438 | 16,841.00 |
| 08/11/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 6939 | 6 | 6939 | 6 | 0.00 |
| 08/11/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 7201 | 7 | 7201 | 7 | 0.00 |
| 08/11/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 6676 | 6 | 6676 | 6 | 0.00 |
| 08/11/2011 | R208 On 02-February-12 | 7.45 | Call | Bond Future | 769 | 1 | 769 | 1 | 2,880.00 |
| 08/11/2011 | R208 On 02-February-12 | 8.55 | Call | Bond Future | 4644 | 4 | 4644 | 4 | 0.00 |
| 08/11/2011 | R208 On 02-February-12 | 7.70 | Call | Bond Future | 1332 | 1 | 1332 | 1 | 960.00 |
| 08/11/2011 | R208 On 02-February-12 | 7.90 | Call | Bond Future | 1928 | 2 | 1928 | 2 | 0.00 |
| 08/11/2011 | R208 On 02-February-12 | 7.90 | Put | Bond Future | 1541 | 2 | 1541 | 2 | 960.00 |
| 08/11/2011 | R208 On 02-February-12 | 8.55 | Put | Bond Future | 384 | 1 | 384 | 1 | 2,880.00 |
| 08/11/2011 | R208 On 02-February-12 | 7.70 | Put | Bond Future | 2180 | 3 | 2180 | 3 | 0.00 |
| 08/11/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 134 | 0 | 134 | 0 | 0.00 |
| 08/11/2011 | R208 On 02-February-12 | 7.45 | Put | Bond Future | 3190 | 4 | 3190 | 4 | 0.00 |
| 08/11/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 100 | 0 | 100 | 0 | 0.00 |
| 08/11/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 117 | 0 | 117 | 0 | 0.00 |
| 08/11/2011 | R208 On 03-May-12 | | | Bond Future | 7.92 | 92.6920 | 7.9160 | 92.6920 | 0.00 |
| 08/11/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 7066 | 7 | 7066 | 7 | 0.00 |
| 08/11/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 6847 | 6 | 6847 | 6 | 0.00 |
| 08/11/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 7284 | 7 | 7284 | 7 | 0.00 |
| 08/11/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 08/11/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 891 | 1 | 891 | 1 | 0.00 |
| 08/11/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 835 | 1 | 835 | 1 | 0.00 |
| 08/11/2011 | R208 On 02-August-12 | | | Bond Future | 8.00 | 93.9933 | 8.0010 | 93.9933 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/11/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 6305 | 6 | 6305 | 6 | 0.00 |
| 08/11/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 6493 | 6 | 6493 | 6 | 0.00 |
| 08/11/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 6119 | 6 | 6119 | 6 | 0.00 |
| 08/11/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2138 | 2 | 2138 | 2 | 0.00 |
| 08/11/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 1960 | 2 | 1960 | 2 | 0.00 |
| 08/11/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2047 | 2 | 2047 | 2 | 0.00 |
| 08/11/2011 | R208 On 01-November-12 | | | Bond Future | 8.09 | 91.9398 | 8.0900 | 91.9398 | 0.00 |
| 08/11/2011 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 4729 | 4 | 4729 | 4 | 0.00 |
| 08/11/2011 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 4579 | 4 | 4579 | 4 | 0.00 |
| 08/11/2011 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 4883 | 5 | 4883 | 5 | 0.00 |
| 08/11/2011 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 3695 | 4 | 3695 | 4 | 0.00 |
| 08/11/2011 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 3954 | 4 | 3954 | 4 | 0.00 |
| 08/11/2011 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 3822 | 4 | 3822 | 4 | 0.00 |
| 08/11/2011 | R209 On 03-November-11 | | | Bond Future | 8.85 | 74.9787 | 8.8450 | 74.9787 | 0.00 |
| 08/11/2011 | R209 On 02-February-12 | | | Bond Future | 8.71 | 76.5207 | 8.7070 | 76.5207 | 2,587.00 |
| 08/11/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 4247 | 4 | 4247 | 4 | 0.00 |
| 08/11/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 4480 | 4 | 4480 | 4 | 0.00 |
| 08/11/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 4020 | 3 | 4020 | 3 | 0.00 |
| 08/11/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2109 | 3 | 2109 | 3 | 0.00 |
| 08/11/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 1805 | 2 | 1805 | 2 | 0.00 |
| 08/11/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 1953 | 2 | 1953 | 2 | 0.00 |
| 08/11/2011 | R209 On 03-May-12 | | | Bond Future | 8.78 | 74.4631 | 8.7760 | 74.4631 | 0.00 |
| 08/11/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 5064 | 4 | 5064 | 4 | 0.00 |
| 08/11/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 5278 | 5 | 5278 | 5 | 0.00 |
| 08/11/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 4852 | 4 | 4852 | 4 | 0.00 |
| 08/11/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 3494 | 4 | 3494 | 4 | 0.00 |
| 08/11/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3157 | 4 | 3157 | 4 | 0.00 |
| 08/11/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 3323 | 4 | 3323 | 4 | 0.00 |
| 08/11/2011 | R209 On 02-August-12 | | | Bond Future | 8.85 | 75.5121 | 8.8480 | 75.5121 | 0.00 |
| 08/11/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 6789 | 6 | 6789 | 6 | 0.00 |
| 08/11/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 6586 | 6 | 6586 | 6 | 0.00 |
| 08/11/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 6995 | 6 | 6995 | 6 | 0.00 |
| 08/11/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 3593 | 4 | 3593 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/11/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 3915 | 4 | 3915 | 4 | 0.00 |
| 08/11/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 3751 | 4 | 3751 | 4 | 0.00 |
| 08/11/2011 | R209 On 01-November-12 | | | Bond Future | 8.92 | 73.4494 | 8.9210 | 73.4494 | 0.00 |
| 08/11/2011 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 6160 | 6 | 6160 | 6 | 0.00 |
| 08/11/2011 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 6351 | 6 | 6351 | 6 | 0.00 |
| 08/11/2011 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 5968 | 5 | 5968 | 5 | 0.00 |
| 08/11/2011 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 5745 | 6 | 5745 | 6 | 0.00 |
| 08/11/2011 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 5367 | 6 | 5367 | 6 | 0.00 |
| 08/11/2011 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 5555 | 6 | 5555 | 6 | 0.00 |
| 08/11/2011 | R210 On 03-November-11 | | | Bond Future | 131.31 | 131.3119 | 131.3078 | 131.3119 | 0.00 |
| 08/11/2011 | R210 On 02-February-12 | | | Bond Future | 135.43 | 134.1890 | 135.4346 | 134.1890 | 750.00 |
| 08/11/2011 | R210 On 02-February-12 | 131.00 | Call | Bond Future | 4435 | 3 | 4435 | 3 | 0.00 |
| 08/11/2011 | R210 On 02-February-12 | 130.95 | Call | Bond Future | 4485 | 3 | 4485 | 3 | 0.00 |
| 08/11/2011 | R210 On 02-February-12 | 131.05 | Call | Bond Future | 4385 | 3 | 4385 | 3 | 0.00 |
| 08/11/2011 | R210 On 02-February-12 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2011 | R210 On 02-February-12 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2011 | R210 On 02-February-12 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2011 | R211 On 03-November-11 | | | Bond Future | 114.28 | 114.2917 | 114.2838 | 114.2917 | 0.00 |
| 08/11/2011 | R211 On 02-February-12 | | | Bond Future | 114.68 | 114.6914 | 114.6838 | 114.6914 | 480.00 |
| 08/11/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 4184 | 4 | 4184 | 4 | 0.00 |
| 08/11/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 4134 | 4 | 4134 | 4 | 0.00 |
| 08/11/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 4234 | 4 | 4234 | 4 | 0.00 |
| 08/11/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2011 | R212 On 03-November-11 | | | Bond Future | 110.23 | 110.2327 | 110.2286 | 110.2327 | 0.00 |
| 08/11/2011 | R212 On 02-February-12 | | | Bond Future | 111.37 | 110.8808 | 111.3742 | 110.8808 | 2,677.00 |
| 08/11/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 2874 | 2 | 2874 | 2 | 0.00 |
| 08/11/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 2924 | 2 | 2924 | 2 | 0.00 |
| 08/11/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 2824 | 2 | 2824 | 2 | 0.00 |
| 08/11/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2011 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/11/2011 | R213 On 03-November-11 | | | Bond Future | 8.82 | 84.6515 | 8.8200 | 84.6515 | 0.00 |
| 08/11/2011 | R213 On 02-February-12 | | | Bond Future | 8.67 | 86.5463 | 8.6710 | 86.5463 | 487.00 |
| 08/11/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 4675 | 4 | 4675 | 4 | 0.00 |
| 08/11/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 4425 | 4 | 4425 | 4 | 0.00 |
| 08/11/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 4929 | 4 | 4929 | 4 | 0.00 |
| 08/11/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 1918 | 2 | 1918 | 2 | 0.00 |
| 08/11/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 2193 | 3 | 2193 | 3 | 0.00 |
| 08/11/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 2052 | 2 | 2052 | 2 | 0.00 |
| 08/11/2011 | R213 On 03-May-12 | | | Bond Future | 8.74 | 84.2337 | 8.7440 | 84.2337 | 0.00 |
| 08/11/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 6649 | 6 | 6649 | 6 | 0.00 |
| 08/11/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 6402 | 6 | 6402 | 6 | 0.00 |
| 08/11/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 6899 | 6 | 6899 | 6 | 0.00 |
| 08/11/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 2598 | 3 | 2598 | 3 | 0.00 |
| 08/11/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 2850 | 3 | 2850 | 3 | 0.00 |
| 08/11/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 2721 | 3 | 2721 | 3 | 0.00 |
| 08/11/2011 | R213 On 02-August-12 | | | Bond Future | 8.82 | 85.4213 | 8.8210 | 85.4213 | 0.00 |
| 08/11/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 7097 | 6 | 7097 | 6 | 0.00 |
| 08/11/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 7333 | 7 | 7333 | 7 | 0.00 |
| 08/11/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 6864 | 6 | 6864 | 6 | 0.00 |
| 08/11/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 3939 | 4 | 3939 | 4 | 0.00 |
| 08/11/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 3662 | 4 | 3662 | 4 | 0.00 |
| 08/11/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 3798 | 4 | 3798 | 4 | 0.00 |
| 08/11/2011 | R213 On 01-November-12 | | | Bond Future | 8.90 | 83.1035 | 8.9010 | 83.1035 | 0.00 |
| 08/11/2011 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 6426 | 6 | 6426 | 6 | 0.00 |
| 08/11/2011 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 6641 | 6 | 6641 | 6 | 0.00 |
| 08/11/2011 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 6208 | 6 | 6208 | 6 | 0.00 |
| 08/11/2011 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 5827 | 6 | 5827 | 6 | 0.00 |
| 08/11/2011 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 5490 | 6 | 5490 | 6 | 0.00 |
| 08/11/2011 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 5659 | 6 | 5659 | 6 | 0.00 |
| 08/11/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |
| 08/11/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 08/11/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 08/11/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2011 | AL7T On 02-February-12 | | | Index Future | 413.88 | 416.7220 | 413.8750 | 416.7220 | 16.00 |
| 09/11/2011 | AL7T On 03-May-12 | | | Index Future | 419.75 | 422.6500 | 419.7450 | 422.6500 | 0.00 |
| 09/11/2011 | ALBI On 02-February-12 | | | Index Future | 377.79 | 380.2840 | 377.7860 | 380.2840 | 1,044.00 |
| 09/11/2011 | ALBI On 03-May-12 | | | Index Future | 383.14 | 385.6940 | 383.1430 | 385.6940 | 0.00 |
| 09/11/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 09/11/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.10 | 0.0759 | 0.1030 | 0.0759 | 12,659.00 |
| 09/11/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.10 | 0.0741 | 0.1041 | 0.0741 | 18,519.00 |
| 09/11/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.17 | 0.2101 | 0.1741 | 0.2101 | 12,423.00 |
| 09/11/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.39 | 0.3305 | 0.3924 | 0.3305 | 100,000.00 |
| 09/11/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.13 | 0.1714 | 0.1317 | 0.1714 | 100,000.00 |
| 09/11/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.20 | 0.2383 | 0.2009 | 0.2383 | 12,346.00 |
| 09/11/2011 | CAAR On 19-December-11 | | | Can-Do Future | 0.11 | 0.0779 | 0.1065 | 0.0779 | 18,750.00 |
| 09/11/2011 | CAAS On 31-January-12 | | | Can-Do Future | 0.08 | 0.0631 | 0.0782 | 0.0631 | 12,500.00 |
| 09/11/2011 | CAAT On 29-February-12 | | | Can-Do Future | 0.07 | 0.0572 | 0.0689 | 0.0572 | 12,500.00 |
| 09/11/2011 | CAAU On 31-January-12 | | | Can-Do Future | 0.08 | 0.0976 | 0.0786 | 0.0976 | 19,481.00 |
| 09/11/2011 | CAAV On 29-February-12 | | | Can-Do Future | 0.10 | 0.1270 | 0.1034 | 0.1270 | 12,987.00 |
| 09/11/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 09/11/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/11/2011 | GOVI On 02-February-12 | | | GOVI | 379.04 | 381.4480 | 379.0430 | 381.4480 | 155.00 |
| 09/11/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 100430 | 12 | 100430 | 12 | 0.00 |
| 09/11/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 100330 | 12 | 100330 | 12 | 0.00 |
| 09/11/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 100530 | 12 | 100530 | 12 | 0.00 |
| 09/11/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | GOVI On 03-May-12 | | | GOVI | 384.42 | 386.8740 | 384.4180 | 386.8740 | 0.00 |
| 09/11/2011 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 24180 | 5 | 24180 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2011 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 24080 | 5 | 24080 | 5 | 0.00 |
| 09/11/2011 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 24280 | 5 | 24280 | 5 | 0.00 |
| 09/11/2011 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 09/11/2011 | IGOV On 02-February-12 | | | Index Future | 163.69 | 163.7460 | 163.6900 | 163.7460 | 103.00 |
| 09/11/2011 | IGOV On 03-May-12 | | | Index Future | 166.01 | 166.0750 | 166.0120 | 166.0750 | 0.00 |
| 09/11/2011 | ILBI On 02-February-12 | | | Index Future | 442.30 | 442.3040 | 442.3040 | 442.3040 | 88.00 |
| 09/11/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 09/11/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 09/11/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 09/11/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 09/11/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 09/11/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 09/11/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.41 | 94.6200 | 5.4100 | 94.6200 | 1,700.00 |
| 09/11/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.41 | 94.6500 | 5.4100 | 94.6500 | 5,541.00 |
| 09/11/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.36 | 94.7000 | 5.3600 | 94.7000 | 101.00 |
| 09/11/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.25 | 94.8100 | 5.2500 | 94.8100 | 0.00 |
| 09/11/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.22 | 94.8400 | 5.2200 | 94.8400 | 1,340.00 |
| 09/11/2011 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.20 | 94.8700 | 5.2000 | 94.8700 | 0.00 |
| 09/11/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.22 | 94.8800 | 5.2200 | 94.8800 | 2,890.00 |
| 09/11/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.30 | 94.8000 | 5.3000 | 94.8000 | 44,760.00 |
| 09/11/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.43 | 94.6700 | 5.4300 | 94.6700 | 990.00 |
| 09/11/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.62 | 94.4700 | 5.6200 | 94.4700 | 790.00 |
| 09/11/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 5.85 | 94.2400 | 5.8500 | 94.2400 | 1,250.00 |
| 09/11/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.11 | 93.9800 | 6.1100 | 93.9800 | 0.00 |
| 09/11/2011 | JN02 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 09/11/2011 | JN02 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | JN02 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | JN02 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 09/11/2011 | JN02 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | JN02 On 02-February-12 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2011 | JN02 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | JN05 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 09/11/2011 | JN05 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | JN05 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 09/11/2011 | JN05 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | JN05 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 09/11/2011 | JN05 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | JN05 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | JN10 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 09/11/2011 | JN10 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | JN10 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | JN10 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 09/11/2011 | JN10 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | JN10 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 09/11/2011 | JN10 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | OTH1 On 02-February-12 | | | Index Future | 370.67 | 373.6420 | 370.6700 | 373.6420 | 0.00 |
| 09/11/2011 | R157 On 02-February-12 | | | Bond Future | 6.54 | 127.7973 | 6.5400 | 127.7973 | 16,934.00 |
| 09/11/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 6786 | 7 | 6786 | 7 | 0.00 |
| 09/11/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 6952 | 7 | 6952 | 7 | 0.00 |
| 09/11/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 6619 | 7 | 6619 | 7 | 0.00 |
| 09/11/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 979 | 1 | 979 | 1 | 0.00 |
| 09/11/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 271 | 0 | 271 | 0 | 130.00 |
| 09/11/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 2139 | 2 | 2139 | 2 | 0.00 |
| 09/11/2011 | R157 On 02-February-12 | 6.25 | Call | Bond Future | 520 | 1 | 520 | 1 | 3,960.00 |
| 09/11/2011 | R157 On 02-February-12 | 6.45 | Call | Bond Future | 805 | 1 | 805 | 1 | 1,320.00 |
| 09/11/2011 | R157 On 02-February-12 | 6.65 | Call | Bond Future | 1173 | 1 | 1173 | 1 | 0.00 |
| 09/11/2011 | R157 On 02-February-12 | 7.20 | Call | Bond Future | 2563 | 3 | 2563 | 3 | 0.00 |
| 09/11/2011 | R157 On 02-February-12 | 7.20 | Put | Bond Future | 223 | 0 | 223 | 0 | 3,960.00 |
| 09/11/2011 | R157 On 02-February-12 | 6.65 | Put | Bond Future | 779 | 1 | 779 | 1 | 1,320.00 |
| 09/11/2011 | R157 On 02-February-12 | 6.45 | Put | Bond Future | 1129 | 1 | 1129 | 1 | 0.00 |
| 09/11/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 326 | 0 | 326 | 0 | 130.00 |
| 09/11/2011 | R157 On 02-February-12 | 6.25 | Put | Bond Future | 1566 | 1 | 1566 | 1 | 0.00 |
| 09/11/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 943 | 1 | 943 | 1 | 130.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 2229 | 2 | 2229 | 2 | 0.00 |
| 09/11/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 09/11/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 09/11/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 09/11/2011 | R157 On 03-May-12 | | | Bond Future | 6.61 | 122.8091 | 6.6110 | 122.8091 | 0.00 |
| 09/11/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 5424 | 6 | 5424 | 6 | 0.00 |
| 09/11/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 5279 | 6 | 5279 | 6 | 0.00 |
| 09/11/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 5571 | 6 | 5571 | 6 | 0.00 |
| 09/11/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 99 | 0 | 99 | 0 | 0.00 |
| 09/11/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 122 | 0 | 122 | 0 | 0.00 |
| 09/11/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 110 | 0 | 110 | 0 | 0.00 |
| 09/11/2011 | R157 On 02-August-12 | | | Bond Future | 6.70 | 124.5383 | 6.6960 | 124.5383 | 0.00 |
| 09/11/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4495 | 5 | 4495 | 5 | 0.00 |
| 09/11/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4612 | 5 | 4612 | 5 | 0.00 |
| 09/11/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 4379 | 5 | 4379 | 5 | 0.00 |
| 09/11/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 590 | 1 | 590 | 1 | 0.00 |
| 09/11/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 528 | 0 | 528 | 0 | 0.00 |
| 09/11/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 558 | 0 | 558 | 0 | 0.00 |
| 09/11/2011 | R157 On 01-November-12 | | | Bond Future | 6.80 | 119.5186 | 6.7960 | 119.5186 | 0.00 |
| 09/11/2011 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 2379 | 3 | 2379 | 3 | 0.00 |
| 09/11/2011 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 2301 | 3 | 2301 | 3 | 0.00 |
| 09/11/2011 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 2459 | 3 | 2459 | 3 | 0.00 |
| 09/11/2011 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 1743 | 2 | 1743 | 2 | 0.00 |
| 09/11/2011 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 1866 | 2 | 1866 | 2 | 0.00 |
| 09/11/2011 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 1803 | 2 | 1803 | 2 | 0.00 |
| 09/11/2011 | R186 On 02-February-12 | | | Bond Future | 8.35 | 120.4799 | 8.3510 | 120.4799 | 24,262.00 |
| 09/11/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 7272 | 8 | 7272 | 8 | 0.00 |
| 09/11/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 7605 | 8 | 7605 | 8 | 0.00 |
| 09/11/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 6944 | 8 | 6944 | 8 | 0.00 |
| 09/11/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 1333 | 2 | 1333 | 2 | 6,000.00 |
| 09/11/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 114 | 0 | 114 | 0 | 6,000.00 |
| 09/11/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 35795 | 37 | 35795 | 37 | 0.00 |
| 09/11/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 107569 | 109 | 107569 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 2086 | 2 | 2086 | 2 | 100.00 |
| 09/11/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 5493 | 5 | 5493 | 5 | 0.00 |
| 09/11/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 16861 | 16 | 16861 | 16 | 0.00 |
| 09/11/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1441 | 1 | 1441 | 1 | 0.00 |
| 09/11/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 7253 | 7 | 7253 | 7 | 0.00 |
| 09/11/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1219 | 1 | 1219 | 1 | 0.00 |
| 09/11/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1326 | 1 | 1326 | 1 | 100.00 |
| 09/11/2011 | R186 On 03-May-12 | | | Bond Future | 8.43 | 122.1941 | 8.4320 | 122.1941 | 0.00 |
| 09/11/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 7879 | 9 | 7879 | 9 | 0.00 |
| 09/11/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 8171 | 9 | 8171 | 9 | 0.00 |
| 09/11/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 7592 | 8 | 7592 | 8 | 0.00 |
| 09/11/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 2901 | 3 | 2901 | 3 | 0.00 |
| 09/11/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 2605 | 2 | 2605 | 2 | 0.00 |
| 09/11/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 2749 | 2 | 2749 | 2 | 0.00 |
| 09/11/2011 | R186 On 02-August-12 | | | Bond Future | 8.52 | 118.6283 | 8.5180 | 118.6283 | 0.00 |
| 09/11/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 6975 | 8 | 6975 | 8 | 0.00 |
| 09/11/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 6729 | 7 | 6729 | 7 | 0.00 |
| 09/11/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 7224 | 8 | 7224 | 8 | 0.00 |
| 09/11/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 4686 | 4 | 4686 | 4 | 0.00 |
| 09/11/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 5082 | 5 | 5082 | 5 | 0.00 |
| 09/11/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 4881 | 4 | 4881 | 4 | 0.00 |
| 09/11/2011 | R186 On 01-November-12 | | | Bond Future | 8.61 | 120.3244 | 8.6060 | 120.3244 | 0.00 |
| 09/11/2011 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 7574 | 8 | 7574 | 8 | 0.00 |
| 09/11/2011 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 7809 | 8 | 7809 | 8 | 0.00 |
| 09/11/2011 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 7342 | 8 | 7342 | 8 | 0.00 |
| 09/11/2011 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 6504 | 6 | 6504 | 6 | 0.00 |
| 09/11/2011 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 6089 | 6 | 6089 | 6 | 0.00 |
| 09/11/2011 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 6294 | 6 | 6294 | 6 | 0.00 |
| 09/11/2011 | R189 On 02-February-12 | | | Bond Future | 218.82 | 218.8791 | 218.8187 | 218.8791 | 0.00 |
| 09/11/2011 | R189 On 02-February-12 | 218.00 | Call | Bond Future | 819 | 1 | 819 | 1 | 0.00 |
| 09/11/2011 | R189 On 02-February-12 | 217.95 | Call | Bond Future | 869 | 1 | 869 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2011 | R189 On 02-February-12 | 218.05 | Call | Bond Future | 769 | 1 | 769 | 1 | 0.00 |
| 09/11/2011 | R189 On 02-February-12 | 218.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | R189 On 02-February-12 | 217.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | R189 On 02-February-12 | 218.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | R197 On 02-February-12 | | | Bond Future | 242.18 | 242.2047 | 242.1843 | 242.2047 | 418.00 |
| 09/11/2011 | R197 On 02-February-12 | 237.00 | Call | Bond Future | 5184 | 5 | 5184 | 5 | 0.00 |
| 09/11/2011 | R197 On 02-February-12 | 237.05 | Call | Bond Future | 5134 | 5 | 5134 | 5 | 0.00 |
| 09/11/2011 | R197 On 02-February-12 | 236.95 | Call | Bond Future | 5234 | 5 | 5234 | 5 | 0.00 |
| 09/11/2011 | R197 On 02-February-12 | 236.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | R197 On 02-February-12 | 237.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | R197 On 02-February-12 | 237.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | R201 On 02-February-12 | | | Bond Future | 6.09 | 108.3692 | 6.0930 | 108.3692 | 3,124.00 |
| 09/11/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 5648 | 6 | 5648 | 6 | 0.00 |
| 09/11/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 5774 | 6 | 5774 | 6 | 0.00 |
| 09/11/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 5521 | 6 | 5521 | 6 | 0.00 |
| 09/11/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | R201 On 03-May-12 | | | Bond Future | 6.13 | 109.9108 | 6.1300 | 109.9108 | 0.00 |
| 09/11/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3997 | 4 | 3997 | 4 | 0.00 |
| 09/11/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3887 | 4 | 3887 | 4 | 0.00 |
| 09/11/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 4108 | 4 | 4108 | 4 | 0.00 |
| 09/11/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 63 | 0 | 63 | 0 | 0.00 |
| 09/11/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 79 | 0 | 79 | 0 | 0.00 |
| 09/11/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 71 | 0 | 71 | 0 | 0.00 |
| 09/11/2011 | R201 On 02-August-12 | | | Bond Future | 6.18 | 107.0528 | 6.1810 | 107.0528 | 0.00 |
| 09/11/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3266 | 4 | 3266 | 4 | 0.00 |
| 09/11/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3354 | 4 | 3354 | 4 | 0.00 |
| 09/11/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 3179 | 3 | 3179 | 3 | 0.00 |
| 09/11/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 368 | 0 | 368 | 0 | 0.00 |
| 09/11/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 326 | 0 | 326 | 0 | 0.00 |
| 09/11/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 346 | 0 | 346 | 0 | 0.00 |
| 09/11/2011 | R201 On 01-November-12 | | | Bond Future | 6.24 | 108.5873 | 6.2350 | 108.5873 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2011 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1779 | 2 | 1779 | 2 | 0.00 |
| 09/11/2011 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1721 | 2 | 1721 | 2 | 0.00 |
| 09/11/2011 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1838 | 2 | 1838 | 2 | 0.00 |
| 09/11/2011 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 1203 | 1 | 1203 | 1 | 0.00 |
| 09/11/2011 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 1287 | 1 | 1287 | 1 | 0.00 |
| 09/11/2011 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 1245 | 1 | 1245 | 1 | 0.00 |
| 09/11/2011 | R202 On 02-February-12 | | | Bond Future | 178.21 | 178.2208 | 178.2079 | 178.2208 | 34,606.00 |
| 09/11/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 1208 | 1 | 1208 | 1 | 0.00 |
| 09/11/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 1158 | 1 | 1158 | 1 | 0.00 |
| 09/11/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 1258 | 1 | 1258 | 1 | 0.00 |
| 09/11/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | R203 On 02-February-12 | | | Bond Future | 7.29 | 108.1344 | 7.2940 | 108.1344 | 2,201.00 |
| 09/11/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 6565 | 7 | 6565 | 7 | 0.00 |
| 09/11/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 6772 | 7 | 6772 | 7 | 0.00 |
| 09/11/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 6358 | 7 | 6358 | 7 | 0.00 |
| 09/11/2011 | R203 On 02-February-12 | 6.95 | Call | Bond Future | 762 | 1 | 762 | 1 | 2,640.00 |
| 09/11/2011 | R203 On 02-February-12 | 7.20 | Call | Bond Future | 1225 | 1 | 1225 | 1 | 880.00 |
| 09/11/2011 | R203 On 02-February-12 | 7.35 | Call | Bond Future | 1572 | 2 | 1572 | 2 | 0.00 |
| 09/11/2011 | R203 On 02-February-12 | 7.95 | Call | Bond Future | 3420 | 4 | 3420 | 4 | 0.00 |
| 09/11/2011 | R203 On 02-February-12 | 7.95 | Put | Bond Future | 422 | 0 | 422 | 0 | 2,640.00 |
| 09/11/2011 | R203 On 02-February-12 | 7.35 | Put | Bond Future | 1312 | 1 | 1312 | 1 | 880.00 |
| 09/11/2011 | R203 On 02-February-12 | 7.20 | Put | Bond Future | 1664 | 1 | 1664 | 1 | 0.00 |
| 09/11/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 61 | 0 | 61 | 0 | 0.00 |
| 09/11/2011 | R203 On 02-February-12 | 6.95 | Put | Bond Future | 2378 | 2 | 2378 | 2 | 0.00 |
| 09/11/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 45 | 0 | 45 | 0 | 0.00 |
| 09/11/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 53 | 0 | 53 | 0 | 0.00 |
| 09/11/2011 | R203 On 03-May-12 | | | Bond Future | 7.38 | 105.5138 | 7.3830 | 105.5138 | 0.00 |
| 09/11/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 6317 | 7 | 6317 | 7 | 0.00 |
| 09/11/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 6493 | 7 | 6493 | 7 | 0.00 |
| 09/11/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 6143 | 7 | 6143 | 7 | 0.00 |
| 09/11/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 469 | 0 | 469 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 404 | 0 | 404 | 0 | 0.00 |
| 09/11/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 435 | 0 | 435 | 0 | 0.00 |
| 09/11/2011 | R203 On 02-August-12 | | | Bond Future | 7.48 | 107.0000 | 7.4810 | 107.0000 | 0.00 |
| 09/11/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 5578 | 6 | 5578 | 6 | 0.00 |
| 09/11/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 5432 | 6 | 5432 | 6 | 0.00 |
| 09/11/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 5721 | 6 | 5721 | 6 | 0.00 |
| 09/11/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1343 | 1 | 1343 | 1 | 0.00 |
| 09/11/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1284 | 1 | 1284 | 1 | 0.00 |
| 09/11/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1400 | 1 | 1400 | 1 | 0.00 |
| 09/11/2011 | R203 On 01-November-12 | | | Bond Future | 7.59 | 104.3761 | 7.5910 | 104.3761 | 0.00 |
| 09/11/2011 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 3700 | 4 | 3700 | 4 | 0.00 |
| 09/11/2011 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 3810 | 4 | 3810 | 4 | 0.00 |
| 09/11/2011 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 3590 | 4 | 3590 | 4 | 0.00 |
| 09/11/2011 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 3148 | 3 | 3148 | 3 | 0.00 |
| 09/11/2011 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 2965 | 3 | 2965 | 3 | 0.00 |
| 09/11/2011 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 3056 | 3 | 3056 | 3 | 0.00 |
| 09/11/2011 | R204 On 02-February-12 | | | Bond Future | 7.61 | 103.8428 | 7.6080 | 103.8428 | 3,192.00 |
| 09/11/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 7242 | 8 | 7242 | 8 | 0.00 |
| 09/11/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 7015 | 8 | 7015 | 8 | 0.00 |
| 09/11/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 7471 | 8 | 7471 | 8 | 0.00 |
| 09/11/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 116 | 0 | 116 | 0 | 0.00 |
| 09/11/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 148 | 0 | 148 | 0 | 0.00 |
| 09/11/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 130 | 0 | 130 | 0 | 0.00 |
| 09/11/2011 | R204 On 03-May-12 | | | Bond Future | 7.70 | 105.3202 | 7.6990 | 105.3202 | 0.00 |
| 09/11/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 6106 | 7 | 6106 | 7 | 0.00 |
| 09/11/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 5921 | 7 | 5921 | 7 | 0.00 |
| 09/11/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 6293 | 7 | 6293 | 7 | 0.00 |
| 09/11/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 802 | 1 | 802 | 1 | 0.00 |
| 09/11/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 913 | 1 | 913 | 1 | 0.00 |
| 09/11/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 856 | 1 | 856 | 1 | 0.00 |
| 09/11/2011 | R204 On 02-August-12 | | | Bond Future | 7.80 | 102.7725 | 7.7990 | 102.7725 | 0.00 |
| 09/11/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 5420 | 6 | 5420 | 6 | 0.00 |
| 09/11/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 5578 | 6 | 5578 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 5263 | 6 | 5263 | 6 | 0.00 |
| 09/11/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2085 | 2 | 2085 | 2 | 0.00 |
| 09/11/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 1923 | 2 | 1923 | 2 | 0.00 |
| 09/11/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2003 | 2 | 2003 | 2 | 0.00 |
| 09/11/2011 | R204 On 01-November-12 | | | Bond Future | 7.91 | 104.2465 | 7.9050 | 104.2465 | 0.00 |
| 09/11/2011 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 4271 | 5 | 4271 | 5 | 0.00 |
| 09/11/2011 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 4146 | 5 | 4146 | 5 | 0.00 |
| 09/11/2011 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 4399 | 5 | 4399 | 5 | 0.00 |
| 09/11/2011 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 3707 | 3 | 3707 | 3 | 0.00 |
| 09/11/2011 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 3930 | 4 | 3930 | 4 | 0.00 |
| 09/11/2011 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 3817 | 3 | 3817 | 3 | 0.00 |
| 09/11/2011 | R206 On 02-February-12 | | | Bond Future | 5.85 | 103.7122 | 5.8530 | 103.7122 | 0.00 |
| 09/11/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3858 | 4 | 3858 | 4 | 0.00 |
| 09/11/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3946 | 4 | 3946 | 4 | 0.00 |
| 09/11/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3770 | 4 | 3770 | 4 | 0.00 |
| 09/11/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 09/11/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | R206 On 03-May-12 | | | Bond Future | 5.88 | 105.1880 | 5.8750 | 105.1880 | 0.00 |
| 09/11/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2606 | 3 | 2606 | 3 | 0.00 |
| 09/11/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2680 | 3 | 2680 | 3 | 0.00 |
| 09/11/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2532 | 3 | 2532 | 3 | 0.00 |
| 09/11/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 33 | 0 | 33 | 0 | 0.00 |
| 09/11/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 25 | 0 | 25 | 0 | 0.00 |
| 09/11/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 09/11/2011 | R206 On 02-August-12 | | | Bond Future | 5.91 | 102.9070 | 5.9110 | 102.9070 | 0.00 |
| 09/11/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 2031 | 2 | 2031 | 2 | 0.00 |
| 09/11/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1976 | 2 | 1976 | 2 | 0.00 |
| 09/11/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 2086 | 2 | 2086 | 2 | 0.00 |
| 09/11/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 194 | 0 | 194 | 0 | 0.00 |
| 09/11/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 218 | 0 | 218 | 0 | 0.00 |
| 09/11/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 206 | 0 | 206 | 0 | 0.00 |
| 09/11/2011 | R206 On 01-November-12 | | | Bond Future | 5.94 | 104.3820 | 5.9370 | 104.3820 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2011 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 945 | 1 | 945 | 1 | 0.00 |
| 09/11/2011 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 977 | 1 | 977 | 1 | 0.00 |
| 09/11/2011 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 915 | 1 | 915 | 1 | 0.00 |
| 09/11/2011 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 900 | 1 | 900 | 1 | 0.00 |
| 09/11/2011 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 847 | 1 | 847 | 1 | 0.00 |
| 09/11/2011 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 873 | 1 | 873 | 1 | 0.00 |
| 09/11/2011 | R207 On 02-February-12 | | | Bond Future | 7.89 | 97.3381 | 7.8890 | 97.3381 | 37,303.00 |
| 09/11/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 6219 | 7 | 6219 | 7 | 0.00 |
| 09/11/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 6460 | 7 | 6460 | 7 | 0.00 |
| 09/11/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 5979 | 7 | 5979 | 7 | 0.00 |
| 09/11/2011 | R207 On 02-February-12 | 7.35 | Call | Bond Future | 562 | 1 | 562 | 1 | 1,920.00 |
| 09/11/2011 | R207 On 02-February-12 | 7.65 | Call | Bond Future | 1094 | 1 | 1094 | 1 | 640.00 |
| 09/11/2011 | R207 On 02-February-12 | 7.85 | Call | Bond Future | 1588 | 2 | 1588 | 2 | 0.00 |
| 09/11/2011 | R207 On 02-February-12 | 8.50 | Call | Bond Future | 3920 | 4 | 3920 | 4 | 0.00 |
| 09/11/2011 | R207 On 02-February-12 | 8.50 | Put | Bond Future | 526 | 0 | 526 | 0 | 1,920.00 |
| 09/11/2011 | R207 On 02-February-12 | 7.85 | Put | Bond Future | 1810 | 2 | 1810 | 2 | 640.00 |
| 09/11/2011 | R207 On 02-February-12 | 7.65 | Put | Bond Future | 2464 | 2 | 2464 | 2 | 0.00 |
| 09/11/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 181 | 0 | 181 | 0 | 0.00 |
| 09/11/2011 | R207 On 02-February-12 | 7.35 | Put | Bond Future | 3686 | 3 | 3686 | 3 | 0.00 |
| 09/11/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 138 | 0 | 138 | 0 | 0.00 |
| 09/11/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 159 | 0 | 159 | 0 | 0.00 |
| 09/11/2011 | R207 On 03-May-12 | | | Bond Future | 7.98 | 98.7230 | 7.9830 | 98.7230 | 0.00 |
| 09/11/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 5432 | 6 | 5432 | 6 | 0.00 |
| 09/11/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 5248 | 6 | 5248 | 6 | 0.00 |
| 09/11/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 5618 | 6 | 5618 | 6 | 0.00 |
| 09/11/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1240 | 1 | 1240 | 1 | 0.00 |
| 09/11/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1392 | 1 | 1392 | 1 | 0.00 |
| 09/11/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1314 | 1 | 1314 | 1 | 0.00 |
| 09/11/2011 | R207 On 02-August-12 | | | Bond Future | 8.09 | 96.4740 | 8.0850 | 96.4740 | 0.00 |
| 09/11/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 5639 | 6 | 5639 | 6 | 0.00 |
| 09/11/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 5807 | 6 | 5807 | 6 | 0.00 |
| 09/11/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 5472 | 6 | 5472 | 6 | 0.00 |
| 09/11/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2251 | 2 | 2251 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2075 | 2 | 2075 | 2 | 0.00 |
| 09/11/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2162 | 2 | 2162 | 2 | 0.00 |
| 09/11/2011 | R207 On 01-November-12 | | | Bond Future | 8.19 | 97.8575 | 8.1880 | 97.8575 | 0.00 |
| 09/11/2011 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 4455 | 5 | 4455 | 5 | 0.00 |
| 09/11/2011 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 4321 | 5 | 4321 | 5 | 0.00 |
| 09/11/2011 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 4590 | 5 | 4590 | 5 | 0.00 |
| 09/11/2011 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 4011 | 4 | 4011 | 4 | 0.00 |
| 09/11/2011 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 4259 | 4 | 4259 | 4 | 0.00 |
| 09/11/2011 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 4134 | 4 | 4134 | 4 | 0.00 |
| 09/11/2011 | R208 On 02-February-12 | | | Bond Future | 7.94 | 95.3812 | 7.9380 | 95.3812 | 18,411.00 |
| 09/11/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 6357 | 7 | 6357 | 7 | 0.00 |
| 09/11/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 6615 | 7 | 6615 | 7 | 0.00 |
| 09/11/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 6100 | 7 | 6100 | 7 | 0.00 |
| 09/11/2011 | R208 On 02-February-12 | 7.45 | Call | Bond Future | 594 | 1 | 594 | 1 | 2,880.00 |
| 09/11/2011 | R208 On 02-February-12 | 7.70 | Call | Bond Future | 1073 | 1 | 1073 | 1 | 960.00 |
| 09/11/2011 | R208 On 02-February-12 | 7.90 | Call | Bond Future | 1599 | 2 | 1599 | 2 | 0.00 |
| 09/11/2011 | R208 On 02-February-12 | 8.55 | Call | Bond Future | 4128 | 5 | 4128 | 5 | 0.00 |
| 09/11/2011 | R208 On 02-February-12 | 8.55 | Put | Bond Future | 487 | 0 | 487 | 0 | 2,880.00 |
| 09/11/2011 | R208 On 02-February-12 | 7.90 | Put | Bond Future | 1831 | 2 | 1831 | 2 | 960.00 |
| 09/11/2011 | R208 On 02-February-12 | 7.70 | Put | Bond Future | 2540 | 2 | 2540 | 2 | 0.00 |
| 09/11/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 177 | 0 | 177 | 0 | 0.00 |
| 09/11/2011 | R208 On 02-February-12 | 7.45 | Put | Bond Future | 3634 | 3 | 3634 | 3 | 0.00 |
| 09/11/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 133 | 0 | 133 | 0 | 0.00 |
| 09/11/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 154 | 0 | 154 | 0 | 0.00 |
| 09/11/2011 | R208 On 03-May-12 | | | Bond Future | 8.02 | 93.3437 | 8.0210 | 93.3437 | 0.00 |
| 09/11/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 6558 | 7 | 6558 | 7 | 0.00 |
| 09/11/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 6769 | 7 | 6769 | 7 | 0.00 |
| 09/11/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 6346 | 7 | 6346 | 7 | 0.00 |
| 09/11/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1018 | 1 | 1018 | 1 | 0.00 |
| 09/11/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 891 | 1 | 891 | 1 | 0.00 |
| 09/11/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 955 | 1 | 955 | 1 | 0.00 |
| 09/11/2011 | R208 On 02-August-12 | | | Bond Future | 8.11 | 94.6636 | 8.1120 | 94.6636 | 0.00 |
| 09/11/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 5859 | 6 | 5859 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5680 | 6 | 5680 | 6 | 0.00 |
| 09/11/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 6041 | 6 | 6041 | 6 | 0.00 |
| 09/11/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2155 | 2 | 2155 | 2 | 0.00 |
| 09/11/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2346 | 2 | 2346 | 2 | 0.00 |
| 09/11/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2249 | 2 | 2249 | 2 | 0.00 |
| 09/11/2011 | R208 On 01-November-12 | | | Bond Future | 8.21 | 92.6210 | 8.2060 | 92.6210 | 0.00 |
| 09/11/2011 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 4365 | 5 | 4365 | 5 | 0.00 |
| 09/11/2011 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 4511 | 5 | 4511 | 5 | 0.00 |
| 09/11/2011 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 4221 | 5 | 4221 | 5 | 0.00 |
| 09/11/2011 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 4255 | 4 | 4255 | 4 | 0.00 |
| 09/11/2011 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 3982 | 4 | 3982 | 4 | 0.00 |
| 09/11/2011 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 4117 | 4 | 4117 | 4 | 0.00 |
| 09/11/2011 | R209 On 02-February-12 | | | Bond Future | 8.81 | 77.5920 | 8.8080 | 77.5920 | 2,587.00 |
| 09/11/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3732 | 4 | 3732 | 4 | 0.00 |
| 09/11/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3521 | 4 | 3521 | 4 | 0.00 |
| 09/11/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3950 | 4 | 3950 | 4 | 0.00 |
| 09/11/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2079 | 2 | 2079 | 2 | 0.00 |
| 09/11/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2414 | 2 | 2414 | 2 | 0.00 |
| 09/11/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2241 | 2 | 2241 | 2 | 0.00 |
| 09/11/2011 | R209 On 03-May-12 | | | Bond Future | 8.88 | 75.5513 | 8.8800 | 75.5513 | 0.00 |
| 09/11/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 4580 | 5 | 4580 | 5 | 0.00 |
| 09/11/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 4380 | 5 | 4380 | 5 | 0.00 |
| 09/11/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4782 | 5 | 4782 | 5 | 0.00 |
| 09/11/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3478 | 3 | 3478 | 3 | 0.00 |
| 09/11/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 3838 | 3 | 3838 | 3 | 0.00 |
| 09/11/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 3655 | 3 | 3655 | 3 | 0.00 |
| 09/11/2011 | R209 On 02-August-12 | | | Bond Future | 8.96 | 76.6161 | 8.9550 | 76.6161 | 0.00 |
| 09/11/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 6271 | 7 | 6271 | 7 | 0.00 |
| 09/11/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 6468 | 7 | 6468 | 7 | 0.00 |
| 09/11/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 6077 | 7 | 6077 | 7 | 0.00 |
| 09/11/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 4234 | 4 | 4234 | 4 | 0.00 |
| 09/11/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 3894 | 4 | 3894 | 4 | 0.00 |
| 09/11/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 4061 | 4 | 4061 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2011 | R209 On 01-November-12 | | | Bond Future | 9.03 | 74.5685 | 9.0320 | 74.5685 | 0.00 |
| 09/11/2011 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 5690 | 6 | 5690 | 6 | 0.00 |
| 09/11/2011 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 5507 | 6 | 5507 | 6 | 0.00 |
| 09/11/2011 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 5873 | 6 | 5873 | 6 | 0.00 |
| 09/11/2011 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 5737 | 5 | 5737 | 5 | 0.00 |
| 09/11/2011 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 6132 | 6 | 6132 | 6 | 0.00 |
| 09/11/2011 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 5933 | 6 | 5933 | 6 | 0.00 |
| 09/11/2011 | R210 On 02-February-12 | | | Bond Future | 135.42 | 135.4346 | 135.4248 | 135.4346 | 750.00 |
| 09/11/2011 | R210 On 02-February-12 | 131.00 | Call | Bond Future | 4425 | 4 | 4425 | 4 | 0.00 |
| 09/11/2011 | R210 On 02-February-12 | 131.05 | Call | Bond Future | 4375 | 4 | 4375 | 4 | 0.00 |
| 09/11/2011 | R210 On 02-February-12 | 130.95 | Call | Bond Future | 4475 | 4 | 4475 | 4 | 0.00 |
| 09/11/2011 | R210 On 02-February-12 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | R210 On 02-February-12 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | R210 On 02-February-12 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | R211 On 02-February-12 | | | Bond Future | 114.66 | 114.6838 | 114.6631 | 114.6838 | 480.00 |
| 09/11/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 4163 | 4 | 4163 | 4 | 0.00 |
| 09/11/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 4213 | 4 | 4213 | 4 | 0.00 |
| 09/11/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 4113 | 4 | 4113 | 4 | 0.00 |
| 09/11/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | R212 On 02-February-12 | | | Bond Future | 111.36 | 111.3742 | 111.3642 | 111.3742 | 2,677.00 |
| 09/11/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 2864 | 3 | 2864 | 3 | 0.00 |
| 09/11/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 2814 | 3 | 2814 | 3 | 0.00 |
| 09/11/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 2914 | 3 | 2914 | 3 | 0.00 |
| 09/11/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2011 | R213 On 02-February-12 | | | Bond Future | 8.77 | 87.6376 | 8.7710 | 87.6376 | 487.00 |
| 09/11/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 4148 | 5 | 4148 | 5 | 0.00 |
| 09/11/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 4389 | 5 | 4389 | 5 | 0.00 |
| 09/11/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 3914 | 4 | 3914 | 4 | 0.00 |
| 09/11/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 2492 | 2 | 2492 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 2189 | 2 | 2189 | 2 | 0.00 |
| 09/11/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 2335 | 2 | 2335 | 2 | 0.00 |
| 09/11/2011 | R213 On 03-May-12 | | | Bond Future | 8.85 | 85.3489 | 8.8480 | 85.3489 | 0.00 |
| 09/11/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 6097 | 7 | 6097 | 7 | 0.00 |
| 09/11/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 6337 | 7 | 6337 | 7 | 0.00 |
| 09/11/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 5861 | 6 | 5861 | 6 | 0.00 |
| 09/11/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 3139 | 3 | 3139 | 3 | 0.00 |
| 09/11/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 2866 | 3 | 2866 | 3 | 0.00 |
| 09/11/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 2999 | 3 | 2999 | 3 | 0.00 |
| 09/11/2011 | R213 On 02-August-12 | | | Bond Future | 8.93 | 86.5509 | 8.9280 | 86.5509 | 0.00 |
| 09/11/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 6569 | 7 | 6569 | 7 | 0.00 |
| 09/11/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 6796 | 7 | 6796 | 7 | 0.00 |
| 09/11/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 6345 | 7 | 6345 | 7 | 0.00 |
| 09/11/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 4262 | 4 | 4262 | 4 | 0.00 |
| 09/11/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 3967 | 4 | 3967 | 4 | 0.00 |
| 09/11/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 4112 | 4 | 4112 | 4 | 0.00 |
| 09/11/2011 | R213 On 01-November-12 | | | Bond Future | 9.01 | 84.2543 | 9.0130 | 84.2543 | 0.00 |
| 09/11/2011 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 5945 | 6 | 5945 | 6 | 0.00 |
| 09/11/2011 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 6152 | 7 | 6152 | 7 | 0.00 |
| 09/11/2011 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 5737 | 6 | 5737 | 6 | 0.00 |
| 09/11/2011 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 6223 | 6 | 6223 | 6 | 0.00 |
| 09/11/2011 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 5868 | 5 | 5868 | 5 | 0.00 |
| 09/11/2011 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 6045 | 6 | 6045 | 6 | 0.00 |
| 09/11/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 10/11/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/11/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/11/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/11/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/11/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/11/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/11/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/11/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/11/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/11/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/11/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/11/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/11/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/11/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/11/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/11/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/11/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/11/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/11/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/11/2011 | AL7T On 02-February-12 | | | Index Future | 413.80 | 413.8750 | 413.8030 | 413.8750 | 16.00 |
| 10/11/2011 | AL7T On 03-May-12 | | | Index Future | 419.68 | 419.7450 | 419.6820 | 419.7450 | 0.00 |
| 10/11/2011 | ALBI On 02-February-12 | | | Index Future | 377.71 | 377.7860 | 377.7060 | 377.7860 | 1,044.00 |
| 10/11/2011 | ALBI On 03-May-12 | | | Index Future | 383.07 | 383.1430 | 383.0720 | 383.1430 | 0.00 |
| 10/11/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/11/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/11/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/11/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/11/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/11/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/11/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/11/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/11/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/11/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/11/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/11/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 10/11/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/11/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/11/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/11/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/11/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/11/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.10 | 0.1030 | 0.1028 | 0.1030 | 12,659.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.10 | 0.1041 | 0.1032 | 0.1041 | 18,519.00 |
| 10/11/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.18 | 0.1741 | 0.1759 | 0.1741 | 12,423.00 |
| 10/11/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.39 | 0.3924 | 0.3910 | 0.3924 | 100,000.00 |
| 10/11/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.13 | 0.1317 | 0.1344 | 0.1317 | 100,000.00 |
| 10/11/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.20 | 0.2009 | 0.2030 | 0.2009 | 12,346.00 |
| 10/11/2011 | CAAR On 19-December-11 | | | Can-Do Future | 0.11 | 0.1065 | 0.1058 | 0.1065 | 18,750.00 |
| 10/11/2011 | CAAS On 31-January-12 | | | Can-Do Future | 0.08 | 0.0782 | 0.0779 | 0.0782 | 12,500.00 |
| 10/11/2011 | CAAT On 29-February-12 | | | Can-Do Future | 0.07 | 0.0689 | 0.0687 | 0.0689 | 12,500.00 |
| 10/11/2011 | CAAU On 31-January-12 | | | Can-Do Future | 0.08 | 0.0786 | 0.0795 | 0.0786 | 19,481.00 |
| 10/11/2011 | CAAV On 29-February-12 | | | Can-Do Future | 0.10 | 0.1034 | 0.1044 | 0.1034 | 12,987.00 |
| 10/11/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/11/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 10/11/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/11/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/11/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/11/2011 | GOVI On 02-February-12 | | | GOVI | 378.96 | 379.0430 | 378.9590 | 379.0430 | 155.00 |
| 10/11/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 99590 | 10 | 99590 | 10 | 0.00 |
| 10/11/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 99490 | 10 | 99490 | 10 | 0.00 |
| 10/11/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 99690 | 10 | 99690 | 10 | 0.00 |
| 10/11/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | GOVI On 03-May-12 | | | GOVI | 384.34 | 384.4180 | 384.3430 | 384.4180 | 0.00 |
| 10/11/2011 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 23430 | 2 | 23430 | 2 | 0.00 |
| 10/11/2011 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 23330 | 2 | 23330 | 2 | 0.00 |
| 10/11/2011 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 23530 | 2 | 23530 | 2 | 0.00 |
| 10/11/2011 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 10/11/2011 | IGOV On 02-February-12 | | | Index Future | 163.96 | 163.6900 | 163.9640 | 163.6900 | 103.00 |
| 10/11/2011 | IGOV On 03-May-12 | | | Index Future | 166.29 | 166.0120 | 166.2940 | 166.0120 | 0.00 |
| 10/11/2011 | ILBI On 02-February-12 | | | Index Future | 442.30 | 442.3040 | 442.3040 | 442.3040 | 88.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 10/11/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 10/11/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 10/11/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 10/11/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 10/11/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 10/11/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.57 | 94.5900 | 5.5700 | 94.5900 | 1,700.00 |
| 10/11/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.54 | 94.5900 | 5.5400 | 94.5900 | 5,541.00 |
| 10/11/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.49 | 94.6400 | 5.4900 | 94.6400 | 101.00 |
| 10/11/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.37 | 94.7500 | 5.3700 | 94.7500 | 0.00 |
| 10/11/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.33 | 94.7800 | 5.3300 | 94.7800 | 2,340.00 |
| 10/11/2011 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.31 | 94.8000 | 5.3100 | 94.8000 | 0.00 |
| 10/11/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.32 | 94.7800 | 5.3200 | 94.7800 | 2,890.00 |
| 10/11/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.38 | 94.7000 | 5.3800 | 94.7000 | 44,760.00 |
| 10/11/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.50 | 94.5700 | 5.5000 | 94.5700 | 990.00 |
| 10/11/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.69 | 94.3800 | 5.6900 | 94.3800 | 790.00 |
| 10/11/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 5.92 | 94.1500 | 5.9200 | 94.1500 | 1,250.00 |
| 10/11/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.17 | 93.8900 | 6.1700 | 93.8900 | 0.00 |
| 10/11/2011 | JN02 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 10/11/2011 | JN02 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | JN02 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | JN02 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 10/11/2011 | JN02 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | JN02 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 10/11/2011 | JN02 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | JN05 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 10/11/2011 | JN05 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | JN05 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 10/11/2011 | JN05 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | JN05 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 10/11/2011 | JN05 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | JN05 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | JN10 On 02-February-12 | | | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2011 | JN10 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | JN10 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | JN10 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 10/11/2011 | JN10 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | JN10 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 10/11/2011 | JN10 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | OTH1 On 02-February-12 | | | Index Future | 370.61 | 370.6700 | 370.6130 | 370.6700 | 0.00 |
| 10/11/2011 | R157 On 02-February-12 | | | Bond Future | 6.55 | 127.3765 | 6.5500 | 127.3765 | 16,934.00 |
| 10/11/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 6750 | 7 | 6750 | 7 | 0.00 |
| 10/11/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 6916 | 7 | 6916 | 7 | 0.00 |
| 10/11/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 6583 | 7 | 6583 | 7 | 0.00 |
| 10/11/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 260 | 0 | 260 | 0 | 130.00 |
| 10/11/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 2107 | 2 | 2107 | 2 | 0.00 |
| 10/11/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 955 | 1 | 955 | 1 | 0.00 |
| 10/11/2011 | R157 On 02-February-12 | 6.25 | Call | Bond Future | 503 | 1 | 503 | 1 | 3,960.00 |
| 10/11/2011 | R157 On 02-February-12 | 7.20 | Call | Bond Future | 2530 | 3 | 2530 | 3 | 0.00 |
| 10/11/2011 | R157 On 02-February-12 | 6.45 | Call | Bond Future | 783 | 1 | 783 | 1 | 1,320.00 |
| 10/11/2011 | R157 On 02-February-12 | 6.65 | Call | Bond Future | 1147 | 1 | 1147 | 1 | 0.00 |
| 10/11/2011 | R157 On 02-February-12 | 6.65 | Put | Bond Future | 789 | 1 | 789 | 1 | 1,320.00 |
| 10/11/2011 | R157 On 02-February-12 | 7.20 | Put | Bond Future | 226 | 0 | 226 | 0 | 3,960.00 |
| 10/11/2011 | R157 On 02-February-12 | 6.45 | Put | Bond Future | 1142 | 1 | 1142 | 1 | 0.00 |
| 10/11/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 955 | 1 | 955 | 1 | 130.00 |
| 10/11/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 2253 | 2 | 2253 | 2 | 0.00 |
| 10/11/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 330 | 0 | 330 | 0 | 130.00 |
| 10/11/2011 | R157 On 02-February-12 | 6.25 | Put | Bond Future | 1585 | 2 | 1585 | 2 | 0.00 |
| 10/11/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 10/11/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 10/11/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 10/11/2011 | R157 On 03-May-12 | | | Bond Future | 6.62 | 122.3777 | 6.6210 | 122.3777 | 0.00 |
| 10/11/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 5392 | 5 | 5392 | 5 | 0.00 |
| 10/11/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 5538 | 6 | 5538 | 6 | 0.00 |
| 10/11/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 5246 | 5 | 5246 | 5 | 0.00 |
| 10/11/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 123 | 0 | 123 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 100 | 0 | 100 | 0 | 0.00 |
| 10/11/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 111 | 0 | 111 | 0 | 0.00 |
| 10/11/2011 | R157 On 02-August-12 | | | Bond Future | 6.70 | 124.0993 | 6.7020 | 124.0993 | 0.00 |
| 10/11/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4477 | 4 | 4477 | 4 | 0.00 |
| 10/11/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4594 | 5 | 4594 | 5 | 0.00 |
| 10/11/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 4361 | 4 | 4361 | 4 | 0.00 |
| 10/11/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 591 | 1 | 591 | 1 | 0.00 |
| 10/11/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 528 | 1 | 528 | 1 | 0.00 |
| 10/11/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 559 | 1 | 559 | 1 | 0.00 |
| 10/11/2011 | R157 On 01-November-12 | | | Bond Future | 6.80 | 119.0588 | 6.7980 | 119.0588 | 0.00 |
| 10/11/2011 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 2373 | 2 | 2373 | 2 | 0.00 |
| 10/11/2011 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 2453 | 2 | 2453 | 2 | 0.00 |
| 10/11/2011 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 2295 | 2 | 2295 | 2 | 0.00 |
| 10/11/2011 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 1866 | 2 | 1866 | 2 | 0.00 |
| 10/11/2011 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 1742 | 2 | 1742 | 2 | 0.00 |
| 10/11/2011 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 1803 | 2 | 1803 | 2 | 0.00 |
| 10/11/2011 | R186 On 02-February-12 | | | Bond Future | 8.36 | 119.4657 | 8.3550 | 119.4657 | 24,262.00 |
| 10/11/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 7226 | 7 | 7226 | 7 | 0.00 |
| 10/11/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 7559 | 8 | 7559 | 8 | 0.00 |
| 10/11/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 6898 | 7 | 6898 | 7 | 0.00 |
| 10/11/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 1307 | 1 | 1307 | 1 | 6,000.00 |
| 10/11/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 108 | 0 | 108 | 0 | 6,000.00 |
| 10/11/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 2053 | 2 | 2053 | 2 | 100.00 |
| 10/11/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 35757 | 36 | 35757 | 36 | 0.00 |
| 10/11/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 107531 | 108 | 107531 | 108 | 0.00 |
| 10/11/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 5498 | 5 | 5498 | 5 | 0.00 |
| 10/11/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 16893 | 17 | 16893 | 17 | 0.00 |
| 10/11/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1433 | 1 | 1433 | 1 | 0.00 |
| 10/11/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 7265 | 7 | 7265 | 7 | 0.00 |
| 10/11/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1211 | 1 | 1211 | 1 | 0.00 |
| 10/11/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1318 | 1 | 1318 | 1 | 100.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2011 | R186 On 03-May-12 | | | Bond Future | 8.44 | 121.1617 | 8.4360 | 121.1617 | 0.00 |
| 10/11/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 7841 | 8 | 7841 | 8 | 0.00 |
| 10/11/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 7554 | 8 | 7554 | 8 | 0.00 |
| 10/11/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 8132 | 8 | 8132 | 8 | 0.00 |
| 10/11/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 2604 | 3 | 2604 | 3 | 0.00 |
| 10/11/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 2900 | 3 | 2900 | 3 | 0.00 |
| 10/11/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 2749 | 3 | 2749 | 3 | 0.00 |
| 10/11/2011 | R186 On 02-August-12 | | | Bond Future | 8.52 | 117.5793 | 8.5210 | 117.5793 | 0.00 |
| 10/11/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 6948 | 7 | 6948 | 7 | 0.00 |
| 10/11/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 6703 | 7 | 6703 | 7 | 0.00 |
| 10/11/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 7197 | 7 | 7197 | 7 | 0.00 |
| 10/11/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 4687 | 5 | 4687 | 5 | 0.00 |
| 10/11/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 5083 | 5 | 5083 | 5 | 0.00 |
| 10/11/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 4882 | 5 | 4882 | 5 | 0.00 |
| 10/11/2011 | R186 On 01-November-12 | | | Bond Future | 8.61 | 119.2510 | 8.6070 | 119.2510 | 0.00 |
| 10/11/2011 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 7560 | 8 | 7560 | 8 | 0.00 |
| 10/11/2011 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 7328 | 7 | 7328 | 7 | 0.00 |
| 10/11/2011 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 7795 | 8 | 7795 | 8 | 0.00 |
| 10/11/2011 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 6084 | 6 | 6084 | 6 | 0.00 |
| 10/11/2011 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 6499 | 7 | 6499 | 7 | 0.00 |
| 10/11/2011 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 6289 | 6 | 6289 | 6 | 0.00 |
| 10/11/2011 | R189 On 02-February-12 | | | Bond Future | 218.74 | 218.8187 | 218.7392 | 218.8187 | 0.00 |
| 10/11/2011 | R189 On 02-February-12 | 218.00 | Call | Bond Future | 739 | 1 | 739 | 1 | 0.00 |
| 10/11/2011 | R189 On 02-February-12 | 218.05 | Call | Bond Future | 689 | 1 | 689 | 1 | 0.00 |
| 10/11/2011 | R189 On 02-February-12 | 217.95 | Call | Bond Future | 789 | 1 | 789 | 1 | 0.00 |
| 10/11/2011 | R189 On 02-February-12 | 217.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | R189 On 02-February-12 | 218.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | R189 On 02-February-12 | 218.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | R197 On 02-February-12 | | | Bond Future | 242.18 | 242.1843 | 242.1764 | 242.1843 | 418.00 |
| 10/11/2011 | R197 On 02-February-12 | 237.00 | Call | Bond Future | 5176 | 5 | 5176 | 5 | 0.00 |
| 10/11/2011 | R197 On 02-February-12 | 236.95 | Call | Bond Future | 5226 | 5 | 5226 | 5 | 0.00 |
| 10/11/2011 | R197 On 02-February-12 | 237.05 | Call | Bond Future | 5126 | 5 | 5126 | 5 | 0.00 |
| 10/11/2011 | R197 On 02-February-12 | 237.05 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2011 | R197 On 02-February-12 | 236.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | R197 On 02-February-12 | 237.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | R201 On 02-February-12 | | | Bond Future | 6.09 | 108.0327 | 6.0880 | 108.0327 | 3,124.00 |
| 10/11/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 5661 | 6 | 5661 | 6 | 0.00 |
| 10/11/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 5535 | 6 | 5535 | 6 | 0.00 |
| 10/11/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 5788 | 6 | 5788 | 6 | 0.00 |
| 10/11/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | R201 On 03-May-12 | | | Bond Future | 6.12 | 109.5651 | 6.1230 | 109.5651 | 0.00 |
| 10/11/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 4012 | 4 | 4012 | 4 | 0.00 |
| 10/11/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 4124 | 4 | 4124 | 4 | 0.00 |
| 10/11/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3902 | 4 | 3902 | 4 | 0.00 |
| 10/11/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 77 | 0 | 77 | 0 | 0.00 |
| 10/11/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 62 | 0 | 62 | 0 | 0.00 |
| 10/11/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 68 | 0 | 68 | 0 | 0.00 |
| 10/11/2011 | R201 On 02-August-12 | | | Bond Future | 6.17 | 106.6983 | 6.1670 | 106.6983 | 0.00 |
| 10/11/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3290 | 3 | 3290 | 3 | 0.00 |
| 10/11/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3379 | 3 | 3379 | 3 | 0.00 |
| 10/11/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 3203 | 3 | 3203 | 3 | 0.00 |
| 10/11/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 361 | 0 | 361 | 0 | 0.00 |
| 10/11/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 319 | 0 | 319 | 0 | 0.00 |
| 10/11/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 339 | 0 | 339 | 0 | 0.00 |
| 10/11/2011 | R201 On 01-November-12 | | | Bond Future | 6.21 | 108.2161 | 6.2130 | 108.2161 | 0.00 |
| 10/11/2011 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1802 | 2 | 1802 | 2 | 0.00 |
| 10/11/2011 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1862 | 2 | 1862 | 2 | 0.00 |
| 10/11/2011 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1744 | 2 | 1744 | 2 | 0.00 |
| 10/11/2011 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 1266 | 1 | 1266 | 1 | 0.00 |
| 10/11/2011 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 1183 | 1 | 1183 | 1 | 0.00 |
| 10/11/2011 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 1223 | 1 | 1223 | 1 | 0.00 |
| 10/11/2011 | R202 On 02-February-12 | | | Bond Future | 179.63 | 178.2079 | 179.6291 | 178.2079 | 34,606.00 |
| 10/11/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 2629 | 1 | 2629 | 1 | 0.00 |
| 10/11/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 2679 | 1 | 2679 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 2579 | 1 | 2579 | 1 | 0.00 |
| 10/11/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | R203 On 02-February-12 | | | Bond Future | 7.30 | 107.6069 | 7.3040 | 107.6069 | 2,201.00 |
| 10/11/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 6518 | 7 | 6518 | 7 | 0.00 |
| 10/11/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 6725 | 7 | 6725 | 7 | 0.00 |
| 10/11/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 6312 | 6 | 6312 | 6 | 0.00 |
| 10/11/2011 | R203 On 02-February-12 | 6.95 | Call | Bond Future | 739 | 1 | 739 | 1 | 2,640.00 |
| 10/11/2011 | R203 On 02-February-12 | 7.95 | Call | Bond Future | 3377 | 3 | 3377 | 3 | 0.00 |
| 10/11/2011 | R203 On 02-February-12 | 7.20 | Call | Bond Future | 1195 | 1 | 1195 | 1 | 880.00 |
| 10/11/2011 | R203 On 02-February-12 | 7.35 | Call | Bond Future | 1539 | 2 | 1539 | 2 | 0.00 |
| 10/11/2011 | R203 On 02-February-12 | 7.35 | Put | Bond Future | 1325 | 1 | 1325 | 1 | 880.00 |
| 10/11/2011 | R203 On 02-February-12 | 7.95 | Put | Bond Future | 425 | 0 | 425 | 0 | 2,640.00 |
| 10/11/2011 | R203 On 02-February-12 | 7.20 | Put | Bond Future | 1680 | 2 | 1680 | 2 | 0.00 |
| 10/11/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 61 | 0 | 61 | 0 | 0.00 |
| 10/11/2011 | R203 On 02-February-12 | 6.95 | Put | Bond Future | 2401 | 2 | 2401 | 2 | 0.00 |
| 10/11/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 45 | 0 | 45 | 0 | 0.00 |
| 10/11/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 52 | 0 | 52 | 0 | 0.00 |
| 10/11/2011 | R203 On 03-May-12 | | | Bond Future | 7.39 | 104.9725 | 7.3920 | 104.9725 | 0.00 |
| 10/11/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 6279 | 6 | 6279 | 6 | 0.00 |
| 10/11/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 6105 | 6 | 6105 | 6 | 0.00 |
| 10/11/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 6455 | 6 | 6455 | 6 | 0.00 |
| 10/11/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 406 | 0 | 406 | 0 | 0.00 |
| 10/11/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 471 | 0 | 471 | 0 | 0.00 |
| 10/11/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 438 | 0 | 438 | 0 | 0.00 |
| 10/11/2011 | R203 On 02-August-12 | | | Bond Future | 7.49 | 106.4525 | 7.4890 | 106.4525 | 0.00 |
| 10/11/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 5548 | 6 | 5548 | 6 | 0.00 |
| 10/11/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 5691 | 6 | 5691 | 6 | 0.00 |
| 10/11/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 5403 | 5 | 5403 | 5 | 0.00 |
| 10/11/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1405 | 1 | 1405 | 1 | 0.00 |
| 10/11/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1288 | 1 | 1288 | 1 | 0.00 |
| 10/11/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1347 | 1 | 1347 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2011 | R203 On 01-November-12 | | | Bond Future | 7.60 | 103.8050 | 7.5950 | 103.8050 | 0.00 |
| 10/11/2011 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 3686 | 4 | 3686 | 4 | 0.00 |
| 10/11/2011 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 3577 | 4 | 3577 | 4 | 0.00 |
| 10/11/2011 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 3796 | 4 | 3796 | 4 | 0.00 |
| 10/11/2011 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 2967 | 3 | 2967 | 3 | 0.00 |
| 10/11/2011 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 3151 | 3 | 3151 | 3 | 0.00 |
| 10/11/2011 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 3058 | 3 | 3058 | 3 | 0.00 |
| 10/11/2011 | R204 On 02-February-12 | | | Bond Future | 7.62 | 103.1021 | 7.6230 | 103.1021 | 3,192.00 |
| 10/11/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 7164 | 7 | 7164 | 7 | 0.00 |
| 10/11/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 7392 | 7 | 7392 | 7 | 0.00 |
| 10/11/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 6937 | 7 | 6937 | 7 | 0.00 |
| 10/11/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 150 | 0 | 150 | 0 | 0.00 |
| 10/11/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 117 | 0 | 117 | 0 | 0.00 |
| 10/11/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 132 | 0 | 132 | 0 | 0.00 |
| 10/11/2011 | R204 On 03-May-12 | | | Bond Future | 7.71 | 104.5630 | 7.7140 | 104.5630 | 0.00 |
| 10/11/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 6039 | 6 | 6039 | 6 | 0.00 |
| 10/11/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 6226 | 6 | 6226 | 6 | 0.00 |
| 10/11/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 5855 | 6 | 5855 | 6 | 0.00 |
| 10/11/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 925 | 1 | 925 | 1 | 0.00 |
| 10/11/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 812 | 1 | 812 | 1 | 0.00 |
| 10/11/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 867 | 1 | 867 | 1 | 0.00 |
| 10/11/2011 | R204 On 02-August-12 | | | Bond Future | 7.81 | 102.0071 | 7.8130 | 102.0071 | 0.00 |
| 10/11/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 5367 | 5 | 5367 | 5 | 0.00 |
| 10/11/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 5211 | 5 | 5211 | 5 | 0.00 |
| 10/11/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 5525 | 6 | 5525 | 6 | 0.00 |
| 10/11/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 1940 | 2 | 1940 | 2 | 0.00 |
| 10/11/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2103 | 2 | 2103 | 2 | 0.00 |
| 10/11/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2020 | 2 | 2020 | 2 | 0.00 |
| 10/11/2011 | R204 On 01-November-12 | | | Bond Future | 7.92 | 103.4562 | 7.9170 | 103.4562 | 0.00 |
| 10/11/2011 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 4235 | 4 | 4235 | 4 | 0.00 |
| 10/11/2011 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 4362 | 4 | 4362 | 4 | 0.00 |
| 10/11/2011 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 4110 | 4 | 4110 | 4 | 0.00 |
| 10/11/2011 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 3952 | 4 | 3952 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2011 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 3727 | 4 | 3727 | 4 | 0.00 |
| 10/11/2011 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 3838 | 4 | 3838 | 4 | 0.00 |
| 10/11/2011 | R206 On 02-February-12 | | | Bond Future | 5.86 | 103.4428 | 5.8640 | 103.4428 | 0.00 |
| 10/11/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3838 | 4 | 3838 | 4 | 0.00 |
| 10/11/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3750 | 4 | 3750 | 4 | 0.00 |
| 10/11/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3925 | 4 | 3925 | 4 | 0.00 |
| 10/11/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | R206 On 03-May-12 | | | Bond Future | 5.89 | 104.9100 | 5.8870 | 104.9100 | 0.00 |
| 10/11/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2587 | 3 | 2587 | 3 | 0.00 |
| 10/11/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2513 | 3 | 2513 | 3 | 0.00 |
| 10/11/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2661 | 3 | 2661 | 3 | 0.00 |
| 10/11/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 25 | 0 | 25 | 0 | 0.00 |
| 10/11/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 33 | 0 | 33 | 0 | 0.00 |
| 10/11/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 10/11/2011 | R206 On 02-August-12 | | | Bond Future | 5.92 | 102.6222 | 5.9150 | 102.6222 | 0.00 |
| 10/11/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 2025 | 2 | 2025 | 2 | 0.00 |
| 10/11/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 2080 | 2 | 2080 | 2 | 0.00 |
| 10/11/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1971 | 2 | 1971 | 2 | 0.00 |
| 10/11/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 219 | 0 | 219 | 0 | 0.00 |
| 10/11/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 193 | 0 | 193 | 0 | 0.00 |
| 10/11/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 205 | 0 | 205 | 0 | 0.00 |
| 10/11/2011 | R206 On 01-November-12 | | | Bond Future | 5.93 | 104.0813 | 5.9310 | 104.0813 | 0.00 |
| 10/11/2011 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 947 | 1 | 947 | 1 | 0.00 |
| 10/11/2011 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 917 | 1 | 917 | 1 | 0.00 |
| 10/11/2011 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 979 | 1 | 979 | 1 | 0.00 |
| 10/11/2011 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 842 | 1 | 842 | 1 | 0.00 |
| 10/11/2011 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 895 | 1 | 895 | 1 | 0.00 |
| 10/11/2011 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 868 | 1 | 868 | 1 | 0.00 |
| 10/11/2011 | R207 On 02-February-12 | | | Bond Future | 7.89 | 96.7336 | 7.8880 | 96.7336 | 37,303.00 |
| 10/11/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 6221 | 6 | 6221 | 6 | 0.00 |
| 10/11/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 6462 | 6 | 6462 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 5980 | 6 | 5980 | 6 | 0.00 |
| 10/11/2011 | R207 On 02-February-12 | 7.35 | Call | Bond Future | 556 | 1 | 556 | 1 | 1,920.00 |
| 10/11/2011 | R207 On 02-February-12 | 8.50 | Call | Bond Future | 3917 | 4 | 3917 | 4 | 0.00 |
| 10/11/2011 | R207 On 02-February-12 | 7.65 | Call | Bond Future | 1087 | 1 | 1087 | 1 | 640.00 |
| 10/11/2011 | R207 On 02-February-12 | 7.85 | Call | Bond Future | 1581 | 2 | 1581 | 2 | 0.00 |
| 10/11/2011 | R207 On 02-February-12 | 7.85 | Put | Bond Future | 1797 | 2 | 1797 | 2 | 640.00 |
| 10/11/2011 | R207 On 02-February-12 | 8.50 | Put | Bond Future | 517 | 1 | 517 | 1 | 1,920.00 |
| 10/11/2011 | R207 On 02-February-12 | 7.65 | Put | Bond Future | 2451 | 2 | 2451 | 2 | 0.00 |
| 10/11/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 176 | 0 | 176 | 0 | 0.00 |
| 10/11/2011 | R207 On 02-February-12 | 7.35 | Put | Bond Future | 3674 | 4 | 3674 | 4 | 0.00 |
| 10/11/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 135 | 0 | 135 | 0 | 0.00 |
| 10/11/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 155 | 0 | 155 | 0 | 0.00 |
| 10/11/2011 | R207 On 03-May-12 | | | Bond Future | 7.98 | 98.1026 | 7.9810 | 98.1026 | 0.00 |
| 10/11/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 5432 | 5 | 5432 | 5 | 0.00 |
| 10/11/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 5619 | 6 | 5619 | 6 | 0.00 |
| 10/11/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 5249 | 5 | 5249 | 5 | 0.00 |
| 10/11/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1382 | 1 | 1382 | 1 | 0.00 |
| 10/11/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1230 | 1 | 1230 | 1 | 0.00 |
| 10/11/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1303 | 1 | 1303 | 1 | 0.00 |
| 10/11/2011 | R207 On 02-August-12 | | | Bond Future | 8.08 | 95.8455 | 8.0810 | 95.8455 | 0.00 |
| 10/11/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 5647 | 6 | 5647 | 6 | 0.00 |
| 10/11/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 5480 | 5 | 5480 | 5 | 0.00 |
| 10/11/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 5816 | 6 | 5816 | 6 | 0.00 |
| 10/11/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2063 | 2 | 2063 | 2 | 0.00 |
| 10/11/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2238 | 2 | 2238 | 2 | 0.00 |
| 10/11/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2149 | 2 | 2149 | 2 | 0.00 |
| 10/11/2011 | R207 On 01-November-12 | | | Bond Future | 8.18 | 97.2063 | 8.1810 | 97.2063 | 0.00 |
| 10/11/2011 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 4468 | 4 | 4468 | 4 | 0.00 |
| 10/11/2011 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 4603 | 5 | 4603 | 5 | 0.00 |
| 10/11/2011 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 4334 | 4 | 4334 | 4 | 0.00 |
| 10/11/2011 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 4235 | 4 | 4235 | 4 | 0.00 |
| 10/11/2011 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 3988 | 4 | 3988 | 4 | 0.00 |
| 10/11/2011 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 4111 | 4 | 4111 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2011 | R208 On 02-February-12 | | | Bond Future | 7.94 | 94.7621 | 7.9370 | 94.7621 | 18,411.00 |
| 10/11/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 6359 | 6 | 6359 | 6 | 0.00 |
| 10/11/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 6617 | 7 | 6617 | 7 | 0.00 |
| 10/11/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 6101 | 6 | 6101 | 6 | 0.00 |
| 10/11/2011 | R208 On 02-February-12 | 7.45 | Call | Bond Future | 588 | 1 | 588 | 1 | 2,880.00 |
| 10/11/2011 | R208 On 02-February-12 | 8.55 | Call | Bond Future | 4125 | 4 | 4125 | 4 | 0.00 |
| 10/11/2011 | R208 On 02-February-12 | 7.70 | Call | Bond Future | 1066 | 1 | 1066 | 1 | 960.00 |
| 10/11/2011 | R208 On 02-February-12 | 7.90 | Call | Bond Future | 1592 | 2 | 1592 | 2 | 0.00 |
| 10/11/2011 | R208 On 02-February-12 | 7.90 | Put | Bond Future | 1818 | 2 | 1818 | 2 | 960.00 |
| 10/11/2011 | R208 On 02-February-12 | 8.55 | Put | Bond Future | 477 | 0 | 477 | 0 | 2,880.00 |
| 10/11/2011 | R208 On 02-February-12 | 7.70 | Put | Bond Future | 2527 | 3 | 2527 | 3 | 0.00 |
| 10/11/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 172 | 0 | 172 | 0 | 0.00 |
| 10/11/2011 | R208 On 02-February-12 | 7.45 | Put | Bond Future | 3622 | 4 | 3622 | 4 | 0.00 |
| 10/11/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 129 | 0 | 129 | 0 | 0.00 |
| 10/11/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 150 | 0 | 150 | 0 | 0.00 |
| 10/11/2011 | R208 On 03-May-12 | | | Bond Future | 8.02 | 92.7158 | 8.0200 | 92.7158 | 0.00 |
| 10/11/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 6557 | 7 | 6557 | 7 | 0.00 |
| 10/11/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 6344 | 6 | 6344 | 6 | 0.00 |
| 10/11/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 6768 | 7 | 6768 | 7 | 0.00 |
| 10/11/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 884 | 1 | 884 | 1 | 0.00 |
| 10/11/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1010 | 1 | 1010 | 1 | 0.00 |
| 10/11/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 948 | 1 | 948 | 1 | 0.00 |
| 10/11/2011 | R208 On 02-August-12 | | | Bond Future | 8.11 | 94.0165 | 8.1080 | 94.0165 | 0.00 |
| 10/11/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 5868 | 6 | 5868 | 6 | 0.00 |
| 10/11/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 6050 | 6 | 6050 | 6 | 0.00 |
| 10/11/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5688 | 6 | 5688 | 6 | 0.00 |
| 10/11/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2331 | 2 | 2331 | 2 | 0.00 |
| 10/11/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2141 | 2 | 2141 | 2 | 0.00 |
| 10/11/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2234 | 2 | 2234 | 2 | 0.00 |
| 10/11/2011 | R208 On 01-November-12 | | | Bond Future | 8.20 | 91.9624 | 8.2010 | 91.9624 | 0.00 |
| 10/11/2011 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 4374 | 4 | 4374 | 4 | 0.00 |
| 10/11/2011 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 4230 | 4 | 4230 | 4 | 0.00 |
| 10/11/2011 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 4521 | 5 | 4521 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2011 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 3963 | 4 | 3963 | 4 | 0.00 |
| 10/11/2011 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 4236 | 4 | 4236 | 4 | 0.00 |
| 10/11/2011 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 4097 | 4 | 4097 | 4 | 0.00 |
| 10/11/2011 | R209 On 02-February-12 | | | Bond Future | 8.81 | 76.7882 | 8.8070 | 76.7882 | 2,584.00 |
| 10/11/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3720 | 4 | 3720 | 4 | 0.00 |
| 10/11/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3938 | 4 | 3938 | 4 | 0.00 |
| 10/11/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3508 | 4 | 3508 | 4 | 0.00 |
| 10/11/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2393 | 2 | 2393 | 2 | 0.00 |
| 10/11/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2059 | 2 | 2059 | 2 | 0.00 |
| 10/11/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2221 | 2 | 2221 | 2 | 0.00 |
| 10/11/2011 | R209 On 03-May-12 | | | Bond Future | 8.88 | 74.7347 | 8.8790 | 74.7347 | 0.00 |
| 10/11/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 4573 | 5 | 4573 | 5 | 0.00 |
| 10/11/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4775 | 5 | 4775 | 5 | 0.00 |
| 10/11/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 4373 | 4 | 4373 | 4 | 0.00 |
| 10/11/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 3824 | 4 | 3824 | 4 | 0.00 |
| 10/11/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3463 | 3 | 3463 | 3 | 0.00 |
| 10/11/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 3641 | 4 | 3641 | 4 | 0.00 |
| 10/11/2011 | R209 On 02-August-12 | | | Bond Future | 8.95 | 75.7876 | 8.9530 | 75.7876 | 0.00 |
| 10/11/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 6271 | 6 | 6271 | 6 | 0.00 |
| 10/11/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 6076 | 6 | 6076 | 6 | 0.00 |
| 10/11/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 6468 | 6 | 6468 | 6 | 0.00 |
| 10/11/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 3879 | 4 | 3879 | 4 | 0.00 |
| 10/11/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 4218 | 4 | 4218 | 4 | 0.00 |
| 10/11/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 4046 | 4 | 4046 | 4 | 0.00 |
| 10/11/2011 | R209 On 01-November-12 | | | Bond Future | 9.03 | 73.7209 | 9.0280 | 73.7209 | 0.00 |
| 10/11/2011 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 5698 | 6 | 5698 | 6 | 0.00 |
| 10/11/2011 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 5881 | 6 | 5881 | 6 | 0.00 |
| 10/11/2011 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 5515 | 6 | 5515 | 6 | 0.00 |
| 10/11/2011 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 6109 | 6 | 6109 | 6 | 0.00 |
| 10/11/2011 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 5715 | 6 | 5715 | 6 | 0.00 |
| 10/11/2011 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 5910 | 6 | 5910 | 6 | 0.00 |
| 10/11/2011 | R210 On 02-February-12 | | | Bond Future | 135.42 | 135.4248 | 135.4209 | 135.4248 | 750.00 |
| 10/11/2011 | R210 On 02-February-12 | 131.00 | Call | Bond Future | 4421 | 4 | 4421 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2011 | R210 On 02-February-12 | 130.95 | Call | Bond Future | 4471 | 4 | 4471 | 4 | 0.00 |
| 10/11/2011 | R210 On 02-February-12 | 131.05 | Call | Bond Future | 4371 | 4 | 4371 | 4 | 0.00 |
| 10/11/2011 | R210 On 02-February-12 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | R210 On 02-February-12 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | R210 On 02-February-12 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | R211 On 02-February-12 | | | Bond Future | 114.66 | 114.6631 | 114.6556 | 114.6631 | 480.00 |
| 10/11/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 4156 | 4 | 4156 | 4 | 0.00 |
| 10/11/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 4106 | 4 | 4106 | 4 | 0.00 |
| 10/11/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 4206 | 4 | 4206 | 4 | 0.00 |
| 10/11/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | R212 On 02-February-12 | | | Bond Future | 111.36 | 111.3642 | 111.3603 | 111.3642 | 2,677.00 |
| 10/11/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 2860 | 3 | 2860 | 3 | 0.00 |
| 10/11/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 2910 | 3 | 2910 | 3 | 0.00 |
| 10/11/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 2810 | 3 | 2810 | 3 | 0.00 |
| 10/11/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2011 | R213 On 02-February-12 | | | Bond Future | 8.77 | 86.8272 | 8.7650 | 86.8272 | 487.00 |
| 10/11/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 4160 | 4 | 4160 | 4 | 0.00 |
| 10/11/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 3924 | 4 | 3924 | 4 | 0.00 |
| 10/11/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 4401 | 4 | 4401 | 4 | 0.00 |
| 10/11/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 2152 | 2 | 2152 | 2 | 0.00 |
| 10/11/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 2454 | 2 | 2454 | 2 | 0.00 |
| 10/11/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 2299 | 2 | 2299 | 2 | 0.00 |
| 10/11/2011 | R213 On 03-May-12 | | | Bond Future | 8.84 | 84.5183 | 8.8410 | 84.5183 | 0.00 |
| 10/11/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 6121 | 6 | 6121 | 6 | 0.00 |
| 10/11/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 5883 | 6 | 5883 | 6 | 0.00 |
| 10/11/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 6361 | 6 | 6361 | 6 | 0.00 |
| 10/11/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 2835 | 3 | 2835 | 3 | 0.00 |
| 10/11/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 3106 | 3 | 3106 | 3 | 0.00 |
| 10/11/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 2968 | 3 | 2968 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2011 | R213 On 02-August-12 | | | Bond Future | 8.92 | 85.7093 | 8.9200 | 85.7093 | 0.00 |
| 10/11/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 6597 | 7 | 6597 | 7 | 0.00 |
| 10/11/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 6825 | 7 | 6825 | 7 | 0.00 |
| 10/11/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 6373 | 6 | 6373 | 6 | 0.00 |
| 10/11/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 4227 | 4 | 4227 | 4 | 0.00 |
| 10/11/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 3933 | 4 | 3933 | 4 | 0.00 |
| 10/11/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 4077 | 4 | 4077 | 4 | 0.00 |
| 10/11/2011 | R213 On 01-November-12 | | | Bond Future | 9.00 | 83.3871 | 9.0030 | 83.3871 | 0.00 |
| 10/11/2011 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 5978 | 6 | 5978 | 6 | 0.00 |
| 10/11/2011 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 6185 | 6 | 6185 | 6 | 0.00 |
| 10/11/2011 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 5769 | 6 | 5769 | 6 | 0.00 |
| 10/11/2011 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 6178 | 6 | 6178 | 6 | 0.00 |
| 10/11/2011 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 5825 | 6 | 5825 | 6 | 0.00 |
| 10/11/2011 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 6001 | 6 | 6001 | 6 | 0.00 |
| 10/11/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 11/11/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/11/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/11/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/11/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/11/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/11/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/11/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/11/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/11/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/11/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/11/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/11/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/11/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/11/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/11/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/11/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/11/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/11/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/11/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/11/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/11/2011 | AL7T On 02-February-12 | | | Index Future | 411.95 | 413.8030 | 411.9460 | 413.8030 | 16.00 |
| 11/11/2011 | AL7T On 03-May-12 | | | Index Future | 417.89 | 419.6820 | 417.8890 | 419.6820 | 0.00 |
| 11/11/2011 | ALBI On 02-February-12 | | | Index Future | 376.14 | 377.7060 | 376.1400 | 377.7060 | 1,044.00 |
| 11/11/2011 | ALBI On 03-May-12 | | | Index Future | 381.57 | 383.0720 | 381.5670 | 383.0720 | 0.00 |
| 11/11/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/11/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/11/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/11/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/11/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/11/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/11/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/11/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/11/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/11/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/11/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/11/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 11/11/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/11/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/11/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/11/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/11/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/11/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.09 | 0.1028 | 0.0860 | 0.1028 | 12,659.00 |
| 11/11/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.08 | 0.1032 | 0.0817 | 0.1032 | 18,519.00 |
| 11/11/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.18 | 0.1759 | 0.1759 | 0.1759 | 12,423.00 |
| 11/11/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.35 | 0.3910 | 0.3452 | 0.3910 | 100,000.00 |
| 11/11/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.16 | 0.1344 | 0.1620 | 0.1344 | 100,000.00 |
| 11/11/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.23 | 0.2030 | 0.2336 | 0.2030 | 12,346.00 |
| 11/11/2011 | CAAR On 19-December-11 | | | Can-Do Future | 0.11 | 0.1058 | 0.1067 | 0.1058 | 18,750.00 |
| 11/11/2011 | CAAS On 31-January-12 | | | Can-Do Future | 0.07 | 0.0779 | 0.0661 | 0.0779 | 12,500.00 |
| 11/11/2011 | CAAT On 29-February-12 | | | Can-Do Future | 0.06 | 0.0687 | 0.0589 | 0.0687 | 12,500.00 |
| 11/11/2011 | CAAU On 31-January-12 | | | Can-Do Future | 0.09 | 0.0795 | 0.0922 | 0.0795 | 19,481.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/11/2011 | CAAV On 29-February-12 | | | Can-Do Future | 0.12 | 0.1044 | 0.1210 | 0.1044 | 12,987.00 |
| 11/11/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/11/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 11/11/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/11/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/11/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/11/2011 | GOVI On 02-February-12 | | | GOVI | 377.36 | 378.9590 | 377.3550 | 378.9590 | 155.00 |
| 11/11/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 83550 | 10 | 83550 | 10 | 0.00 |
| 11/11/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 83450 | 10 | 83450 | 10 | 0.00 |
| 11/11/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 83650 | 10 | 83650 | 10 | 0.00 |
| 11/11/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2011 | GOVI On 03-May-12 | | | GOVI | 382.80 | 384.3430 | 382.7990 | 384.3430 | 0.00 |
| 11/11/2011 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 7990 | 2 | 7990 | 2 | 0.00 |
| 11/11/2011 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 7890 | 2 | 7890 | 2 | 0.00 |
| 11/11/2011 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 8090 | 2 | 8090 | 2 | 0.00 |
| 11/11/2011 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2011 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2011 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 11/11/2011 | IGOV On 02-February-12 | | | Index Future | 164.19 | 163.9640 | 164.1900 | 163.9640 | 103.00 |
| 11/11/2011 | IGOV On 03-May-12 | | | Index Future | 166.56 | 166.2940 | 166.5590 | 166.2940 | 0.00 |
| 11/11/2011 | ILBI On 02-February-12 | | | Index Future | 444.56 | 442.3040 | 444.5560 | 442.3040 | 88.00 |
| 11/11/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 11/11/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 11/11/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 11/11/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 11/11/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 11/11/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 11/11/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.58 | 94.4300 | 5.5800 | 94.4300 | 1,700.00 |
| 11/11/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.57 | 94.4600 | 5.5700 | 94.4600 | 5,541.00 |
| 11/11/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.54 | 94.5100 | 5.5400 | 94.5100 | 101.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/11/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.45 | 94.6300 | 5.4500 | 94.6300 | 0.00 |
| 11/11/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.42 | 94.6700 | 5.4200 | 94.6700 | 2,340.00 |
| 11/11/2011 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.39 | 94.6900 | 5.3900 | 94.6900 | 0.00 |
| 11/11/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.42 | 94.6800 | 5.4200 | 94.6800 | 2,890.00 |
| 11/11/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.51 | 94.6200 | 5.5100 | 94.6200 | 44,760.00 |
| 11/11/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.64 | 94.5000 | 5.6400 | 94.5000 | 990.00 |
| 11/11/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.82 | 94.3100 | 5.8200 | 94.3100 | 790.00 |
| 11/11/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.04 | 94.0800 | 6.0400 | 94.0800 | 1,250.00 |
| 11/11/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.29 | 93.8300 | 6.2900 | 93.8300 | 0.00 |
| 11/11/2011 | JN02 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 11/11/2011 | JN02 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2011 | JN02 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2011 | JN02 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 11/11/2011 | JN02 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2011 | JN02 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 11/11/2011 | JN02 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2011 | JN05 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 11/11/2011 | JN05 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2011 | JN05 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 11/11/2011 | JN05 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2011 | JN05 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 11/11/2011 | JN05 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2011 | JN05 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2011 | JN10 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 11/11/2011 | JN10 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2011 | JN10 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2011 | JN10 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 11/11/2011 | JN10 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2011 | JN10 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 11/11/2011 | JN10 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2011 | OTH1 On 02-February-12 | | | Index Future | 369.24 | 370.6130 | 369.2410 | 370.6130 | 0.00 |
| 11/11/2011 | R157 On 02-February-12 | | | Bond Future | 6.66 | 127.3406 | 6.6630 | 127.3406 | 16,684.00 |
| 11/11/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 6347 | 7 | 6347 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/11/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 6513 | 7 | 6513 | 7 | 0.00 |
| 11/11/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 6180 | 7 | 6180 | 7 | 0.00 |
| 11/11/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 185 | 0 | 185 | 0 | 130.00 |
| 11/11/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 1801 | 2 | 1801 | 2 | 0.00 |
| 11/11/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 759 | 1 | 759 | 1 | 0.00 |
| 11/11/2011 | R157 On 02-February-12 | 6.25 | Call | Bond Future | 378 | 1 | 378 | 1 | 3,960.00 |
| 11/11/2011 | R157 On 02-February-12 | 7.20 | Call | Bond Future | 2199 | 3 | 2199 | 3 | 0.00 |
| 11/11/2011 | R157 On 02-February-12 | 6.45 | Call | Bond Future | 612 | 1 | 612 | 1 | 1,320.00 |
| 11/11/2011 | R157 On 02-February-12 | 6.65 | Call | Bond Future | 927 | 1 | 927 | 1 | 0.00 |
| 11/11/2011 | R157 On 02-February-12 | 6.65 | Put | Bond Future | 973 | 1 | 973 | 1 | 1,320.00 |
| 11/11/2011 | R157 On 02-February-12 | 7.20 | Put | Bond Future | 300 | 0 | 300 | 0 | 3,960.00 |
| 11/11/2011 | R157 On 02-February-12 | 6.45 | Put | Bond Future | 1376 | 1 | 1376 | 1 | 0.00 |
| 11/11/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 1164 | 1 | 1164 | 1 | 130.00 |
| 11/11/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 2583 | 2 | 2583 | 2 | 0.00 |
| 11/11/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 428 | 0 | 428 | 0 | 130.00 |
| 11/11/2011 | R157 On 02-February-12 | 6.25 | Put | Bond Future | 1865 | 2 | 1865 | 2 | 0.00 |
| 11/11/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 11/11/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 11/11/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 11/11/2011 | R157 On 03-May-12 | | | Bond Future | 6.74 | 122.3443 | 6.7360 | 122.3443 | 0.00 |
| 11/11/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 5036 | 5 | 5036 | 5 | 0.00 |
| 11/11/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 5181 | 6 | 5181 | 6 | 0.00 |
| 11/11/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4893 | 5 | 4893 | 5 | 0.00 |
| 11/11/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 152 | 0 | 152 | 0 | 0.00 |
| 11/11/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 125 | 0 | 125 | 0 | 0.00 |
| 11/11/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 138 | 0 | 138 | 0 | 0.00 |
| 11/11/2011 | R157 On 02-August-12 | | | Bond Future | 6.81 | 124.0808 | 6.8100 | 124.0808 | 0.00 |
| 11/11/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4212 | 4 | 4212 | 4 | 0.00 |
| 11/11/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 4100 | 4 | 4100 | 4 | 0.00 |
| 11/11/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4326 | 5 | 4326 | 5 | 0.00 |
| 11/11/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 593 | 1 | 593 | 1 | 0.00 |
| 11/11/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 662 | 1 | 662 | 1 | 0.00 |
| 11/11/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 626 | 1 | 626 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/11/2011 | R157 On 01-November-12 | | | Bond Future | 6.90 | 119.0532 | 6.9040 | 119.0532 | 0.00 |
| 11/11/2011 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 2208 | 2 | 2208 | 2 | 0.00 |
| 11/11/2011 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 2133 | 2 | 2133 | 2 | 0.00 |
| 11/11/2011 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 2285 | 2 | 2285 | 2 | 0.00 |
| 11/11/2011 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 1874 | 2 | 1874 | 2 | 0.00 |
| 11/11/2011 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 2003 | 2 | 2003 | 2 | 0.00 |
| 11/11/2011 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 1938 | 2 | 1938 | 2 | 0.00 |
| 11/11/2011 | R186 On 02-February-12 | | | Bond Future | 8.42 | 119.4276 | 8.4210 | 119.4276 | 24,262.00 |
| 11/11/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 6740 | 7 | 6740 | 7 | 0.00 |
| 11/11/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 7064 | 8 | 7064 | 8 | 0.00 |
| 11/11/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 6422 | 7 | 6422 | 7 | 0.00 |
| 11/11/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 1135 | 1 | 1135 | 1 | 6,000.00 |
| 11/11/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 86 | 0 | 86 | 0 | 6,000.00 |
| 11/11/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 1816 | 2 | 1816 | 2 | 100.00 |
| 11/11/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 35132 | 36 | 35132 | 36 | 0.00 |
| 11/11/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 106906 | 108 | 106906 | 108 | 0.00 |
| 11/11/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 5886 | 5 | 5886 | 5 | 0.00 |
| 11/11/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 17496 | 17 | 17496 | 17 | 0.00 |
| 11/11/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1582 | 1 | 1582 | 1 | 0.00 |
| 11/11/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 7718 | 7 | 7718 | 7 | 0.00 |
| 11/11/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1341 | 1 | 1341 | 1 | 0.00 |
| 11/11/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1457 | 1 | 1457 | 1 | 100.00 |
| 11/11/2011 | R186 On 03-May-12 | | | Bond Future | 8.50 | 121.1244 | 8.5020 | 121.1244 | 0.00 |
| 11/11/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 7417 | 8 | 7417 | 8 | 0.00 |
| 11/11/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 7138 | 8 | 7138 | 8 | 0.00 |
| 11/11/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 7700 | 8 | 7700 | 8 | 0.00 |
| 11/11/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 2785 | 3 | 2785 | 3 | 0.00 |
| 11/11/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 3097 | 3 | 3097 | 3 | 0.00 |
| 11/11/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 2938 | 3 | 2938 | 3 | 0.00 |
| 11/11/2011 | R186 On 02-August-12 | | | Bond Future | 8.58 | 117.5519 | 8.5830 | 117.5519 | 0.00 |
| 11/11/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 6613 | 7 | 6613 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/11/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6855 | 7 | 6855 | 7 | 0.00 |
| 11/11/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 6375 | 7 | 6375 | 7 | 0.00 |
| 11/11/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 5320 | 5 | 5320 | 5 | 0.00 |
| 11/11/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 4909 | 5 | 4909 | 5 | 0.00 |
| 11/11/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 5111 | 5 | 5111 | 5 | 0.00 |
| 11/11/2011 | R186 On 01-November-12 | | | Bond Future | 8.67 | 119.2421 | 8.6670 | 119.2421 | 0.00 |
| 11/11/2011 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 7254 | 8 | 7254 | 8 | 0.00 |
| 11/11/2011 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 7484 | 8 | 7484 | 8 | 0.00 |
| 11/11/2011 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 7028 | 7 | 7028 | 7 | 0.00 |
| 11/11/2011 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 6735 | 6 | 6735 | 6 | 0.00 |
| 11/11/2011 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 6309 | 6 | 6309 | 6 | 0.00 |
| 11/11/2011 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 6519 | 6 | 6519 | 6 | 0.00 |
| 11/11/2011 | R189 On 02-February-12 | | | Bond Future | 218.77 | 218.7392 | 218.7735 | 218.7392 | 0.00 |
| 11/11/2011 | R189 On 02-February-12 | 218.00 | Call | Bond Future | 773 | 1 | 773 | 1 | 0.00 |
| 11/11/2011 | R189 On 02-February-12 | 217.95 | Call | Bond Future | 823 | 1 | 823 | 1 | 0.00 |
| 11/11/2011 | R189 On 02-February-12 | 218.05 | Call | Bond Future | 723 | 1 | 723 | 1 | 0.00 |
| 11/11/2011 | R189 On 02-February-12 | 218.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2011 | R189 On 02-February-12 | 217.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2011 | R189 On 02-February-12 | 218.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2011 | R197 On 02-February-12 | | | Bond Future | 242.17 | 242.1764 | 242.1653 | 242.1764 | 418.00 |
| 11/11/2011 | R197 On 02-February-12 | 237.00 | Call | Bond Future | 5165 | 5 | 5165 | 5 | 0.00 |
| 11/11/2011 | R197 On 02-February-12 | 237.05 | Call | Bond Future | 5115 | 5 | 5115 | 5 | 0.00 |
| 11/11/2011 | R197 On 02-February-12 | 236.95 | Call | Bond Future | 5215 | 5 | 5215 | 5 | 0.00 |
| 11/11/2011 | R197 On 02-February-12 | 236.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2011 | R197 On 02-February-12 | 237.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2011 | R197 On 02-February-12 | 237.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2011 | R201 On 02-February-12 | | | Bond Future | 6.25 | 108.0462 | 6.2460 | 108.0462 | 3,124.00 |
| 11/11/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 5235 | 6 | 5235 | 6 | 0.00 |
| 11/11/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 5108 | 6 | 5108 | 6 | 0.00 |
| 11/11/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 5361 | 6 | 5361 | 6 | 0.00 |
| 11/11/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2011 | R201 On 02-February-12 | 8.25 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/11/2011 | R201 On 03-May-12 | | | Bond Future | 6.29 | 109.5825 | 6.2880 | 109.5825 | 0.00 |
| 11/11/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3632 | 4 | 3632 | 4 | 0.00 |
| 11/11/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3740 | 4 | 3740 | 4 | 0.00 |
| 11/11/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3524 | 4 | 3524 | 4 | 0.00 |
| 11/11/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 107 | 0 | 107 | 0 | 0.00 |
| 11/11/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 87 | 0 | 87 | 0 | 0.00 |
| 11/11/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 97 | 0 | 97 | 0 | 0.00 |
| 11/11/2011 | R201 On 02-August-12 | | | Bond Future | 6.33 | 106.7298 | 6.3300 | 106.7298 | 0.00 |
| 11/11/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2994 | 3 | 2994 | 3 | 0.00 |
| 11/11/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2910 | 3 | 2910 | 3 | 0.00 |
| 11/11/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3079 | 3 | 3079 | 3 | 0.00 |
| 11/11/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 386 | 0 | 386 | 0 | 0.00 |
| 11/11/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 434 | 0 | 434 | 0 | 0.00 |
| 11/11/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 409 | 0 | 409 | 0 | 0.00 |
| 11/11/2011 | R201 On 01-November-12 | | | Bond Future | 6.38 | 108.2607 | 6.3810 | 108.2607 | 0.00 |
| 11/11/2011 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1614 | 2 | 1614 | 2 | 0.00 |
| 11/11/2011 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1559 | 2 | 1559 | 2 | 0.00 |
| 11/11/2011 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1670 | 2 | 1670 | 2 | 0.00 |
| 11/11/2011 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 1330 | 1 | 1330 | 1 | 0.00 |
| 11/11/2011 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 1420 | 1 | 1420 | 1 | 0.00 |
| 11/11/2011 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 1374 | 1 | 1374 | 1 | 0.00 |
| 11/11/2011 | R202 On 02-February-12 | | | Bond Future | 180.48 | 179.6291 | 180.4838 | 179.6291 | 34,606.00 |
| 11/11/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 3484 | 3 | 3484 | 3 | 0.00 |
| 11/11/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 3434 | 3 | 3434 | 3 | 0.00 |
| 11/11/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 3534 | 3 | 3534 | 3 | 0.00 |
| 11/11/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2011 | R203 On 02-February-12 | | | Bond Future | 7.39 | 107.5604 | 7.3920 | 107.5604 | 2,201.00 |
| 11/11/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 6124 | 7 | 6124 | 7 | 0.00 |
| 11/11/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 6329 | 7 | 6329 | 7 | 0.00 |
| 11/11/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 5920 | 6 | 5920 | 6 | 0.00 |
| 11/11/2011 | R203 On 02-February-12 | 6.95 | Call | Bond Future | 607 | 1 | 607 | 1 | 2,640.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/11/2011 | R203 On 02-February-12 | 7.95 | Call | Bond Future | 3051 | 3 | 3051 | 3 | 0.00 |
| 11/11/2011 | R203 On 02-February-12 | 7.20 | Call | Bond Future | 1012 | 1 | 1012 | 1 | 880.00 |
| 11/11/2011 | R203 On 02-February-12 | 7.35 | Call | Bond Future | 1323 | 2 | 1323 | 2 | 0.00 |
| 11/11/2011 | R203 On 02-February-12 | 7.35 | Put | Bond Future | 1518 | 1 | 1518 | 1 | 880.00 |
| 11/11/2011 | R203 On 02-February-12 | 7.95 | Put | Bond Future | 507 | 0 | 507 | 0 | 2,640.00 |
| 11/11/2011 | R203 On 02-February-12 | 7.20 | Put | Bond Future | 1905 | 2 | 1905 | 2 | 0.00 |
| 11/11/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 78 | 0 | 78 | 0 | 0.00 |
| 11/11/2011 | R203 On 02-February-12 | 6.95 | Put | Bond Future | 2678 | 2 | 2678 | 2 | 0.00 |
| 11/11/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 57 | 0 | 57 | 0 | 0.00 |
| 11/11/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 67 | 0 | 67 | 0 | 0.00 |
| 11/11/2011 | R203 On 03-May-12 | | | Bond Future | 7.48 | 104.9324 | 7.4810 | 104.9324 | 0.00 |
| 11/11/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 5939 | 6 | 5939 | 6 | 0.00 |
| 11/11/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 5768 | 6 | 5768 | 6 | 0.00 |
| 11/11/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 6112 | 6 | 6112 | 6 | 0.00 |
| 11/11/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 459 | 0 | 459 | 0 | 0.00 |
| 11/11/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 530 | 0 | 530 | 0 | 0.00 |
| 11/11/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 493 | 0 | 493 | 0 | 0.00 |
| 11/11/2011 | R203 On 02-August-12 | | | Bond Future | 7.57 | 106.4184 | 7.5720 | 106.4184 | 0.00 |
| 11/11/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 5290 | 6 | 5290 | 6 | 0.00 |
| 11/11/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 5148 | 5 | 5148 | 5 | 0.00 |
| 11/11/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 5430 | 6 | 5430 | 6 | 0.00 |
| 11/11/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1380 | 1 | 1380 | 1 | 0.00 |
| 11/11/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1503 | 1 | 1503 | 1 | 0.00 |
| 11/11/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1442 | 1 | 1442 | 1 | 0.00 |
| 11/11/2011 | R203 On 01-November-12 | | | Bond Future | 7.68 | 103.7887 | 7.6760 | 103.7887 | 0.00 |
| 11/11/2011 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 3505 | 4 | 3505 | 4 | 0.00 |
| 11/11/2011 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 3612 | 4 | 3612 | 4 | 0.00 |
| 11/11/2011 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 3399 | 4 | 3399 | 4 | 0.00 |
| 11/11/2011 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 3302 | 3 | 3302 | 3 | 0.00 |
| 11/11/2011 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 3111 | 3 | 3111 | 3 | 0.00 |
| 11/11/2011 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 3206 | 3 | 3206 | 3 | 0.00 |
| 11/11/2011 | R204 On 02-February-12 | | | Bond Future | 7.70 | 103.0220 | 7.7010 | 103.0220 | 3,192.00 |
| 11/11/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 6773 | 7 | 6773 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/11/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 6998 | 7 | 6998 | 7 | 0.00 |
| 11/11/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 6548 | 7 | 6548 | 7 | 0.00 |
| 11/11/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 176 | 0 | 176 | 0 | 0.00 |
| 11/11/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 138 | 0 | 138 | 0 | 0.00 |
| 11/11/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 157 | 0 | 157 | 0 | 0.00 |
| 11/11/2011 | R204 On 03-May-12 | | | Bond Future | 7.79 | 104.4856 | 7.7910 | 104.4856 | 0.00 |
| 11/11/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 5725 | 6 | 5725 | 6 | 0.00 |
| 11/11/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 5907 | 6 | 5907 | 6 | 0.00 |
| 11/11/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 5545 | 6 | 5545 | 6 | 0.00 |
| 11/11/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1011 | 1 | 1011 | 1 | 0.00 |
| 11/11/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 890 | 1 | 890 | 1 | 0.00 |
| 11/11/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 949 | 1 | 949 | 1 | 0.00 |
| 11/11/2011 | R204 On 02-August-12 | | | Bond Future | 7.88 | 101.9375 | 7.8840 | 101.9375 | 0.00 |
| 11/11/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 5128 | 5 | 5128 | 5 | 0.00 |
| 11/11/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 5283 | 6 | 5283 | 6 | 0.00 |
| 11/11/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4976 | 5 | 4976 | 5 | 0.00 |
| 11/11/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2220 | 2 | 2220 | 2 | 0.00 |
| 11/11/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 2050 | 2 | 2050 | 2 | 0.00 |
| 11/11/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2133 | 2 | 2133 | 2 | 0.00 |
| 11/11/2011 | R204 On 01-November-12 | | | Bond Future | 7.99 | 103.3986 | 7.9860 | 103.3986 | 0.00 |
| 11/11/2011 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 4055 | 4 | 4055 | 4 | 0.00 |
| 11/11/2011 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3933 | 4 | 3933 | 4 | 0.00 |
| 11/11/2011 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 4178 | 4 | 4178 | 4 | 0.00 |
| 11/11/2011 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 3873 | 4 | 3873 | 4 | 0.00 |
| 11/11/2011 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 4105 | 4 | 4105 | 4 | 0.00 |
| 11/11/2011 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 3988 | 4 | 3988 | 4 | 0.00 |
| 11/11/2011 | R206 On 02-February-12 | | | Bond Future | 6.05 | 103.4225 | 6.0510 | 103.4225 | 0.00 |
| 11/11/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3494 | 4 | 3494 | 4 | 0.00 |
| 11/11/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3406 | 4 | 3406 | 4 | 0.00 |
| 11/11/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3582 | 4 | 3582 | 4 | 0.00 |
| 11/11/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2011 | R206 On 02-February-12 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/11/2011 | R206 On 03-May-12 | | | Bond Future | 6.09 | 104.8907 | 6.0880 | 104.8907 | 0.00 |
| 11/11/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2281 | 3 | 2281 | 3 | 0.00 |
| 11/11/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2209 | 3 | 2209 | 3 | 0.00 |
| 11/11/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2354 | 3 | 2354 | 3 | 0.00 |
| 11/11/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 42 | 0 | 42 | 0 | 0.00 |
| 11/11/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 53 | 0 | 53 | 0 | 0.00 |
| 11/11/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 47 | 0 | 47 | 0 | 0.00 |
| 11/11/2011 | R206 On 02-August-12 | | | Bond Future | 6.12 | 102.6167 | 6.1200 | 102.6167 | 0.00 |
| 11/11/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1799 | 2 | 1799 | 2 | 0.00 |
| 11/11/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1747 | 2 | 1747 | 2 | 0.00 |
| 11/11/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1851 | 2 | 1851 | 2 | 0.00 |
| 11/11/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 246 | 0 | 246 | 0 | 0.00 |
| 11/11/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 277 | 0 | 277 | 0 | 0.00 |
| 11/11/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 262 | 0 | 262 | 0 | 0.00 |
| 11/11/2011 | R206 On 01-November-12 | | | Bond Future | 6.15 | 104.0882 | 6.1540 | 104.0882 | 0.00 |
| 11/11/2011 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 819 | 1 | 819 | 1 | 0.00 |
| 11/11/2011 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 849 | 1 | 849 | 1 | 0.00 |
| 11/11/2011 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 791 | 1 | 791 | 1 | 0.00 |
| 11/11/2011 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 1025 | 1 | 1025 | 1 | 0.00 |
| 11/11/2011 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 968 | 1 | 968 | 1 | 0.00 |
| 11/11/2011 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 996 | 1 | 996 | 1 | 0.00 |
| 11/11/2011 | R207 On 02-February-12 | | | Bond Future | 7.97 | 96.7393 | 7.9710 | 96.7393 | 37,303.00 |
| 11/11/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 5786 | 6 | 5786 | 6 | 0.00 |
| 11/11/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 6023 | 6 | 6023 | 6 | 0.00 |
| 11/11/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 5549 | 6 | 5549 | 6 | 0.00 |
| 11/11/2011 | R207 On 02-February-12 | 7.35 | Call | Bond Future | 447 | 1 | 447 | 1 | 1,920.00 |
| 11/11/2011 | R207 On 02-February-12 | 8.50 | Call | Bond Future | 3543 | 4 | 3543 | 4 | 0.00 |
| 11/11/2011 | R207 On 02-February-12 | 7.65 | Call | Bond Future | 908 | 1 | 908 | 1 | 640.00 |
| 11/11/2011 | R207 On 02-February-12 | 7.85 | Call | Bond Future | 1352 | 2 | 1352 | 2 | 0.00 |
| 11/11/2011 | R207 On 02-February-12 | 7.85 | Put | Bond Future | 2038 | 2 | 2038 | 2 | 640.00 |
| 11/11/2011 | R207 On 02-February-12 | 8.50 | Put | Bond Future | 613 | 1 | 613 | 1 | 1,920.00 |
| 11/11/2011 | R207 On 02-February-12 | 7.65 | Put | Bond Future | 2742 | 2 | 2742 | 2 | 0.00 |
| 11/11/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 215 | 0 | 215 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/11/2011 | R207 On 02-February-12 | 7.35 | Put | Bond Future | 4035 | 4 | 4035 | 4 | 0.00 |
| 11/11/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 166 | 0 | 166 | 0 | 0.00 |
| 11/11/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 190 | 0 | 190 | 0 | 0.00 |
| 11/11/2011 | R207 On 03-May-12 | | | Bond Future | 8.06 | 98.1136 | 8.0640 | 98.1136 | 0.00 |
| 11/11/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 5098 | 5 | 5098 | 5 | 0.00 |
| 11/11/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 5279 | 6 | 5279 | 6 | 0.00 |
| 11/11/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4920 | 5 | 4920 | 5 | 0.00 |
| 11/11/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1510 | 1 | 1510 | 1 | 0.00 |
| 11/11/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1346 | 1 | 1346 | 1 | 0.00 |
| 11/11/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1426 | 1 | 1426 | 1 | 0.00 |
| 11/11/2011 | R207 On 02-August-12 | | | Bond Future | 8.16 | 95.8668 | 8.1590 | 95.8668 | 0.00 |
| 11/11/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 5366 | 6 | 5366 | 6 | 0.00 |
| 11/11/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 5531 | 6 | 5531 | 6 | 0.00 |
| 11/11/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 5204 | 5 | 5204 | 5 | 0.00 |
| 11/11/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2378 | 2 | 2378 | 2 | 0.00 |
| 11/11/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2194 | 2 | 2194 | 2 | 0.00 |
| 11/11/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2284 | 2 | 2284 | 2 | 0.00 |
| 11/11/2011 | R207 On 01-November-12 | | | Bond Future | 8.26 | 97.2426 | 8.2570 | 97.2426 | 0.00 |
| 11/11/2011 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 4254 | 4 | 4254 | 4 | 0.00 |
| 11/11/2011 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 4124 | 4 | 4124 | 4 | 0.00 |
| 11/11/2011 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 4386 | 5 | 4386 | 5 | 0.00 |
| 11/11/2011 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 4164 | 4 | 4164 | 4 | 0.00 |
| 11/11/2011 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 4419 | 4 | 4419 | 4 | 0.00 |
| 11/11/2011 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 4290 | 4 | 4290 | 4 | 0.00 |
| 11/11/2011 | R208 On 02-February-12 | | | Bond Future | 8.01 | 94.7682 | 8.0140 | 94.7682 | 18,411.00 |
| 11/11/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 5924 | 6 | 5924 | 6 | 0.00 |
| 11/11/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 6178 | 7 | 6178 | 7 | 0.00 |
| 11/11/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 5671 | 6 | 5671 | 6 | 0.00 |
| 11/11/2011 | R208 On 02-February-12 | 7.45 | Call | Bond Future | 475 | 1 | 475 | 1 | 2,880.00 |
| 11/11/2011 | R208 On 02-February-12 | 8.55 | Call | Bond Future | 3746 | 4 | 3746 | 4 | 0.00 |
| 11/11/2011 | R208 On 02-February-12 | 7.70 | Call | Bond Future | 891 | 1 | 891 | 1 | 960.00 |
| 11/11/2011 | R208 On 02-February-12 | 7.90 | Call | Bond Future | 1363 | 2 | 1363 | 2 | 0.00 |
| 11/11/2011 | R208 On 02-February-12 | 7.90 | Put | Bond Future | 2058 | 2 | 2058 | 2 | 960.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/11/2011 | R208 On 02-February-12 | 8.55 | Put | Bond Future | 567 | 0 | 567 | 0 | 2,880.00 |
| 11/11/2011 | R208 On 02-February-12 | 7.70 | Put | Bond Future | 2820 | 3 | 2820 | 3 | 0.00 |
| 11/11/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 210 | 0 | 210 | 0 | 0.00 |
| 11/11/2011 | R208 On 02-February-12 | 7.45 | Put | Bond Future | 3977 | 4 | 3977 | 4 | 0.00 |
| 11/11/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 158 | 0 | 158 | 0 | 0.00 |
| 11/11/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 183 | 0 | 183 | 0 | 0.00 |
| 11/11/2011 | R208 On 03-May-12 | | | Bond Future | 8.10 | 92.7218 | 8.0970 | 92.7218 | 0.00 |
| 11/11/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 6194 | 7 | 6194 | 7 | 0.00 |
| 11/11/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5986 | 6 | 5986 | 6 | 0.00 |
| 11/11/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 6400 | 7 | 6400 | 7 | 0.00 |
| 11/11/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 974 | 1 | 974 | 1 | 0.00 |
| 11/11/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1109 | 1 | 1109 | 1 | 0.00 |
| 11/11/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1042 | 1 | 1042 | 1 | 0.00 |
| 11/11/2011 | R208 On 02-August-12 | | | Bond Future | 8.18 | 94.0398 | 8.1810 | 94.0398 | 0.00 |
| 11/11/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 5582 | 6 | 5582 | 6 | 0.00 |
| 11/11/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5407 | 6 | 5407 | 6 | 0.00 |
| 11/11/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5760 | 6 | 5760 | 6 | 0.00 |
| 11/11/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2274 | 2 | 2274 | 2 | 0.00 |
| 11/11/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2472 | 2 | 2472 | 2 | 0.00 |
| 11/11/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2371 | 2 | 2371 | 2 | 0.00 |
| 11/11/2011 | R208 On 01-November-12 | | | Bond Future | 8.27 | 91.9907 | 8.2710 | 91.9907 | 0.00 |
| 11/11/2011 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 4160 | 4 | 4160 | 4 | 0.00 |
| 11/11/2011 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 4303 | 5 | 4303 | 5 | 0.00 |
| 11/11/2011 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 4020 | 4 | 4020 | 4 | 0.00 |
| 11/11/2011 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 4420 | 4 | 4420 | 4 | 0.00 |
| 11/11/2011 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 4140 | 4 | 4140 | 4 | 0.00 |
| 11/11/2011 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 4278 | 4 | 4278 | 4 | 0.00 |
| 11/11/2011 | R209 On 02-February-12 | | | Bond Future | 8.85 | 76.7961 | 8.8520 | 76.7961 | 2,584.00 |
| 11/11/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3289 | 4 | 3289 | 4 | 0.00 |
| 11/11/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3494 | 4 | 3494 | 4 | 0.00 |
| 11/11/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3705 | 4 | 3705 | 4 | 0.00 |
| 11/11/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2528 | 2 | 2528 | 2 | 0.00 |
| 11/11/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2180 | 2 | 2180 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/11/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2349 | 2 | 2349 | 2 | 0.00 |
| 11/11/2011 | R209 On 03-May-12 | | | Bond Future | 8.92 | 74.7425 | 8.9230 | 74.7425 | 0.00 |
| 11/11/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 4371 | 5 | 4371 | 5 | 0.00 |
| 11/11/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4569 | 5 | 4569 | 5 | 0.00 |
| 11/11/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 4176 | 4 | 4176 | 4 | 0.00 |
| 11/11/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 3968 | 4 | 3968 | 4 | 0.00 |
| 11/11/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3598 | 3 | 3598 | 3 | 0.00 |
| 11/11/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 3780 | 4 | 3780 | 4 | 0.00 |
| 11/11/2011 | R209 On 02-August-12 | | | Bond Future | 8.99 | 75.8029 | 8.9940 | 75.8029 | 0.00 |
| 11/11/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 6074 | 6 | 6074 | 6 | 0.00 |
| 11/11/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 6267 | 6 | 6267 | 6 | 0.00 |
| 11/11/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5883 | 6 | 5883 | 6 | 0.00 |
| 11/11/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 4339 | 4 | 4339 | 4 | 0.00 |
| 11/11/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 3992 | 4 | 3992 | 4 | 0.00 |
| 11/11/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 4163 | 4 | 4163 | 4 | 0.00 |
| 11/11/2011 | R209 On 01-November-12 | | | Bond Future | 9.07 | 73.7512 | 9.0680 | 73.7512 | 0.00 |
| 11/11/2011 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 5531 | 6 | 5531 | 6 | 0.00 |
| 11/11/2011 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 5350 | 6 | 5350 | 6 | 0.00 |
| 11/11/2011 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 5710 | 6 | 5710 | 6 | 0.00 |
| 11/11/2011 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 5846 | 6 | 5846 | 6 | 0.00 |
| 11/11/2011 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 6246 | 6 | 6246 | 6 | 0.00 |
| 11/11/2011 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 6045 | 6 | 6045 | 6 | 0.00 |
| 11/11/2011 | R210 On 02-February-12 | | | Bond Future | 135.95 | 135.4209 | 135.9541 | 135.4209 | 750.00 |
| 11/11/2011 | R210 On 02-February-12 | 131.00 | Call | Bond Future | 4954 | 4 | 4954 | 4 | 0.00 |
| 11/11/2011 | R210 On 02-February-12 | 131.05 | Call | Bond Future | 4904 | 4 | 4904 | 4 | 0.00 |
| 11/11/2011 | R210 On 02-February-12 | 130.95 | Call | Bond Future | 5004 | 4 | 5004 | 4 | 0.00 |
| 11/11/2011 | R210 On 02-February-12 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2011 | R210 On 02-February-12 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2011 | R210 On 02-February-12 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2011 | R211 On 02-February-12 | | | Bond Future | 114.70 | 114.6556 | 114.7031 | 114.6556 | 480.00 |
| 11/11/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 4203 | 4 | 4203 | 4 | 0.00 |
| 11/11/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 4253 | 4 | 4253 | 4 | 0.00 |
| 11/11/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 4153 | 4 | 4153 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/11/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2011 | R212 On 02-February-12 | | | Bond Future | 111.16 | 111.3603 | 111.1560 | 111.3603 | 2,677.00 |
| 11/11/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 2656 | 3 | 2656 | 3 | 0.00 |
| 11/11/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 2606 | 3 | 2606 | 3 | 0.00 |
| 11/11/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 2706 | 3 | 2706 | 3 | 0.00 |
| 11/11/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2011 | R213 On 02-February-12 | | | Bond Future | 8.80 | 86.8755 | 8.8000 | 86.8755 | 487.00 |
| 11/11/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 3972 | 4 | 3972 | 4 | 0.00 |
| 11/11/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 3741 | 4 | 3741 | 4 | 0.00 |
| 11/11/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 4208 | 4 | 4208 | 4 | 0.00 |
| 11/11/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 2240 | 2 | 2240 | 2 | 0.00 |
| 11/11/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 2552 | 2 | 2552 | 2 | 0.00 |
| 11/11/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 2392 | 2 | 2392 | 2 | 0.00 |
| 11/11/2011 | R213 On 03-May-12 | | | Bond Future | 8.88 | 84.5739 | 8.8750 | 84.5739 | 0.00 |
| 11/11/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 5938 | 6 | 5938 | 6 | 0.00 |
| 11/11/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 5704 | 6 | 5704 | 6 | 0.00 |
| 11/11/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 6175 | 6 | 6175 | 6 | 0.00 |
| 11/11/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 2918 | 3 | 2918 | 3 | 0.00 |
| 11/11/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 3196 | 3 | 3196 | 3 | 0.00 |
| 11/11/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 3054 | 3 | 3054 | 3 | 0.00 |
| 11/11/2011 | R213 On 02-August-12 | | | Bond Future | 8.95 | 85.7718 | 8.9500 | 85.7718 | 0.00 |
| 11/11/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 6447 | 7 | 6447 | 7 | 0.00 |
| 11/11/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 6671 | 7 | 6671 | 7 | 0.00 |
| 11/11/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 6225 | 6 | 6225 | 6 | 0.00 |
| 11/11/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 4313 | 4 | 4313 | 4 | 0.00 |
| 11/11/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 4013 | 4 | 4013 | 4 | 0.00 |
| 11/11/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 4161 | 4 | 4161 | 4 | 0.00 |
| 11/11/2011 | R213 On 01-November-12 | | | Bond Future | 9.03 | 83.4640 | 9.0310 | 83.4640 | 0.00 |
| 11/11/2011 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 5855 | 6 | 5855 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/11/2011 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 6060 | 6 | 6060 | 6 | 0.00 |
| 11/11/2011 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 5648 | 6 | 5648 | 6 | 0.00 |
| 11/11/2011 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 6272 | 6 | 6272 | 6 | 0.00 |
| 11/11/2011 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 5915 | 6 | 5915 | 6 | 0.00 |
| 11/11/2011 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 6093 | 6 | 6093 | 6 | 0.00 |
| 11/11/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 14/11/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/11/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/11/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/11/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/11/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/11/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/11/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/11/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/11/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/11/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/11/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/11/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/11/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/11/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/11/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/11/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/11/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/11/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/11/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/11/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/11/2011 | AL7T On 02-February-12 | | | Index Future | 410.39 | 411.9460 | 410.3850 | 411.9460 | 16.00 |
| 14/11/2011 | AL7T On 03-May-12 | | | Index Future | 416.36 | 417.8890 | 416.3550 | 417.8890 | 0.00 |
| 14/11/2011 | ALBI On 02-February-12 | | | Index Future | 374.57 | 376.1400 | 374.5730 | 376.1400 | 1,044.00 |
| 14/11/2011 | ALBI On 03-May-12 | | | Index Future | 380.02 | 381.5670 | 380.0220 | 381.5670 | 0.00 |
| 14/11/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/11/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/11/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/11/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/11/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/11/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/11/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/11/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/11/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/11/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/11/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/11/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 14/11/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/11/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/11/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/11/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/11/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/11/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.11 | 0.0860 | 0.1059 | 0.0860 | 12,659.00 |
| 14/11/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.10 | 0.0817 | 0.0993 | 0.0817 | 18,519.00 |
| 14/11/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.19 | 0.1759 | 0.1869 | 0.1759 | 12,423.00 |
| 14/11/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.37 | 0.3452 | 0.3699 | 0.3452 | 100,000.00 |
| 14/11/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.14 | 0.1620 | 0.1385 | 0.1620 | 100,000.00 |
| 14/11/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.22 | 0.2336 | 0.2150 | 0.2336 | 12,346.00 |
| 14/11/2011 | CAAR On 19-December-11 | | | Can-Do Future | 0.10 | 0.1067 | 0.1036 | 0.1067 | 18,750.00 |
| 14/11/2011 | CAAS On 31-January-12 | | | Can-Do Future | 0.08 | 0.0661 | 0.0771 | 0.0661 | 12,500.00 |
| 14/11/2011 | CAAT On 29-February-12 | | | Can-Do Future | 0.07 | 0.0589 | 0.0681 | 0.0589 | 12,500.00 |
| 14/11/2011 | CAAU On 31-January-12 | | | Can-Do Future | 0.08 | 0.0922 | 0.0829 | 0.0922 | 19,481.00 |
| 14/11/2011 | CAAV On 29-February-12 | | | Can-Do Future | 0.11 | 0.1210 | 0.1089 | 0.1210 | 12,987.00 |
| 14/11/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/11/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 14/11/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/11/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/11/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/11/2011 | GOVI On 02-February-12 | | | GOVI | 375.91 | 377.3550 | 375.9070 | 377.3550 | 155.00 |
| 14/11/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 69070 | 8 | 69070 | 8 | 0.00 |
| 14/11/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 68970 | 8 | 68970 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/11/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 69170 | 8 | 69170 | 8 | 0.00 |
| 14/11/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/11/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/11/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/11/2011 | GOVI On 03-May-12 | | | GOVI | 381.38 | 382.7990 | 381.3750 | 382.7990 | 0.00 |
| 14/11/2011 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 14/11/2011 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 14/11/2011 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 14/11/2011 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 6150 | 0 | 6150 | 0 | 0.00 |
| 14/11/2011 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 6350 | 0 | 6350 | 0 | 0.00 |
| 14/11/2011 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 6250 | 0 | 6250 | 0 | 0.00 |
| 14/11/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 14/11/2011 | IGOV On 02-February-12 | | | Index Future | 164.16 | 164.1900 | 164.1630 | 164.1900 | 103.00 |
| 14/11/2011 | IGOV On 03-May-12 | | | Index Future | 166.55 | 166.5590 | 166.5510 | 166.5590 | 0.00 |
| 14/11/2011 | ILBI On 02-February-12 | | | Index Future | 445.21 | 444.5560 | 445.2050 | 444.5560 | 88.00 |
| 14/11/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 14/11/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 14/11/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 14/11/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 14/11/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 14/11/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 14/11/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.58 | 94.4200 | 5.5800 | 94.4200 | 1,700.00 |
| 14/11/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.58 | 94.4300 | 5.5800 | 94.4300 | 5,541.00 |
| 14/11/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.56 | 94.4600 | 5.5600 | 94.4600 | 101.00 |
| 14/11/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.47 | 94.5500 | 5.4700 | 94.5500 | 0.00 |
| 14/11/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.45 | 94.5800 | 5.4500 | 94.5800 | 2,340.00 |
| 14/11/2011 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.42 | 94.6100 | 5.4200 | 94.6100 | 0.00 |
| 14/11/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.45 | 94.5800 | 5.4500 | 94.5800 | 2,890.00 |
| 14/11/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.56 | 94.4900 | 5.5600 | 94.4900 | 44,760.00 |
| 14/11/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.72 | 94.3600 | 5.7200 | 94.3600 | 990.00 |
| 14/11/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.90 | 94.1800 | 5.9000 | 94.1800 | 790.00 |
| 14/11/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.12 | 93.9600 | 6.1200 | 93.9600 | 1,250.00 |
| 14/11/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.36 | 93.7100 | 6.3600 | 93.7100 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/11/2011 | JN02 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 14/11/2011 | JN02 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/11/2011 | JN02 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 14/11/2011 | JN02 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/11/2011 | JN02 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 14/11/2011 | JN02 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/11/2011 | JN02 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/11/2011 | JN05 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 14/11/2011 | JN05 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/11/2011 | JN05 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/11/2011 | JN05 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 14/11/2011 | JN05 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/11/2011 | JN05 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 14/11/2011 | JN05 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/11/2011 | JN10 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 14/11/2011 | JN10 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/11/2011 | JN10 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/11/2011 | JN10 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 14/11/2011 | JN10 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/11/2011 | JN10 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 14/11/2011 | JN10 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/11/2011 | OTH1 On 02-February-12 | | | Index Future | 367.09 | 369.2410 | 367.0860 | 369.2410 | 0.00 |
| 14/11/2011 | R157 On 02-February-12 | | | Bond Future | 6.74 | 126.9361 | 6.7430 | 126.9361 | 16,684.00 |
| 14/11/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 6062 | 6 | 6062 | 6 | 0.00 |
| 14/11/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 6228 | 7 | 6228 | 7 | 0.00 |
| 14/11/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 5896 | 6 | 5896 | 6 | 0.00 |
| 14/11/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 625 | 1 | 625 | 1 | 0.00 |
| 14/11/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 136 | 0 | 136 | 0 | 130.00 |
| 14/11/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 1586 | 2 | 1586 | 2 | 0.00 |
| 14/11/2011 | R157 On 02-February-12 | 6.25 | Call | Bond Future | 294 | 0 | 294 | 0 | 3,960.00 |
| 14/11/2011 | R157 On 02-February-12 | 6.45 | Call | Bond Future | 495 | 1 | 495 | 1 | 1,320.00 |
| 14/11/2011 | R157 On 02-February-12 | 6.65 | Call | Bond Future | 775 | 1 | 775 | 1 | 0.00 |
| 14/11/2011 | R157 On 02-February-12 | 7.20 | Call | Bond Future | 1965 | 2 | 1965 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/11/2011 | R157 On 02-February-12 | 7.20 | Put | Bond Future | 351 | 0 | 351 | 0 | 3,960.00 |
| 14/11/2011 | R157 On 02-February-12 | 6.65 | Put | Bond Future | 1107 | 1 | 1107 | 1 | 1,320.00 |
| 14/11/2011 | R157 On 02-February-12 | 6.45 | Put | Bond Future | 1544 | 1 | 1544 | 1 | 0.00 |
| 14/11/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 499 | 0 | 499 | 0 | 130.00 |
| 14/11/2011 | R157 On 02-February-12 | 6.25 | Put | Bond Future | 2066 | 2 | 2066 | 2 | 0.00 |
| 14/11/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 1315 | 1 | 1315 | 1 | 130.00 |
| 14/11/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 2819 | 3 | 2819 | 3 | 0.00 |
| 14/11/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 14/11/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 14/11/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 14/11/2011 | R157 On 03-May-12 | | | Bond Future | 6.82 | 121.9616 | 6.8190 | 121.9616 | 0.00 |
| 14/11/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4780 | 5 | 4780 | 5 | 0.00 |
| 14/11/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4639 | 5 | 4639 | 5 | 0.00 |
| 14/11/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4923 | 5 | 4923 | 5 | 0.00 |
| 14/11/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 143 | 0 | 143 | 0 | 0.00 |
| 14/11/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 174 | 0 | 174 | 0 | 0.00 |
| 14/11/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 157 | 0 | 157 | 0 | 0.00 |
| 14/11/2011 | R157 On 02-August-12 | | | Bond Future | 6.90 | 123.7484 | 6.8980 | 123.7484 | 0.00 |
| 14/11/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3996 | 4 | 3996 | 4 | 0.00 |
| 14/11/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3885 | 4 | 3885 | 4 | 0.00 |
| 14/11/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4107 | 4 | 4107 | 4 | 0.00 |
| 14/11/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 644 | 1 | 644 | 1 | 0.00 |
| 14/11/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 717 | 1 | 717 | 1 | 0.00 |
| 14/11/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 680 | 1 | 680 | 1 | 0.00 |
| 14/11/2011 | R157 On 01-November-12 | | | Bond Future | 6.99 | 118.7535 | 6.9910 | 118.7535 | 0.00 |
| 14/11/2011 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 2072 | 2 | 2072 | 2 | 0.00 |
| 14/11/2011 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 2146 | 2 | 2146 | 2 | 0.00 |
| 14/11/2011 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 2000 | 2 | 2000 | 2 | 0.00 |
| 14/11/2011 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 2115 | 2 | 2115 | 2 | 0.00 |
| 14/11/2011 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 1980 | 2 | 1980 | 2 | 0.00 |
| 14/11/2011 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 2047 | 2 | 2047 | 2 | 0.00 |
| 14/11/2011 | R186 On 02-February-12 | | | Bond Future | 8.51 | 118.8027 | 8.5080 | 118.8027 | 24,262.00 |
| 14/11/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 6093 | 7 | 6093 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/11/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 6405 | 7 | 6405 | 7 | 0.00 |
| 14/11/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 5788 | 6 | 5788 | 6 | 0.00 |
| 14/11/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 910 | 1 | 910 | 1 | 6,000.00 |
| 14/11/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 58 | 0 | 58 | 0 | 6,000.00 |
| 14/11/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 34316 | 35 | 34316 | 35 | 0.00 |
| 14/11/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 106090 | 107 | 106090 | 107 | 0.00 |
| 14/11/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 1504 | 2 | 1504 | 2 | 100.00 |
| 14/11/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/11/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/11/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 6390 | 6 | 6390 | 6 | 0.00 |
| 14/11/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 18284 | 17 | 18284 | 17 | 0.00 |
| 14/11/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1764 | 2 | 1764 | 2 | 0.00 |
| 14/11/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 8310 | 8 | 8310 | 8 | 0.00 |
| 14/11/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1499 | 1 | 1499 | 1 | 0.00 |
| 14/11/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1627 | 1 | 1627 | 1 | 100.00 |
| 14/11/2011 | R186 On 03-May-12 | | | Bond Future | 8.59 | 120.5114 | 8.5900 | 120.5114 | 0.00 |
| 14/11/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 6850 | 7 | 6850 | 7 | 0.00 |
| 14/11/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 7123 | 8 | 7123 | 8 | 0.00 |
| 14/11/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6581 | 7 | 6581 | 7 | 0.00 |
| 14/11/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 3350 | 3 | 3350 | 3 | 0.00 |
| 14/11/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 3018 | 3 | 3018 | 3 | 0.00 |
| 14/11/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3181 | 3 | 3181 | 3 | 0.00 |
| 14/11/2011 | R186 On 02-August-12 | | | Bond Future | 8.67 | 116.9872 | 8.6730 | 116.9872 | 0.00 |
| 14/11/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 6130 | 7 | 6130 | 7 | 0.00 |
| 14/11/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6362 | 7 | 6362 | 7 | 0.00 |
| 14/11/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 5901 | 6 | 5901 | 6 | 0.00 |
| 14/11/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 5659 | 5 | 5659 | 5 | 0.00 |
| 14/11/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 5229 | 5 | 5229 | 5 | 0.00 |
| 14/11/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 5441 | 5 | 5441 | 5 | 0.00 |
| 14/11/2011 | R186 On 01-November-12 | | | Bond Future | 8.76 | 118.7064 | 8.7580 | 118.7064 | 0.00 |
| 14/11/2011 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 6793 | 7 | 6793 | 7 | 0.00 |
| 14/11/2011 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 6575 | 7 | 6575 | 7 | 0.00 |
| 14/11/2011 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 7014 | 7 | 7014 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/11/2011 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 6645 | 6 | 6645 | 6 | 0.00 |
| 14/11/2011 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 7088 | 7 | 7088 | 7 | 0.00 |
| 14/11/2011 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 6864 | 7 | 6864 | 7 | 0.00 |
| 14/11/2011 | R189 On 02-February-12 | | | Bond Future | 218.75 | 218.7735 | 218.7500 | 218.7735 | 0.00 |
| 14/11/2011 | R189 On 02-February-12 | 218.00 | Call | Bond Future | 750 | 1 | 750 | 1 | 0.00 |
| 14/11/2011 | R189 On 02-February-12 | 218.05 | Call | Bond Future | 700 | 1 | 700 | 1 | 0.00 |
| 14/11/2011 | R189 On 02-February-12 | 217.95 | Call | Bond Future | 800 | 1 | 800 | 1 | 0.00 |
| 14/11/2011 | R189 On 02-February-12 | 217.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/11/2011 | R189 On 02-February-12 | 218.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/11/2011 | R189 On 02-February-12 | 218.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/11/2011 | R197 On 02-February-12 | | | Bond Future | 242.15 | 242.1653 | 242.1547 | 242.1653 | 418.00 |
| 14/11/2011 | R197 On 02-February-12 | 237.00 | Call | Bond Future | 5155 | 5 | 5155 | 5 | 0.00 |
| 14/11/2011 | R197 On 02-February-12 | 236.95 | Call | Bond Future | 5205 | 5 | 5205 | 5 | 0.00 |
| 14/11/2011 | R197 On 02-February-12 | 237.05 | Call | Bond Future | 5105 | 5 | 5105 | 5 | 0.00 |
| 14/11/2011 | R197 On 02-February-12 | 237.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/11/2011 | R197 On 02-February-12 | 236.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/11/2011 | R197 On 02-February-12 | 237.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/11/2011 | R201 On 02-February-12 | | | Bond Future | 6.33 | 107.6193 | 6.3270 | 107.6193 | 3,124.00 |
| 14/11/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 5017 | 5 | 5017 | 5 | 0.00 |
| 14/11/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 5143 | 5 | 5143 | 5 | 0.00 |
| 14/11/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4890 | 5 | 4890 | 5 | 0.00 |
| 14/11/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/11/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/11/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 14/11/2011 | R201 On 03-May-12 | | | Bond Future | 6.37 | 109.1739 | 6.3730 | 109.1739 | 0.00 |
| 14/11/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3437 | 4 | 3437 | 4 | 0.00 |
| 14/11/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3330 | 4 | 3330 | 4 | 0.00 |
| 14/11/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3544 | 4 | 3544 | 4 | 0.00 |
| 14/11/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 100 | 0 | 100 | 0 | 0.00 |
| 14/11/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 123 | 0 | 123 | 0 | 0.00 |
| 14/11/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 111 | 0 | 111 | 0 | 0.00 |
| 14/11/2011 | R201 On 02-August-12 | | | Bond Future | 6.42 | 106.3632 | 6.4200 | 106.3632 | 0.00 |
| 14/11/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2831 | 3 | 2831 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/11/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2749 | 3 | 2749 | 3 | 0.00 |
| 14/11/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2915 | 3 | 2915 | 3 | 0.00 |
| 14/11/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 423 | 0 | 423 | 0 | 0.00 |
| 14/11/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 475 | 0 | 475 | 0 | 0.00 |
| 14/11/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 448 | 0 | 448 | 0 | 0.00 |
| 14/11/2011 | R201 On 01-November-12 | | | Bond Future | 6.47 | 107.9212 | 6.4710 | 107.9212 | 0.00 |
| 14/11/2011 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1513 | 2 | 1513 | 2 | 0.00 |
| 14/11/2011 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1567 | 2 | 1567 | 2 | 0.00 |
| 14/11/2011 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1459 | 2 | 1459 | 2 | 0.00 |
| 14/11/2011 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 1501 | 1 | 1501 | 1 | 0.00 |
| 14/11/2011 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 1408 | 1 | 1408 | 1 | 0.00 |
| 14/11/2011 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 1455 | 1 | 1455 | 1 | 0.00 |
| 14/11/2011 | R202 On 02-February-12 | | | Bond Future | 181.05 | 180.4838 | 181.0539 | 180.4838 | 34,606.00 |
| 14/11/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 4054 | 3 | 4054 | 3 | 0.00 |
| 14/11/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 4004 | 3 | 4004 | 3 | 0.00 |
| 14/11/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 4104 | 4 | 4104 | 4 | 0.00 |
| 14/11/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/11/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/11/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/11/2011 | R203 On 02-February-12 | | | Bond Future | 7.46 | 107.1521 | 7.4600 | 107.1521 | 2,201.00 |
| 14/11/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 5818 | 6 | 5818 | 6 | 0.00 |
| 14/11/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 6022 | 6 | 6022 | 6 | 0.00 |
| 14/11/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 5615 | 6 | 5615 | 6 | 0.00 |
| 14/11/2011 | R203 On 02-February-12 | 6.95 | Call | Bond Future | 502 | 1 | 502 | 1 | 2,640.00 |
| 14/11/2011 | R203 On 02-February-12 | 7.20 | Call | Bond Future | 865 | 1 | 865 | 1 | 880.00 |
| 14/11/2011 | R203 On 02-February-12 | 7.35 | Call | Bond Future | 1151 | 1 | 1151 | 1 | 0.00 |
| 14/11/2011 | R203 On 02-February-12 | 7.95 | Call | Bond Future | 2794 | 3 | 2794 | 3 | 0.00 |
| 14/11/2011 | R203 On 02-February-12 | 7.95 | Put | Bond Future | 565 | 1 | 565 | 1 | 2,640.00 |
| 14/11/2011 | R203 On 02-February-12 | 7.35 | Put | Bond Future | 1660 | 2 | 1660 | 2 | 880.00 |
| 14/11/2011 | R203 On 02-February-12 | 7.20 | Put | Bond Future | 2072 | 2 | 2072 | 2 | 0.00 |
| 14/11/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 87 | 0 | 87 | 0 | 0.00 |
| 14/11/2011 | R203 On 02-February-12 | 6.95 | Put | Bond Future | 2887 | 3 | 2887 | 3 | 0.00 |
| 14/11/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 64 | 0 | 64 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/11/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 75 | 0 | 75 | 0 | 0.00 |
| 14/11/2011 | R203 On 03-May-12 | | | Bond Future | 7.55 | 104.5366 | 7.5500 | 104.5366 | 0.00 |
| 14/11/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 5672 | 6 | 5672 | 6 | 0.00 |
| 14/11/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 5842 | 6 | 5842 | 6 | 0.00 |
| 14/11/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 5503 | 6 | 5503 | 6 | 0.00 |
| 14/11/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 571 | 1 | 571 | 1 | 0.00 |
| 14/11/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 495 | 0 | 495 | 0 | 0.00 |
| 14/11/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 532 | 0 | 532 | 0 | 0.00 |
| 14/11/2011 | R203 On 02-August-12 | | | Bond Future | 7.64 | 106.0654 | 7.6420 | 106.0654 | 0.00 |
| 14/11/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 5067 | 5 | 5067 | 5 | 0.00 |
| 14/11/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4927 | 5 | 4927 | 5 | 0.00 |
| 14/11/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 5204 | 5 | 5204 | 5 | 0.00 |
| 14/11/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1451 | 1 | 1451 | 1 | 0.00 |
| 14/11/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1579 | 2 | 1579 | 2 | 0.00 |
| 14/11/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1516 | 1 | 1516 | 1 | 0.00 |
| 14/11/2011 | R203 On 01-November-12 | | | Bond Future | 7.75 | 103.4601 | 7.7450 | 103.4601 | 0.00 |
| 14/11/2011 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 3345 | 4 | 3345 | 4 | 0.00 |
| 14/11/2011 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 3241 | 3 | 3241 | 3 | 0.00 |
| 14/11/2011 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 3449 | 4 | 3449 | 4 | 0.00 |
| 14/11/2011 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 3227 | 3 | 3227 | 3 | 0.00 |
| 14/11/2011 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 3423 | 3 | 3423 | 3 | 0.00 |
| 14/11/2011 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 3325 | 3 | 3325 | 3 | 0.00 |
| 14/11/2011 | R204 On 02-February-12 | | | Bond Future | 7.78 | 102.6067 | 7.7780 | 102.6067 | 3,192.00 |
| 14/11/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 6383 | 7 | 6383 | 7 | 0.00 |
| 14/11/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 6162 | 7 | 6162 | 7 | 0.00 |
| 14/11/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 6607 | 7 | 6607 | 7 | 0.00 |
| 14/11/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 155 | 0 | 155 | 0 | 0.00 |
| 14/11/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 198 | 0 | 198 | 0 | 0.00 |
| 14/11/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 175 | 0 | 175 | 0 | 0.00 |
| 14/11/2011 | R204 On 03-May-12 | | | Bond Future | 7.87 | 104.0895 | 7.8700 | 104.0895 | 0.00 |
| 14/11/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 5398 | 6 | 5398 | 6 | 0.00 |
| 14/11/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 5222 | 6 | 5222 | 6 | 0.00 |
| 14/11/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 5576 | 6 | 5576 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/11/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 963 | 1 | 963 | 1 | 0.00 |
| 14/11/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1092 | 1 | 1092 | 1 | 0.00 |
| 14/11/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1026 | 1 | 1026 | 1 | 0.00 |
| 14/11/2011 | R204 On 02-August-12 | | | Bond Future | 7.97 | 101.5850 | 7.9650 | 101.5850 | 0.00 |
| 14/11/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4852 | 5 | 4852 | 5 | 0.00 |
| 14/11/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 5003 | 5 | 5003 | 5 | 0.00 |
| 14/11/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4704 | 5 | 4704 | 5 | 0.00 |
| 14/11/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2348 | 2 | 2348 | 2 | 0.00 |
| 14/11/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 2170 | 2 | 2170 | 2 | 0.00 |
| 14/11/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2257 | 2 | 2257 | 2 | 0.00 |
| 14/11/2011 | R204 On 01-November-12 | | | Bond Future | 8.07 | 103.0686 | 8.0660 | 103.0686 | 0.00 |
| 14/11/2011 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3842 | 4 | 3842 | 4 | 0.00 |
| 14/11/2011 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3962 | 4 | 3962 | 4 | 0.00 |
| 14/11/2011 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3724 | 4 | 3724 | 4 | 0.00 |
| 14/11/2011 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 4277 | 4 | 4277 | 4 | 0.00 |
| 14/11/2011 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 4038 | 4 | 4038 | 4 | 0.00 |
| 14/11/2011 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 4156 | 4 | 4156 | 4 | 0.00 |
| 14/11/2011 | R206 On 02-February-12 | | | Bond Future | 6.16 | 103.0789 | 6.1640 | 103.0789 | 0.00 |
| 14/11/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3287 | 3 | 3287 | 3 | 0.00 |
| 14/11/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3375 | 4 | 3375 | 4 | 0.00 |
| 14/11/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3200 | 3 | 3200 | 3 | 0.00 |
| 14/11/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 14/11/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/11/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/11/2011 | R206 On 03-May-12 | | | Bond Future | 6.21 | 104.5672 | 6.2110 | 104.5672 | 0.00 |
| 14/11/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2097 | 2 | 2097 | 2 | 0.00 |
| 14/11/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2169 | 2 | 2169 | 2 | 0.00 |
| 14/11/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2027 | 2 | 2027 | 2 | 0.00 |
| 14/11/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 68 | 0 | 68 | 0 | 0.00 |
| 14/11/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 54 | 0 | 54 | 0 | 0.00 |
| 14/11/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 60 | 0 | 60 | 0 | 0.00 |
| 14/11/2011 | R206 On 02-August-12 | | | Bond Future | 6.26 | 102.3343 | 6.2590 | 102.3343 | 0.00 |
| 14/11/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1649 | 2 | 1649 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/11/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1599 | 2 | 1599 | 2 | 0.00 |
| 14/11/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1700 | 2 | 1700 | 2 | 0.00 |
| 14/11/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 286 | 0 | 286 | 0 | 0.00 |
| 14/11/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 320 | 0 | 320 | 0 | 0.00 |
| 14/11/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 303 | 0 | 303 | 0 | 0.00 |
| 14/11/2011 | R206 On 01-November-12 | | | Bond Future | 6.30 | 103.8323 | 6.3020 | 103.8323 | 0.00 |
| 14/11/2011 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 738 | 1 | 738 | 1 | 0.00 |
| 14/11/2011 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 712 | 1 | 712 | 1 | 0.00 |
| 14/11/2011 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 766 | 1 | 766 | 1 | 0.00 |
| 14/11/2011 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 1055 | 1 | 1055 | 1 | 0.00 |
| 14/11/2011 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 1115 | 1 | 1115 | 1 | 0.00 |
| 14/11/2011 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 1084 | 1 | 1084 | 1 | 0.00 |
| 14/11/2011 | R207 On 02-February-12 | | | Bond Future | 8.04 | 96.2691 | 8.0380 | 96.2691 | 37,663.00 |
| 14/11/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 5431 | 6 | 5431 | 6 | 0.00 |
| 14/11/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 5665 | 6 | 5665 | 6 | 0.00 |
| 14/11/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 5197 | 6 | 5197 | 6 | 0.00 |
| 14/11/2011 | R207 On 02-February-12 | 7.35 | Call | Bond Future | 357 | 0 | 357 | 0 | 1,920.00 |
| 14/11/2011 | R207 On 02-February-12 | 7.65 | Call | Bond Future | 761 | 1 | 761 | 1 | 640.00 |
| 14/11/2011 | R207 On 02-February-12 | 7.85 | Call | Bond Future | 1161 | 1 | 1161 | 1 | 0.00 |
| 14/11/2011 | R207 On 02-February-12 | 8.50 | Call | Bond Future | 3235 | 4 | 3235 | 4 | 0.00 |
| 14/11/2011 | R207 On 02-February-12 | 8.50 | Put | Bond Future | 683 | 1 | 683 | 1 | 1,920.00 |
| 14/11/2011 | R207 On 02-February-12 | 7.85 | Put | Bond Future | 2225 | 2 | 2225 | 2 | 640.00 |
| 14/11/2011 | R207 On 02-February-12 | 7.65 | Put | Bond Future | 2973 | 3 | 2973 | 3 | 0.00 |
| 14/11/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 241 | 0 | 241 | 0 | 0.00 |
| 14/11/2011 | R207 On 02-February-12 | 7.35 | Put | Bond Future | 4323 | 4 | 4323 | 4 | 0.00 |
| 14/11/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 185 | 0 | 185 | 0 | 0.00 |
| 14/11/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 212 | 0 | 212 | 0 | 0.00 |
| 14/11/2011 | R207 On 03-May-12 | | | Bond Future | 8.13 | 97.6569 | 8.1310 | 97.6569 | 0.00 |
| 14/11/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4820 | 5 | 4820 | 5 | 0.00 |
| 14/11/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4646 | 5 | 4646 | 5 | 0.00 |
| 14/11/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4997 | 5 | 4997 | 5 | 0.00 |
| 14/11/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1431 | 1 | 1431 | 1 | 0.00 |
| 14/11/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1602 | 2 | 1602 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/11/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1515 | 1 | 1515 | 1 | 0.00 |
| 14/11/2011 | R207 On 02-August-12 | | | Bond Future | 8.23 | 95.4506 | 8.2280 | 95.4506 | 0.00 |
| 14/11/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 5111 | 5 | 5111 | 5 | 0.00 |
| 14/11/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 5272 | 6 | 5272 | 6 | 0.00 |
| 14/11/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4952 | 5 | 4952 | 5 | 0.00 |
| 14/11/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2492 | 2 | 2492 | 2 | 0.00 |
| 14/11/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2302 | 2 | 2302 | 2 | 0.00 |
| 14/11/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2396 | 2 | 2396 | 2 | 0.00 |
| 14/11/2011 | R207 On 01-November-12 | | | Bond Future | 8.33 | 96.8492 | 8.3250 | 96.8492 | 0.00 |
| 14/11/2011 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 4056 | 4 | 4056 | 4 | 0.00 |
| 14/11/2011 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 4185 | 4 | 4185 | 4 | 0.00 |
| 14/11/2011 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3929 | 4 | 3929 | 4 | 0.00 |
| 14/11/2011 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 4574 | 4 | 4574 | 4 | 0.00 |
| 14/11/2011 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 4314 | 4 | 4314 | 4 | 0.00 |
| 14/11/2011 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 4442 | 4 | 4442 | 4 | 0.00 |
| 14/11/2011 | R208 On 02-February-12 | | | Bond Future | 8.09 | 94.2998 | 8.0910 | 94.2998 | 18,281.00 |
| 14/11/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 5489 | 6 | 5489 | 6 | 0.00 |
| 14/11/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 5739 | 6 | 5739 | 6 | 0.00 |
| 14/11/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 5240 | 6 | 5240 | 6 | 0.00 |
| 14/11/2011 | R208 On 02-February-12 | 7.45 | Call | Bond Future | 366 | 0 | 366 | 0 | 2,880.00 |
| 14/11/2011 | R208 On 02-February-12 | 7.70 | Call | Bond Future | 720 | 1 | 720 | 1 | 960.00 |
| 14/11/2011 | R208 On 02-February-12 | 7.90 | Call | Bond Future | 1137 | 1 | 1137 | 1 | 0.00 |
| 14/11/2011 | R208 On 02-February-12 | 8.55 | Call | Bond Future | 3366 | 4 | 3366 | 4 | 0.00 |
| 14/11/2011 | R208 On 02-February-12 | 8.55 | Put | Bond Future | 652 | 1 | 652 | 1 | 2,880.00 |
| 14/11/2011 | R208 On 02-February-12 | 7.90 | Put | Bond Future | 2297 | 2 | 2297 | 2 | 960.00 |
| 14/11/2011 | R208 On 02-February-12 | 7.70 | Put | Bond Future | 3115 | 3 | 3115 | 3 | 0.00 |
| 14/11/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 245 | 0 | 245 | 0 | 0.00 |
| 14/11/2011 | R208 On 02-February-12 | 7.45 | Put | Bond Future | 4334 | 4 | 4334 | 4 | 0.00 |
| 14/11/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 185 | 0 | 185 | 0 | 0.00 |
| 14/11/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 214 | 0 | 214 | 0 | 0.00 |
| 14/11/2011 | R208 On 03-May-12 | | | Bond Future | 8.18 | 92.2647 | 8.1750 | 92.2647 | 0.00 |
| 14/11/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5822 | 6 | 5822 | 6 | 0.00 |
| 14/11/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 6024 | 6 | 6024 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/11/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5620 | 6 | 5620 | 6 | 0.00 |
| 14/11/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1204 | 1 | 1204 | 1 | 0.00 |
| 14/11/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1058 | 1 | 1058 | 1 | 0.00 |
| 14/11/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1130 | 1 | 1130 | 1 | 0.00 |
| 14/11/2011 | R208 On 02-August-12 | | | Bond Future | 8.26 | 93.6172 | 8.2600 | 93.6172 | 0.00 |
| 14/11/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 5269 | 6 | 5269 | 6 | 0.00 |
| 14/11/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5099 | 5 | 5099 | 5 | 0.00 |
| 14/11/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5442 | 6 | 5442 | 6 | 0.00 |
| 14/11/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2410 | 2 | 2410 | 2 | 0.00 |
| 14/11/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2619 | 2 | 2619 | 2 | 0.00 |
| 14/11/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2512 | 2 | 2512 | 2 | 0.00 |
| 14/11/2011 | R208 On 01-November-12 | | | Bond Future | 8.35 | 91.5960 | 8.3510 | 91.5960 | 0.00 |
| 14/11/2011 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 3914 | 4 | 3914 | 4 | 0.00 |
| 14/11/2011 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 3779 | 4 | 3779 | 4 | 0.00 |
| 14/11/2011 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 4052 | 4 | 4052 | 4 | 0.00 |
| 14/11/2011 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 4338 | 4 | 4338 | 4 | 0.00 |
| 14/11/2011 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 4628 | 4 | 4628 | 4 | 0.00 |
| 14/11/2011 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 4481 | 4 | 4481 | 4 | 0.00 |
| 14/11/2011 | R209 On 02-February-12 | | | Bond Future | 8.94 | 76.4423 | 8.9440 | 76.4423 | 2,584.00 |
| 14/11/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3040 | 3 | 3040 | 3 | 0.00 |
| 14/11/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 2850 | 3 | 2850 | 3 | 0.00 |
| 14/11/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3236 | 4 | 3236 | 4 | 0.00 |
| 14/11/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2426 | 2 | 2426 | 2 | 0.00 |
| 14/11/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2804 | 3 | 2804 | 3 | 0.00 |
| 14/11/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2610 | 2 | 2610 | 2 | 0.00 |
| 14/11/2011 | R209 On 03-May-12 | | | Bond Future | 9.02 | 74.4013 | 9.0160 | 74.4013 | 0.00 |
| 14/11/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3954 | 4 | 3954 | 4 | 0.00 |
| 14/11/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3769 | 4 | 3769 | 4 | 0.00 |
| 14/11/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4140 | 5 | 4140 | 5 | 0.00 |
| 14/11/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3882 | 4 | 3882 | 4 | 0.00 |
| 14/11/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 4274 | 4 | 4274 | 4 | 0.00 |
| 14/11/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 4076 | 4 | 4076 | 4 | 0.00 |
| 14/11/2011 | R209 On 02-August-12 | | | Bond Future | 9.09 | 75.4892 | 9.0890 | 75.4892 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/11/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5627 | 6 | 5627 | 6 | 0.00 |
| 14/11/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 5812 | 6 | 5812 | 6 | 0.00 |
| 14/11/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5444 | 6 | 5444 | 6 | 0.00 |
| 14/11/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 4618 | 4 | 4618 | 4 | 0.00 |
| 14/11/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 4255 | 4 | 4255 | 4 | 0.00 |
| 14/11/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 4434 | 4 | 4434 | 4 | 0.00 |
| 14/11/2011 | R209 On 01-November-12 | | | Bond Future | 9.16 | 73.4494 | 9.1630 | 73.4494 | 0.00 |
| 14/11/2011 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 5141 | 6 | 5141 | 6 | 0.00 |
| 14/11/2011 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 5313 | 6 | 5313 | 6 | 0.00 |
| 14/11/2011 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 4968 | 5 | 4968 | 5 | 0.00 |
| 14/11/2011 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 6573 | 6 | 6573 | 6 | 0.00 |
| 14/11/2011 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 6158 | 6 | 6158 | 6 | 0.00 |
| 14/11/2011 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 6364 | 6 | 6364 | 6 | 0.00 |
| 14/11/2011 | R210 On 02-February-12 | | | Bond Future | 135.41 | 135.9541 | 135.4098 | 135.9541 | 750.00 |
| 14/11/2011 | R210 On 02-February-12 | 131.00 | Call | Bond Future | 4410 | 5 | 4410 | 5 | 0.00 |
| 14/11/2011 | R210 On 02-February-12 | 130.95 | Call | Bond Future | 4460 | 5 | 4460 | 5 | 0.00 |
| 14/11/2011 | R210 On 02-February-12 | 131.05 | Call | Bond Future | 4360 | 5 | 4360 | 5 | 0.00 |
| 14/11/2011 | R210 On 02-February-12 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/11/2011 | R210 On 02-February-12 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/11/2011 | R210 On 02-February-12 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/11/2011 | R211 On 02-February-12 | | | Bond Future | 114.69 | 114.7031 | 114.6944 | 114.7031 | 480.00 |
| 14/11/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 4194 | 4 | 4194 | 4 | 0.00 |
| 14/11/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 4244 | 4 | 4244 | 4 | 0.00 |
| 14/11/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 4144 | 4 | 4144 | 4 | 0.00 |
| 14/11/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/11/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/11/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/11/2011 | R212 On 02-February-12 | | | Bond Future | 111.15 | 111.1560 | 111.1511 | 111.1560 | 2,677.00 |
| 14/11/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 2651 | 3 | 2651 | 3 | 0.00 |
| 14/11/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 2601 | 3 | 2601 | 3 | 0.00 |
| 14/11/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 2701 | 3 | 2701 | 3 | 0.00 |
| 14/11/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/11/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/11/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/11/2011 | R213 On 02-February-12 | | | Bond Future | 8.90 | 86.5944 | 8.8970 | 86.5944 | 487.00 |
| 14/11/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 3469 | 4 | 3469 | 4 | 0.00 |
| 14/11/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 3690 | 4 | 3690 | 4 | 0.00 |
| 14/11/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 3253 | 4 | 3253 | 4 | 0.00 |
| 14/11/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 2836 | 3 | 2836 | 3 | 0.00 |
| 14/11/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 2494 | 2 | 2494 | 2 | 0.00 |
| 14/11/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 2661 | 2 | 2661 | 2 | 0.00 |
| 14/11/2011 | R213 On 03-May-12 | | | Bond Future | 8.97 | 84.3047 | 8.9740 | 84.3047 | 0.00 |
| 14/11/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 5423 | 6 | 5423 | 6 | 0.00 |
| 14/11/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 5650 | 6 | 5650 | 6 | 0.00 |
| 14/11/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 5199 | 6 | 5199 | 6 | 0.00 |
| 14/11/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 3467 | 3 | 3467 | 3 | 0.00 |
| 14/11/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 3169 | 3 | 3169 | 3 | 0.00 |
| 14/11/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 3315 | 3 | 3315 | 3 | 0.00 |
| 14/11/2011 | R213 On 02-August-12 | | | Bond Future | 9.05 | 85.5379 | 9.0510 | 85.5379 | 0.00 |
| 14/11/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 5958 | 6 | 5958 | 6 | 0.00 |
| 14/11/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 6175 | 7 | 6175 | 7 | 0.00 |
| 14/11/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 5745 | 6 | 5745 | 6 | 0.00 |
| 14/11/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 4614 | 4 | 4614 | 4 | 0.00 |
| 14/11/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 4298 | 4 | 4298 | 4 | 0.00 |
| 14/11/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 4452 | 4 | 4452 | 4 | 0.00 |
| 14/11/2011 | R213 On 01-November-12 | | | Bond Future | 9.13 | 83.2489 | 9.1320 | 83.2489 | 0.00 |
| 14/11/2011 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 5431 | 6 | 5431 | 6 | 0.00 |
| 14/11/2011 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 5628 | 6 | 5628 | 6 | 0.00 |
| 14/11/2011 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 5232 | 6 | 5232 | 6 | 0.00 |
| 14/11/2011 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 6625 | 6 | 6625 | 6 | 0.00 |
| 14/11/2011 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 6251 | 6 | 6251 | 6 | 0.00 |
| 14/11/2011 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 6438 | 6 | 6438 | 6 | 0.00 |
| 14/11/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 15/11/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/11/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/11/2011 | 0403 On 21-December-18 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/11/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/11/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/11/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/11/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/11/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/11/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/11/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/11/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/11/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/11/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/11/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/11/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/11/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/11/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/11/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/11/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/11/2011 | AL7T On 02-February-12 | | | Index Future | 408.76 | 410.3850 | 408.7580 | 410.3850 | 16.00 |
| 15/11/2011 | AL7T On 03-May-12 | | | Index Future | 414.78 | 416.3550 | 414.7800 | 416.3550 | 0.00 |
| 15/11/2011 | ALBI On 02-February-12 | | | Index Future | 373.29 | 374.5730 | 373.2890 | 374.5730 | 1,044.00 |
| 15/11/2011 | ALBI On 03-May-12 | | | Index Future | 378.79 | 380.0220 | 378.7880 | 380.0220 | 0.00 |
| 15/11/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/11/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/11/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/11/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/11/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/11/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/11/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/11/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/11/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/11/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/11/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/11/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/11/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/11/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/11/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/11/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/11/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.13 | 0.1059 | 0.1331 | 0.1059 | 12,659.00 |
| 15/11/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.13 | 0.0993 | 0.1317 | 0.0993 | 18,519.00 |
| 15/11/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.14 | 0.1869 | 0.1445 | 0.1869 | 12,423.00 |
| 15/11/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.42 | 0.3699 | 0.4182 | 0.3699 | 100,000.00 |
| 15/11/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.11 | 0.1385 | 0.1053 | 0.1385 | 100,000.00 |
| 15/11/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.17 | 0.2150 | 0.1686 | 0.2150 | 12,346.00 |
| 15/11/2011 | CAAR On 19-December-11 | | | Can-Do Future | 0.13 | 0.1036 | 0.1338 | 0.1036 | 18,750.00 |
| 15/11/2011 | CAAS On 31-January-12 | | | Can-Do Future | 0.09 | 0.0771 | 0.0910 | 0.0771 | 12,500.00 |
| 15/11/2011 | CAAT On 29-February-12 | | | Can-Do Future | 0.08 | 0.0681 | 0.0781 | 0.0681 | 12,500.00 |
| 15/11/2011 | CAAU On 31-January-12 | | | Can-Do Future | 0.07 | 0.0829 | 0.0658 | 0.0829 | 19,481.00 |
| 15/11/2011 | CAAV On 29-February-12 | | | Can-Do Future | 0.09 | 0.1089 | 0.0885 | 0.1089 | 12,987.00 |
| 15/11/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/11/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 15/11/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/11/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/11/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/11/2011 | GOVI On 02-February-12 | | | GOVI | 374.51 | 375.9070 | 374.5120 | 375.9070 | 155.00 |
| 15/11/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 55120 | 7 | 55120 | 7 | 0.00 |
| 15/11/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 55020 | 7 | 55020 | 7 | 0.00 |
| 15/11/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 55220 | 7 | 55220 | 7 | 0.00 |
| 15/11/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2011 | GOVI On 03-May-12 | | | GOVI | 380.03 | 381.3750 | 380.0290 | 381.3750 | 0.00 |
| 15/11/2011 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2011 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2011 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2011 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 19610 | 1 | 19610 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2011 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 19810 | 1 | 19810 | 1 | 0.00 |
| 15/11/2011 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 19710 | 1 | 19710 | 1 | 0.00 |
| 15/11/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 15/11/2011 | IGOV On 02-February-12 | | | Index Future | 164.14 | 164.1630 | 164.1370 | 164.1630 | 103.00 |
| 15/11/2011 | IGOV On 03-May-12 | | | Index Future | 166.56 | 166.5510 | 166.5550 | 166.5510 | 0.00 |
| 15/11/2011 | ILBI On 02-February-12 | | | Index Future | 445.21 | 445.2050 | 445.2050 | 445.2050 | 88.00 |
| 15/11/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 15/11/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 15/11/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 15/11/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 15/11/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 15/11/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 15/11/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.56 | 94.4200 | 5.5600 | 94.4200 | 1,700.00 |
| 15/11/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.56 | 94.4200 | 5.5600 | 94.4200 | 5,541.00 |
| 15/11/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.54 | 94.4400 | 5.5400 | 94.4400 | 101.00 |
| 15/11/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.52 | 94.5300 | 5.5200 | 94.5300 | 0.00 |
| 15/11/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.51 | 94.5500 | 5.5100 | 94.5500 | 2,340.00 |
| 15/11/2011 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.48 | 94.5800 | 5.4800 | 94.5800 | 0.00 |
| 15/11/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.49 | 94.5500 | 5.4900 | 94.5500 | 2,890.00 |
| 15/11/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.67 | 94.4400 | 5.6700 | 94.4400 | 44,760.00 |
| 15/11/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.89 | 94.2800 | 5.8900 | 94.2800 | 990.00 |
| 15/11/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.09 | 94.1000 | 6.0900 | 94.1000 | 790.00 |
| 15/11/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.29 | 93.8800 | 6.2900 | 93.8800 | 1,250.00 |
| 15/11/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.49 | 93.6400 | 6.4900 | 93.6400 | 250.00 |
| 15/11/2011 | JN02 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 15/11/2011 | JN02 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2011 | JN02 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 15/11/2011 | JN02 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2011 | JN02 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 15/11/2011 | JN02 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2011 | JN02 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2011 | JN05 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 15/11/2011 | JN05 On 02-February-12 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2011 | JN05 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2011 | JN05 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 15/11/2011 | JN05 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2011 | JN05 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 15/11/2011 | JN05 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2011 | JN10 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 15/11/2011 | JN10 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2011 | JN10 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2011 | JN10 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 15/11/2011 | JN10 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2011 | JN10 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 15/11/2011 | JN10 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2011 | OTH1 On 02-February-12 | | | Index Future | 366.36 | 367.0860 | 366.3560 | 367.0860 | 0.00 |
| 15/11/2011 | R157 On 02-February-12 | | | Bond Future | 6.92 | 126.6508 | 6.9150 | 126.6508 | 12,154.00 |
| 15/11/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 5455 | 6 | 5455 | 6 | 0.00 |
| 15/11/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 5620 | 6 | 5620 | 6 | 0.00 |
| 15/11/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 5290 | 6 | 5290 | 6 | 0.00 |
| 15/11/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 413 | 1 | 413 | 1 | 0.00 |
| 15/11/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 74 | 0 | 74 | 0 | 130.00 |
| 15/11/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 1193 | 2 | 1193 | 2 | 0.00 |
| 15/11/2011 | R157 On 02-February-12 | 6.25 | Call | Bond Future | 177 | 0 | 177 | 0 | 3,960.00 |
| 15/11/2011 | R157 On 02-February-12 | 6.45 | Call | Bond Future | 318 | 0 | 318 | 0 | 1,320.00 |
| 15/11/2011 | R157 On 02-February-12 | 6.65 | Call | Bond Future | 528 | 1 | 528 | 1 | 0.00 |
| 15/11/2011 | R157 On 02-February-12 | 7.20 | Call | Bond Future | 1525 | 2 | 1525 | 2 | 0.00 |
| 15/11/2011 | R157 On 02-February-12 | 7.20 | Put | Bond Future | 522 | 0 | 522 | 0 | 3,960.00 |
| 15/11/2011 | R157 On 02-February-12 | 6.65 | Put | Bond Future | 1470 | 1 | 1470 | 1 | 1,320.00 |
| 15/11/2011 | R157 On 02-February-12 | 6.45 | Put | Bond Future | 1978 | 2 | 1978 | 2 | 0.00 |
| 15/11/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 716 | 0 | 716 | 0 | 130.00 |
| 15/11/2011 | R157 On 02-February-12 | 6.25 | Put | Bond Future | 2560 | 2 | 2560 | 2 | 0.00 |
| 15/11/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 1714 | 1 | 1714 | 1 | 65.00 |
| 15/11/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 3368 | 3 | 3368 | 3 | 0.00 |
| 15/11/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 15/11/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 6 | 0 | 6 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 15/11/2011 | R157 On 03-May-12 | | | Bond Future | 7.00 | 121.6862 | 7.0000 | 121.6862 | 0.00 |
| 15/11/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4245 | 5 | 4245 | 5 | 0.00 |
| 15/11/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4108 | 5 | 4108 | 5 | 0.00 |
| 15/11/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4383 | 5 | 4383 | 5 | 0.00 |
| 15/11/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 200 | 0 | 200 | 0 | 0.00 |
| 15/11/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 240 | 0 | 240 | 0 | 0.00 |
| 15/11/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 220 | 0 | 220 | 0 | 0.00 |
| 15/11/2011 | R157 On 02-August-12 | | | Bond Future | 7.09 | 123.4784 | 7.0890 | 123.4784 | 0.00 |
| 15/11/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3558 | 4 | 3558 | 4 | 0.00 |
| 15/11/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3454 | 4 | 3454 | 4 | 0.00 |
| 15/11/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3664 | 4 | 3664 | 4 | 0.00 |
| 15/11/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 784 | 1 | 784 | 1 | 0.00 |
| 15/11/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 870 | 1 | 870 | 1 | 0.00 |
| 15/11/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 826 | 1 | 826 | 1 | 0.00 |
| 15/11/2011 | R157 On 01-November-12 | | | Bond Future | 7.19 | 118.5084 | 7.1940 | 118.5084 | 0.00 |
| 15/11/2011 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1791 | 2 | 1791 | 2 | 0.00 |
| 15/11/2011 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 1858 | 2 | 1858 | 2 | 0.00 |
| 15/11/2011 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1725 | 2 | 1725 | 2 | 0.00 |
| 15/11/2011 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 2410 | 2 | 2410 | 2 | 0.00 |
| 15/11/2011 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 2262 | 2 | 2262 | 2 | 0.00 |
| 15/11/2011 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 2335 | 2 | 2335 | 2 | 0.00 |
| 15/11/2011 | R186 On 02-February-12 | | | Bond Future | 8.55 | 117.9862 | 8.5480 | 117.9862 | 24,262.00 |
| 15/11/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 5811 | 6 | 5811 | 6 | 0.00 |
| 15/11/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 6117 | 6 | 6117 | 6 | 0.00 |
| 15/11/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 5512 | 6 | 5512 | 6 | 0.00 |
| 15/11/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 823 | 1 | 823 | 1 | 6,000.00 |
| 15/11/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 49 | 0 | 49 | 0 | 6,000.00 |
| 15/11/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 33943 | 34 | 33943 | 34 | 0.00 |
| 15/11/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 105717 | 106 | 105717 | 106 | 0.00 |
| 15/11/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 1379 | 2 | 1379 | 2 | 100.00 |
| 15/11/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2011 | R186 On 02-February-12 | 98.00 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 6638 | 6 | 6638 | 6 | 0.00 |
| 15/11/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 18648 | 18 | 18648 | 18 | 0.00 |
| 15/11/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1861 | 2 | 1861 | 2 | 0.00 |
| 15/11/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 8595 | 8 | 8595 | 8 | 0.00 |
| 15/11/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1583 | 1 | 1583 | 1 | 0.00 |
| 15/11/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1717 | 2 | 1717 | 2 | 100.00 |
| 15/11/2011 | R186 On 03-May-12 | | | Bond Future | 8.63 | 119.7012 | 8.6290 | 119.7012 | 0.00 |
| 15/11/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 6610 | 7 | 6610 | 7 | 0.00 |
| 15/11/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 6879 | 7 | 6879 | 7 | 0.00 |
| 15/11/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6347 | 7 | 6347 | 7 | 0.00 |
| 15/11/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 3473 | 3 | 3473 | 3 | 0.00 |
| 15/11/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 3130 | 3 | 3130 | 3 | 0.00 |
| 15/11/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3297 | 3 | 3297 | 3 | 0.00 |
| 15/11/2011 | R186 On 02-August-12 | | | Bond Future | 8.71 | 116.1745 | 8.7110 | 116.1745 | 0.00 |
| 15/11/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 5935 | 6 | 5935 | 6 | 0.00 |
| 15/11/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6163 | 6 | 6163 | 6 | 0.00 |
| 15/11/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 5710 | 6 | 5710 | 6 | 0.00 |
| 15/11/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 5808 | 6 | 5808 | 6 | 0.00 |
| 15/11/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 5371 | 5 | 5371 | 5 | 0.00 |
| 15/11/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 5587 | 5 | 5587 | 5 | 0.00 |
| 15/11/2011 | R186 On 01-November-12 | | | Bond Future | 8.80 | 117.9006 | 8.7950 | 117.9006 | 0.00 |
| 15/11/2011 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 6613 | 7 | 6613 | 7 | 0.00 |
| 15/11/2011 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 6398 | 7 | 6398 | 7 | 0.00 |
| 15/11/2011 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 6831 | 7 | 6831 | 7 | 0.00 |
| 15/11/2011 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 6787 | 7 | 6787 | 7 | 0.00 |
| 15/11/2011 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 7236 | 7 | 7236 | 7 | 0.00 |
| 15/11/2011 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 7009 | 7 | 7009 | 7 | 0.00 |
| 15/11/2011 | R189 On 02-February-12 | | | Bond Future | 219.02 | 218.7500 | 219.0172 | 218.7500 | 0.00 |
| 15/11/2011 | R189 On 02-February-12 | 218.00 | Call | Bond Future | 1017 | 1 | 1017 | 1 | 0.00 |
| 15/11/2011 | R189 On 02-February-12 | 218.05 | Call | Bond Future | 967 | 1 | 967 | 1 | 0.00 |
| 15/11/2011 | R189 On 02-February-12 | 217.95 | Call | Bond Future | 1067 | 1 | 1067 | 1 | 0.00 |
| 15/11/2011 | R189 On 02-February-12 | 217.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2011 | R189 On 02-February-12 | 218.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2011 | R189 On 02-February-12 | 218.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2011 | R197 On 02-February-12 | | | Bond Future | 242.37 | 242.1547 | 242.3714 | 242.1547 | 418.00 |
| 15/11/2011 | R197 On 02-February-12 | 237.00 | Call | Bond Future | 5371 | 5 | 5371 | 5 | 0.00 |
| 15/11/2011 | R197 On 02-February-12 | 236.95 | Call | Bond Future | 5421 | 5 | 5421 | 5 | 0.00 |
| 15/11/2011 | R197 On 02-February-12 | 237.05 | Call | Bond Future | 5321 | 5 | 5321 | 5 | 0.00 |
| 15/11/2011 | R197 On 02-February-12 | 237.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2011 | R197 On 02-February-12 | 237.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2011 | R197 On 02-February-12 | 236.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2011 | R201 On 02-February-12 | | | Bond Future | 6.50 | 107.4013 | 6.5010 | 107.4013 | 3,124.00 |
| 15/11/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 4551 | 5 | 4551 | 5 | 0.00 |
| 15/11/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 4677 | 5 | 4677 | 5 | 0.00 |
| 15/11/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4425 | 5 | 4425 | 5 | 0.00 |
| 15/11/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 15/11/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 15/11/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 15/11/2011 | R201 On 03-May-12 | | | Bond Future | 6.56 | 108.9642 | 6.5580 | 108.9642 | 0.00 |
| 15/11/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3029 | 3 | 3029 | 3 | 0.00 |
| 15/11/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 2927 | 3 | 2927 | 3 | 0.00 |
| 15/11/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3133 | 4 | 3133 | 4 | 0.00 |
| 15/11/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 144 | 0 | 144 | 0 | 0.00 |
| 15/11/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 175 | 0 | 175 | 0 | 0.00 |
| 15/11/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 158 | 0 | 158 | 0 | 0.00 |
| 15/11/2011 | R201 On 02-August-12 | | | Bond Future | 6.62 | 106.1615 | 6.6180 | 106.1615 | 0.00 |
| 15/11/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2498 | 3 | 2498 | 3 | 0.00 |
| 15/11/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2420 | 3 | 2420 | 3 | 0.00 |
| 15/11/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2576 | 3 | 2576 | 3 | 0.00 |
| 15/11/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 527 | 0 | 527 | 0 | 0.00 |
| 15/11/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 588 | 0 | 588 | 0 | 0.00 |
| 15/11/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 557 | 0 | 557 | 0 | 0.00 |
| 15/11/2011 | R201 On 01-November-12 | | | Bond Future | 6.68 | 107.7400 | 6.6840 | 107.7400 | 0.00 |
| 15/11/2011 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1301 | 2 | 1301 | 2 | 0.00 |
| 15/11/2011 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1350 | 2 | 1350 | 2 | 0.00 |
| 15/11/2011 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1253 | 1 | 1253 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2011 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 1723 | 2 | 1723 | 2 | 0.00 |
| 15/11/2011 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 1619 | 1 | 1619 | 1 | 0.00 |
| 15/11/2011 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 1670 | 1 | 1670 | 1 | 0.00 |
| 15/11/2011 | R202 On 02-February-12 | | | Bond Future | 181.05 | 181.0539 | 181.0473 | 181.0539 | 34,606.00 |
| 15/11/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 4047 | 4 | 4047 | 4 | 0.00 |
| 15/11/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 3997 | 4 | 3997 | 4 | 0.00 |
| 15/11/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 4097 | 4 | 4097 | 4 | 0.00 |
| 15/11/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2011 | R203 On 02-February-12 | | | Bond Future | 7.58 | 106.8380 | 7.5800 | 106.8380 | 2,201.00 |
| 15/11/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 5295 | 6 | 5295 | 6 | 0.00 |
| 15/11/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 5496 | 6 | 5496 | 6 | 0.00 |
| 15/11/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 5096 | 6 | 5096 | 6 | 0.00 |
| 15/11/2011 | R203 On 02-February-12 | 6.95 | Call | Bond Future | 372 | 1 | 372 | 1 | 2,640.00 |
| 15/11/2011 | R203 On 02-February-12 | 7.20 | Call | Bond Future | 669 | 1 | 669 | 1 | 880.00 |
| 15/11/2011 | R203 On 02-February-12 | 7.35 | Call | Bond Future | 912 | 1 | 912 | 1 | 0.00 |
| 15/11/2011 | R203 On 02-February-12 | 7.95 | Call | Bond Future | 2391 | 3 | 2391 | 3 | 0.00 |
| 15/11/2011 | R203 On 02-February-12 | 7.95 | Put | Bond Future | 713 | 1 | 713 | 1 | 2,640.00 |
| 15/11/2011 | R203 On 02-February-12 | 7.35 | Put | Bond Future | 1972 | 2 | 1972 | 2 | 880.00 |
| 15/11/2011 | R203 On 02-February-12 | 7.20 | Put | Bond Future | 2428 | 2 | 2428 | 2 | 0.00 |
| 15/11/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 119 | 0 | 119 | 0 | 0.00 |
| 15/11/2011 | R203 On 02-February-12 | 6.95 | Put | Bond Future | 3308 | 3 | 3308 | 3 | 0.00 |
| 15/11/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 90 | 0 | 90 | 0 | 0.00 |
| 15/11/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 103 | 0 | 103 | 0 | 0.00 |
| 15/11/2011 | R203 On 03-May-12 | | | Bond Future | 7.67 | 104.2311 | 7.6720 | 104.2311 | 0.00 |
| 15/11/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 5228 | 6 | 5228 | 6 | 0.00 |
| 15/11/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 5392 | 6 | 5392 | 6 | 0.00 |
| 15/11/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 5065 | 6 | 5065 | 6 | 0.00 |
| 15/11/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 670 | 1 | 670 | 1 | 0.00 |
| 15/11/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 582 | 0 | 582 | 0 | 0.00 |
| 15/11/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 625 | 1 | 625 | 1 | 0.00 |
| 15/11/2011 | R203 On 02-August-12 | | | Bond Future | 7.77 | 105.7688 | 7.7680 | 105.7688 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4698 | 5 | 4698 | 5 | 0.00 |
| 15/11/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4564 | 5 | 4564 | 5 | 0.00 |
| 15/11/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4830 | 5 | 4830 | 5 | 0.00 |
| 15/11/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1608 | 1 | 1608 | 1 | 0.00 |
| 15/11/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1747 | 2 | 1747 | 2 | 0.00 |
| 15/11/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1678 | 2 | 1678 | 2 | 0.00 |
| 15/11/2011 | R203 On 01-November-12 | | | Bond Future | 7.87 | 103.1812 | 7.8740 | 103.1812 | 0.00 |
| 15/11/2011 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 3078 | 3 | 3078 | 3 | 0.00 |
| 15/11/2011 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 2979 | 3 | 2979 | 3 | 0.00 |
| 15/11/2011 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 3177 | 3 | 3177 | 3 | 0.00 |
| 15/11/2011 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 3474 | 3 | 3474 | 3 | 0.00 |
| 15/11/2011 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 3680 | 3 | 3680 | 3 | 0.00 |
| 15/11/2011 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 3577 | 3 | 3577 | 3 | 0.00 |
| 15/11/2011 | R204 On 02-February-12 | | | Bond Future | 7.88 | 102.1988 | 7.8760 | 102.1988 | 3,192.00 |
| 15/11/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 5909 | 6 | 5909 | 6 | 0.00 |
| 15/11/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 5691 | 6 | 5691 | 6 | 0.00 |
| 15/11/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 6128 | 7 | 6128 | 7 | 0.00 |
| 15/11/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 192 | 0 | 192 | 0 | 0.00 |
| 15/11/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 243 | 0 | 243 | 0 | 0.00 |
| 15/11/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 217 | 0 | 217 | 0 | 0.00 |
| 15/11/2011 | R204 On 03-May-12 | | | Bond Future | 7.97 | 103.6850 | 7.9690 | 103.6850 | 0.00 |
| 15/11/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 5017 | 5 | 5017 | 5 | 0.00 |
| 15/11/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4847 | 5 | 4847 | 5 | 0.00 |
| 15/11/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 5190 | 6 | 5190 | 6 | 0.00 |
| 15/11/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1081 | 1 | 1081 | 1 | 0.00 |
| 15/11/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1221 | 1 | 1221 | 1 | 0.00 |
| 15/11/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1149 | 1 | 1149 | 1 | 0.00 |
| 15/11/2011 | R204 On 02-August-12 | | | Bond Future | 8.07 | 101.1847 | 8.0660 | 101.1847 | 0.00 |
| 15/11/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4536 | 5 | 4536 | 5 | 0.00 |
| 15/11/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4681 | 5 | 4681 | 5 | 0.00 |
| 15/11/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4392 | 5 | 4392 | 5 | 0.00 |
| 15/11/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2533 | 2 | 2533 | 2 | 0.00 |
| 15/11/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 2345 | 2 | 2345 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2438 | 2 | 2438 | 2 | 0.00 |
| 15/11/2011 | R204 On 01-November-12 | | | Bond Future | 8.17 | 102.6876 | 8.1680 | 102.6876 | 0.00 |
| 15/11/2011 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3596 | 4 | 3596 | 4 | 0.00 |
| 15/11/2011 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3711 | 4 | 3711 | 4 | 0.00 |
| 15/11/2011 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3483 | 4 | 3483 | 4 | 0.00 |
| 15/11/2011 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 4519 | 4 | 4519 | 4 | 0.00 |
| 15/11/2011 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 4270 | 4 | 4270 | 4 | 0.00 |
| 15/11/2011 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 4393 | 4 | 4393 | 4 | 0.00 |
| 15/11/2011 | R206 On 02-February-12 | | | Bond Future | 6.33 | 102.8720 | 6.3320 | 102.8720 | 0.00 |
| 15/11/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 2981 | 3 | 2981 | 3 | 0.00 |
| 15/11/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3068 | 3 | 3068 | 3 | 0.00 |
| 15/11/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 2893 | 3 | 2893 | 3 | 0.00 |
| 15/11/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2011 | R206 On 03-May-12 | | | Bond Future | 6.39 | 104.3699 | 6.3940 | 104.3699 | 0.00 |
| 15/11/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 1834 | 2 | 1834 | 2 | 0.00 |
| 15/11/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 1903 | 2 | 1903 | 2 | 0.00 |
| 15/11/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 1766 | 2 | 1766 | 2 | 0.00 |
| 15/11/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 99 | 0 | 99 | 0 | 0.00 |
| 15/11/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 80 | 0 | 80 | 0 | 0.00 |
| 15/11/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 89 | 0 | 89 | 0 | 0.00 |
| 15/11/2011 | R206 On 02-August-12 | | | Bond Future | 6.46 | 102.1435 | 6.4640 | 102.1435 | 0.00 |
| 15/11/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1443 | 2 | 1443 | 2 | 0.00 |
| 15/11/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1397 | 2 | 1397 | 2 | 0.00 |
| 15/11/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1491 | 2 | 1491 | 2 | 0.00 |
| 15/11/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 358 | 0 | 358 | 0 | 0.00 |
| 15/11/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 398 | 0 | 398 | 0 | 0.00 |
| 15/11/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 377 | 0 | 377 | 0 | 0.00 |
| 15/11/2011 | R206 On 01-November-12 | | | Bond Future | 6.53 | 103.6629 | 6.5340 | 103.6629 | 0.00 |
| 15/11/2011 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 625 | 1 | 625 | 1 | 0.00 |
| 15/11/2011 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 602 | 1 | 602 | 1 | 0.00 |
| 15/11/2011 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 650 | 1 | 650 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2011 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 1203 | 1 | 1203 | 1 | 0.00 |
| 15/11/2011 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 1270 | 1 | 1270 | 1 | 0.00 |
| 15/11/2011 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 1236 | 1 | 1236 | 1 | 0.00 |
| 15/11/2011 | R207 On 02-February-12 | | | Bond Future | 8.10 | 95.8917 | 8.0990 | 95.8917 | 37,663.00 |
| 15/11/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 5121 | 5 | 5121 | 5 | 0.00 |
| 15/11/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 5352 | 6 | 5352 | 6 | 0.00 |
| 15/11/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 4891 | 5 | 4891 | 5 | 0.00 |
| 15/11/2011 | R207 On 02-February-12 | 7.35 | Call | Bond Future | 297 | 0 | 297 | 0 | 1,920.00 |
| 15/11/2011 | R207 On 02-February-12 | 7.65 | Call | Bond Future | 654 | 1 | 654 | 1 | 640.00 |
| 15/11/2011 | R207 On 02-February-12 | 7.85 | Call | Bond Future | 1018 | 1 | 1018 | 1 | 0.00 |
| 15/11/2011 | R207 On 02-February-12 | 8.50 | Call | Bond Future | 2979 | 3 | 2979 | 3 | 0.00 |
| 15/11/2011 | R207 On 02-February-12 | 8.50 | Put | Bond Future | 769 | 1 | 769 | 1 | 1,920.00 |
| 15/11/2011 | R207 On 02-February-12 | 7.85 | Put | Bond Future | 2424 | 2 | 2424 | 2 | 640.00 |
| 15/11/2011 | R207 On 02-February-12 | 7.65 | Put | Bond Future | 3208 | 3 | 3208 | 3 | 0.00 |
| 15/11/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 277 | 0 | 277 | 0 | 0.00 |
| 15/11/2011 | R207 On 02-February-12 | 7.35 | Put | Bond Future | 4605 | 4 | 4605 | 4 | 0.00 |
| 15/11/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 214 | 0 | 214 | 0 | 0.00 |
| 15/11/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 244 | 0 | 244 | 0 | 0.00 |
| 15/11/2011 | R207 On 03-May-12 | | | Bond Future | 8.19 | 97.2903 | 8.1920 | 97.2903 | 0.00 |
| 15/11/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4585 | 5 | 4585 | 5 | 0.00 |
| 15/11/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4416 | 5 | 4416 | 5 | 0.00 |
| 15/11/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4758 | 5 | 4758 | 5 | 0.00 |
| 15/11/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1524 | 1 | 1524 | 1 | 0.00 |
| 15/11/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1705 | 2 | 1705 | 2 | 0.00 |
| 15/11/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1612 | 2 | 1612 | 2 | 0.00 |
| 15/11/2011 | R207 On 02-August-12 | | | Bond Future | 8.29 | 95.0842 | 8.2890 | 95.0842 | 0.00 |
| 15/11/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4901 | 5 | 4901 | 5 | 0.00 |
| 15/11/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 5059 | 5 | 5059 | 5 | 0.00 |
| 15/11/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4746 | 5 | 4746 | 5 | 0.00 |
| 15/11/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2609 | 2 | 2609 | 2 | 0.00 |
| 15/11/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2411 | 2 | 2411 | 2 | 0.00 |
| 15/11/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2508 | 2 | 2508 | 2 | 0.00 |
| 15/11/2011 | R207 On 01-November-12 | | | Bond Future | 8.39 | 96.4989 | 8.3850 | 96.4989 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2011 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 3896 | 4 | 3896 | 4 | 0.00 |
| 15/11/2011 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 4021 | 4 | 4021 | 4 | 0.00 |
| 15/11/2011 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3772 | 4 | 3772 | 4 | 0.00 |
| 15/11/2011 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 4725 | 5 | 4725 | 5 | 0.00 |
| 15/11/2011 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 4457 | 4 | 4457 | 4 | 0.00 |
| 15/11/2011 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 4590 | 4 | 4590 | 4 | 0.00 |
| 15/11/2011 | R208 On 02-February-12 | | | Bond Future | 8.15 | 93.8343 | 8.1520 | 93.8343 | 17,761.00 |
| 15/11/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 5157 | 5 | 5157 | 5 | 0.00 |
| 15/11/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 5403 | 6 | 5403 | 6 | 0.00 |
| 15/11/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 4912 | 5 | 4912 | 5 | 0.00 |
| 15/11/2011 | R208 On 02-February-12 | 7.45 | Call | Bond Future | 301 | 0 | 301 | 0 | 2,880.00 |
| 15/11/2011 | R208 On 02-February-12 | 7.70 | Call | Bond Future | 612 | 1 | 612 | 1 | 960.00 |
| 15/11/2011 | R208 On 02-February-12 | 7.90 | Call | Bond Future | 988 | 1 | 988 | 1 | 0.00 |
| 15/11/2011 | R208 On 02-February-12 | 8.55 | Call | Bond Future | 3088 | 3 | 3088 | 3 | 0.00 |
| 15/11/2011 | R208 On 02-February-12 | 8.55 | Put | Bond Future | 741 | 1 | 741 | 1 | 2,880.00 |
| 15/11/2011 | R208 On 02-February-12 | 7.90 | Put | Bond Future | 2515 | 2 | 2515 | 2 | 960.00 |
| 15/11/2011 | R208 On 02-February-12 | 7.70 | Put | Bond Future | 3374 | 3 | 3374 | 3 | 0.00 |
| 15/11/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 283 | 0 | 283 | 0 | 0.00 |
| 15/11/2011 | R208 On 02-February-12 | 7.45 | Put | Bond Future | 4635 | 4 | 4635 | 4 | 0.00 |
| 15/11/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 215 | 0 | 215 | 0 | 0.00 |
| 15/11/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 248 | 0 | 248 | 0 | 0.00 |
| 15/11/2011 | R208 On 03-May-12 | | | Bond Future | 8.24 | 91.8046 | 8.2350 | 91.8046 | 0.00 |
| 15/11/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5553 | 6 | 5553 | 6 | 0.00 |
| 15/11/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5750 | 6 | 5750 | 6 | 0.00 |
| 15/11/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5354 | 6 | 5354 | 6 | 0.00 |
| 15/11/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1289 | 1 | 1289 | 1 | 0.00 |
| 15/11/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1136 | 1 | 1136 | 1 | 0.00 |
| 15/11/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1213 | 1 | 1213 | 1 | 0.00 |
| 15/11/2011 | R208 On 02-August-12 | | | Bond Future | 8.32 | 93.1626 | 8.3210 | 93.1626 | 0.00 |
| 15/11/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 5043 | 5 | 5043 | 5 | 0.00 |
| 15/11/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4877 | 5 | 4877 | 5 | 0.00 |
| 15/11/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5212 | 5 | 5212 | 5 | 0.00 |
| 15/11/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2529 | 2 | 2529 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2746 | 3 | 2746 | 3 | 0.00 |
| 15/11/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2635 | 3 | 2635 | 3 | 0.00 |
| 15/11/2011 | R208 On 01-November-12 | | | Bond Future | 8.41 | 91.1475 | 8.4100 | 91.1475 | 0.00 |
| 15/11/2011 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 3745 | 4 | 3745 | 4 | 0.00 |
| 15/11/2011 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 3614 | 4 | 3614 | 4 | 0.00 |
| 15/11/2011 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 3880 | 4 | 3880 | 4 | 0.00 |
| 15/11/2011 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 4495 | 4 | 4495 | 4 | 0.00 |
| 15/11/2011 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 4792 | 5 | 4792 | 5 | 0.00 |
| 15/11/2011 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 4641 | 4 | 4641 | 4 | 0.00 |
| 15/11/2011 | R209 On 02-February-12 | | | Bond Future | 8.93 | 75.7273 | 8.9280 | 75.7273 | 2,584.00 |
| 15/11/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3090 | 3 | 3090 | 3 | 0.00 |
| 15/11/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 2897 | 3 | 2897 | 3 | 0.00 |
| 15/11/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3289 | 3 | 3289 | 3 | 0.00 |
| 15/11/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2355 | 2 | 2355 | 2 | 0.00 |
| 15/11/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2727 | 3 | 2727 | 3 | 0.00 |
| 15/11/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2537 | 3 | 2537 | 3 | 0.00 |
| 15/11/2011 | R209 On 03-May-12 | | | Bond Future | 9.00 | 73.6882 | 8.9980 | 73.6882 | 0.00 |
| 15/11/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 4014 | 4 | 4014 | 4 | 0.00 |
| 15/11/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3828 | 4 | 3828 | 4 | 0.00 |
| 15/11/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4203 | 4 | 4203 | 4 | 0.00 |
| 15/11/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3808 | 4 | 3808 | 4 | 0.00 |
| 15/11/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 4196 | 4 | 4196 | 4 | 0.00 |
| 15/11/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 3999 | 4 | 3999 | 4 | 0.00 |
| 15/11/2011 | R209 On 02-August-12 | | | Bond Future | 9.07 | 74.7705 | 9.0680 | 74.7705 | 0.00 |
| 15/11/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5708 | 6 | 5708 | 6 | 0.00 |
| 15/11/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 5895 | 6 | 5895 | 6 | 0.00 |
| 15/11/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5523 | 5 | 5523 | 5 | 0.00 |
| 15/11/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 4540 | 5 | 4540 | 5 | 0.00 |
| 15/11/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 4181 | 4 | 4181 | 4 | 0.00 |
| 15/11/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 4358 | 4 | 4358 | 4 | 0.00 |
| 15/11/2011 | R209 On 01-November-12 | | | Bond Future | 9.14 | 72.7404 | 9.1400 | 72.7404 | 0.00 |
| 15/11/2011 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 5220 | 5 | 5220 | 5 | 0.00 |
| 15/11/2011 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 5394 | 5 | 5394 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2011 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 5045 | 5 | 5045 | 5 | 0.00 |
| 15/11/2011 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 6479 | 7 | 6479 | 7 | 0.00 |
| 15/11/2011 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 6068 | 6 | 6068 | 6 | 0.00 |
| 15/11/2011 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 6273 | 6 | 6273 | 6 | 0.00 |
| 15/11/2011 | R210 On 02-February-12 | | | Bond Future | 135.76 | 135.4098 | 135.7639 | 135.4098 | 750.00 |
| 15/11/2011 | R210 On 02-February-12 | 131.00 | Call | Bond Future | 4764 | 4 | 4764 | 4 | 0.00 |
| 15/11/2011 | R210 On 02-February-12 | 130.95 | Call | Bond Future | 4814 | 4 | 4814 | 4 | 0.00 |
| 15/11/2011 | R210 On 02-February-12 | 131.05 | Call | Bond Future | 4714 | 4 | 4714 | 4 | 0.00 |
| 15/11/2011 | R210 On 02-February-12 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2011 | R210 On 02-February-12 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2011 | R210 On 02-February-12 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2011 | R211 On 02-February-12 | | | Bond Future | 114.69 | 114.6944 | 114.6862 | 114.6944 | 480.00 |
| 15/11/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 4186 | 4 | 4186 | 4 | 0.00 |
| 15/11/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 4236 | 4 | 4236 | 4 | 0.00 |
| 15/11/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 4136 | 4 | 4136 | 4 | 0.00 |
| 15/11/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2011 | R212 On 02-February-12 | | | Bond Future | 111.15 | 111.1511 | 111.1466 | 111.1511 | 2,677.00 |
| 15/11/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 2647 | 3 | 2647 | 3 | 0.00 |
| 15/11/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 2597 | 3 | 2597 | 3 | 0.00 |
| 15/11/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 2697 | 3 | 2697 | 3 | 0.00 |
| 15/11/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2011 | R213 On 02-February-12 | | | Bond Future | 8.91 | 85.8226 | 8.9070 | 85.8226 | 487.00 |
| 15/11/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 3406 | 3 | 3406 | 3 | 0.00 |
| 15/11/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 3626 | 4 | 3626 | 4 | 0.00 |
| 15/11/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 3192 | 3 | 3192 | 3 | 0.00 |
| 15/11/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 2854 | 3 | 2854 | 3 | 0.00 |
| 15/11/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 2509 | 2 | 2509 | 2 | 0.00 |
| 15/11/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 2677 | 3 | 2677 | 3 | 0.00 |
| 15/11/2011 | R213 On 03-May-12 | | | Bond Future | 8.98 | 83.5284 | 8.9810 | 83.5284 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 5378 | 5 | 5378 | 5 | 0.00 |
| 15/11/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 5605 | 6 | 5605 | 6 | 0.00 |
| 15/11/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 5155 | 5 | 5155 | 5 | 0.00 |
| 15/11/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 3478 | 3 | 3478 | 3 | 0.00 |
| 15/11/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 3179 | 3 | 3179 | 3 | 0.00 |
| 15/11/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 3325 | 3 | 3325 | 3 | 0.00 |
| 15/11/2011 | R213 On 02-August-12 | | | Bond Future | 9.06 | 84.7575 | 9.0570 | 84.7575 | 0.00 |
| 15/11/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 5922 | 6 | 5922 | 6 | 0.00 |
| 15/11/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 6138 | 6 | 6138 | 6 | 0.00 |
| 15/11/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 5709 | 6 | 5709 | 6 | 0.00 |
| 15/11/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 4624 | 5 | 4624 | 5 | 0.00 |
| 15/11/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 4307 | 4 | 4307 | 4 | 0.00 |
| 15/11/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 4462 | 4 | 4462 | 4 | 0.00 |
| 15/11/2011 | R213 On 01-November-12 | | | Bond Future | 9.14 | 82.4803 | 9.1360 | 82.4803 | 0.00 |
| 15/11/2011 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 5407 | 5 | 5407 | 5 | 0.00 |
| 15/11/2011 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 5604 | 6 | 5604 | 6 | 0.00 |
| 15/11/2011 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 5209 | 5 | 5209 | 5 | 0.00 |
| 15/11/2011 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 6632 | 7 | 6632 | 7 | 0.00 |
| 15/11/2011 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 6257 | 6 | 6257 | 6 | 0.00 |
| 15/11/2011 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 6444 | 6 | 6444 | 6 | 0.00 |
| 15/11/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 16/11/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/11/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/11/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/11/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/11/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/11/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/11/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/11/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/11/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/11/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/11/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/11/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/11/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/11/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/11/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/11/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/11/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/11/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/11/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/11/2011 | AL7T On 02-February-12 | | | Index Future | 409.18 | 408.7580 | 409.1760 | 408.7580 | 16.00 |
| 16/11/2011 | AL7T On 03-May-12 | | | Index Future | 415.23 | 414.7800 | 415.2310 | 414.7800 | 0.00 |
| 16/11/2011 | ALBI On 02-February-12 | | | Index Future | 373.54 | 373.2890 | 373.5420 | 373.2890 | 1,044.00 |
| 16/11/2011 | ALBI On 03-May-12 | | | Index Future | 379.07 | 378.7880 | 379.0690 | 378.7880 | 0.00 |
| 16/11/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/11/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/11/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/11/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/11/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/11/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/11/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/11/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/11/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/11/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/11/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/11/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 16/11/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/11/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/11/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/11/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/11/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/11/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.14 | 0.1331 | 0.1436 | 0.1331 | 12,659.00 |
| 16/11/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.15 | 0.1317 | 0.1464 | 0.1317 | 18,519.00 |
| 16/11/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.13 | 0.1445 | 0.1267 | 0.1445 | 12,423.00 |
| 16/11/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.45 | 0.4182 | 0.4463 | 0.4182 | 100,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.10 | 0.1053 | 0.0956 | 0.1053 | 100,000.00 |
| 16/11/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.15 | 0.1686 | 0.1492 | 0.1686 | 12,346.00 |
| 16/11/2011 | CAAR On 19-December-11 | | | Can-Do Future | 0.15 | 0.1338 | 0.1466 | 0.1338 | 18,750.00 |
| 16/11/2011 | CAAS On 31-January-12 | | | Can-Do Future | 0.10 | 0.0910 | 0.0965 | 0.0910 | 12,500.00 |
| 16/11/2011 | CAAT On 29-February-12 | | | Can-Do Future | 0.08 | 0.0781 | 0.0819 | 0.0781 | 12,500.00 |
| 16/11/2011 | CAAU On 31-January-12 | | | Can-Do Future | 0.06 | 0.0658 | 0.0592 | 0.0658 | 19,481.00 |
| 16/11/2011 | CAAV On 29-February-12 | | | Can-Do Future | 0.08 | 0.0885 | 0.0803 | 0.0885 | 12,987.00 |
| 16/11/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/11/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 16/11/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/11/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/11/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/11/2011 | GOVI On 02-February-12 | | | GOVI | 374.78 | 374.5120 | 374.7830 | 374.5120 | 155.00 |
| 16/11/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 57830 | 6 | 57830 | 6 | 0.00 |
| 16/11/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 57730 | 6 | 57730 | 6 | 0.00 |
| 16/11/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 57930 | 6 | 57930 | 6 | 0.00 |
| 16/11/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2011 | GOVI On 03-May-12 | | | GOVI | 380.33 | 380.0290 | 380.3290 | 380.0290 | 0.00 |
| 16/11/2011 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2011 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2011 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2011 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 16610 | 2 | 16610 | 2 | 0.00 |
| 16/11/2011 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 16810 | 2 | 16810 | 2 | 0.00 |
| 16/11/2011 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 16710 | 2 | 16710 | 2 | 0.00 |
| 16/11/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 16/11/2011 | IGOV On 02-February-12 | | | Index Future | 164.06 | 164.1370 | 164.0630 | 164.1370 | 504.00 |
| 16/11/2011 | IGOV On 03-May-12 | | | Index Future | 166.49 | 166.5550 | 166.4900 | 166.5550 | 0.00 |
| 16/11/2011 | ILBI On 02-February-12 | | | Index Future | 445.63 | 445.2050 | 445.6320 | 445.2050 | 88.00 |
| 16/11/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 16/11/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 16/11/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 16/11/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 16/11/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 16/11/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.58 | 94.4400 | 5.5750 | 94.4400 | 0.00 |
| 16/11/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.57 | 94.4400 | 5.5700 | 94.4400 | 5,541.00 |
| 16/11/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.55 | 94.4600 | 5.5500 | 94.4600 | 101.00 |
| 16/11/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.51 | 94.4800 | 5.5100 | 94.4800 | 0.00 |
| 16/11/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.49 | 94.4900 | 5.4900 | 94.4900 | 2,340.00 |
| 16/11/2011 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.48 | 94.5200 | 5.4800 | 94.5200 | 0.00 |
| 16/11/2011 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.48 | 5.4800 | 5.4800 | 5.4800 | 0.00 |
| 16/11/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.48 | 94.5100 | 5.4800 | 94.5100 | 2,890.00 |
| 16/11/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.64 | 94.3300 | 5.6400 | 94.3300 | 44,760.00 |
| 16/11/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.86 | 94.1100 | 5.8600 | 94.1100 | 990.00 |
| 16/11/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.07 | 93.9100 | 6.0700 | 93.9100 | 790.00 |
| 16/11/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.29 | 93.7100 | 6.2900 | 93.7100 | 1,250.00 |
| 16/11/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.50 | 93.5100 | 6.5000 | 93.5100 | 1,450.00 |
| 16/11/2011 | JN02 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 16/11/2011 | JN02 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2011 | JN02 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2011 | JN02 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 16/11/2011 | JN02 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2011 | JN02 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 16/11/2011 | JN02 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2011 | JN05 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 16/11/2011 | JN05 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2011 | JN05 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 16/11/2011 | JN05 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2011 | JN05 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 16/11/2011 | JN05 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2011 | JN05 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2011 | JN10 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 16/11/2011 | JN10 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2011 | JN10 On 02-February-12 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2011 | JN10 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 16/11/2011 | JN10 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2011 | JN10 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 16/11/2011 | JN10 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2011 | OTH1 On 02-February-12 | | | Index Future | 366.51 | 366.3560 | 366.5120 | 366.3560 | 0.00 |
| 16/11/2011 | R157 On 02-February-12 | | | Bond Future | 6.87 | 126.0401 | 6.8740 | 126.0401 | 11,755.00 |
| 16/11/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 5599 | 5 | 5599 | 5 | 0.00 |
| 16/11/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 5764 | 6 | 5764 | 6 | 0.00 |
| 16/11/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 5433 | 5 | 5433 | 5 | 0.00 |
| 16/11/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 452 | 0 | 452 | 0 | 0.00 |
| 16/11/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 84 | 0 | 84 | 0 | 130.00 |
| 16/11/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 1274 | 1 | 1274 | 1 | 0.00 |
| 16/11/2011 | R157 On 02-February-12 | 6.25 | Call | Bond Future | 196 | 0 | 196 | 0 | 3,960.00 |
| 16/11/2011 | R157 On 02-February-12 | 6.45 | Call | Bond Future | 349 | 0 | 349 | 0 | 1,320.00 |
| 16/11/2011 | R157 On 02-February-12 | 6.65 | Call | Bond Future | 574 | 1 | 574 | 1 | 0.00 |
| 16/11/2011 | R157 On 02-February-12 | 7.20 | Call | Bond Future | 1618 | 2 | 1618 | 2 | 0.00 |
| 16/11/2011 | R157 On 02-February-12 | 7.20 | Put | Bond Future | 470 | 1 | 470 | 1 | 3,960.00 |
| 16/11/2011 | R157 On 02-February-12 | 6.65 | Put | Bond Future | 1371 | 1 | 1371 | 1 | 1,320.00 |
| 16/11/2011 | R157 On 02-February-12 | 6.45 | Put | Bond Future | 1864 | 2 | 1864 | 2 | 0.00 |
| 16/11/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 652 | 1 | 652 | 1 | 130.00 |
| 16/11/2011 | R157 On 02-February-12 | 6.25 | Put | Bond Future | 2434 | 3 | 2434 | 3 | 0.00 |
| 16/11/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 1607 | 2 | 1607 | 2 | 65.00 |
| 16/11/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 3233 | 3 | 3233 | 3 | 0.00 |
| 16/11/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 16/11/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 16/11/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 16/11/2011 | R157 On 03-May-12 | | | Bond Future | 6.95 | 121.0886 | 6.9520 | 121.0886 | 0.00 |
| 16/11/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4382 | 4 | 4382 | 4 | 0.00 |
| 16/11/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4244 | 4 | 4244 | 4 | 0.00 |
| 16/11/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4521 | 4 | 4521 | 4 | 0.00 |
| 16/11/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 180 | 0 | 180 | 0 | 0.00 |
| 16/11/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 218 | 0 | 218 | 0 | 0.00 |
| 16/11/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 199 | 0 | 199 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2011 | R157 On 02-August-12 | | | Bond Future | 7.04 | 122.8951 | 7.0370 | 122.8951 | 0.00 |
| 16/11/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3671 | 4 | 3671 | 4 | 0.00 |
| 16/11/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3779 | 4 | 3779 | 4 | 0.00 |
| 16/11/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3565 | 3 | 3565 | 3 | 0.00 |
| 16/11/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 822 | 1 | 822 | 1 | 0.00 |
| 16/11/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 741 | 1 | 741 | 1 | 0.00 |
| 16/11/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 780 | 1 | 780 | 1 | 0.00 |
| 16/11/2011 | R157 On 01-November-12 | | | Bond Future | 7.13 | 117.9388 | 7.1290 | 117.9388 | 0.00 |
| 16/11/2011 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1874 | 2 | 1874 | 2 | 0.00 |
| 16/11/2011 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 1944 | 2 | 1944 | 2 | 0.00 |
| 16/11/2011 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1806 | 2 | 1806 | 2 | 0.00 |
| 16/11/2011 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 2309 | 2 | 2309 | 2 | 0.00 |
| 16/11/2011 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 2166 | 2 | 2166 | 2 | 0.00 |
| 16/11/2011 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 2236 | 2 | 2236 | 2 | 0.00 |
| 16/11/2011 | R186 On 02-February-12 | | | Bond Future | 8.54 | 117.6135 | 8.5400 | 117.6135 | 24,262.00 |
| 16/11/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 5844 | 6 | 5844 | 6 | 0.00 |
| 16/11/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 6152 | 6 | 6152 | 6 | 0.00 |
| 16/11/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 5543 | 6 | 5543 | 6 | 0.00 |
| 16/11/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 823 | 1 | 823 | 1 | 6,000.00 |
| 16/11/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 48 | 0 | 48 | 0 | 6,000.00 |
| 16/11/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 34017 | 34 | 34017 | 34 | 0.00 |
| 16/11/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 105792 | 106 | 105792 | 106 | 0.00 |
| 16/11/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 1383 | 1 | 1383 | 1 | 100.00 |
| 16/11/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 6568 | 7 | 6568 | 7 | 0.00 |
| 16/11/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 18572 | 19 | 18572 | 19 | 0.00 |
| 16/11/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1817 | 2 | 1817 | 2 | 0.00 |
| 16/11/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 8521 | 9 | 8521 | 9 | 0.00 |
| 16/11/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1544 | 2 | 1544 | 2 | 0.00 |
| 16/11/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1676 | 2 | 1676 | 2 | 100.00 |
| 16/11/2011 | R186 On 03-May-12 | | | Bond Future | 8.62 | 119.3448 | 8.6200 | 119.3448 | 0.00 |
| 16/11/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 6648 | 7 | 6648 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 6918 | 7 | 6918 | 7 | 0.00 |
| 16/11/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6384 | 6 | 6384 | 6 | 0.00 |
| 16/11/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 3427 | 3 | 3427 | 3 | 0.00 |
| 16/11/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 3087 | 3 | 3087 | 3 | 0.00 |
| 16/11/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3253 | 3 | 3253 | 3 | 0.00 |
| 16/11/2011 | R186 On 02-August-12 | | | Bond Future | 8.70 | 115.8338 | 8.7020 | 115.8338 | 0.00 |
| 16/11/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 5967 | 6 | 5967 | 6 | 0.00 |
| 16/11/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 5741 | 6 | 5741 | 6 | 0.00 |
| 16/11/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6196 | 6 | 6196 | 6 | 0.00 |
| 16/11/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 5323 | 5 | 5323 | 5 | 0.00 |
| 16/11/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 5759 | 6 | 5759 | 6 | 0.00 |
| 16/11/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 5538 | 6 | 5538 | 6 | 0.00 |
| 16/11/2011 | R186 On 01-November-12 | | | Bond Future | 8.78 | 117.5753 | 8.7830 | 117.5753 | 0.00 |
| 16/11/2011 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 6658 | 7 | 6658 | 7 | 0.00 |
| 16/11/2011 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 6442 | 6 | 6442 | 6 | 0.00 |
| 16/11/2011 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 6877 | 7 | 6877 | 7 | 0.00 |
| 16/11/2011 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 6728 | 7 | 6728 | 7 | 0.00 |
| 16/11/2011 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 7175 | 7 | 7175 | 7 | 0.00 |
| 16/11/2011 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 6948 | 7 | 6948 | 7 | 0.00 |
| 16/11/2011 | R189 On 02-February-12 | | | Bond Future | 218.95 | 219.0172 | 218.9545 | 219.0172 | 0.00 |
| 16/11/2011 | R189 On 02-February-12 | 218.00 | Call | Bond Future | 955 | 1 | 955 | 1 | 0.00 |
| 16/11/2011 | R189 On 02-February-12 | 218.05 | Call | Bond Future | 905 | 1 | 905 | 1 | 0.00 |
| 16/11/2011 | R189 On 02-February-12 | 217.95 | Call | Bond Future | 1005 | 1 | 1005 | 1 | 0.00 |
| 16/11/2011 | R189 On 02-February-12 | 217.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2011 | R189 On 02-February-12 | 218.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2011 | R189 On 02-February-12 | 218.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2011 | R197 On 02-February-12 | | | Bond Future | 242.35 | 242.3714 | 242.3504 | 242.3714 | 418.00 |
| 16/11/2011 | R197 On 02-February-12 | 237.00 | Call | Bond Future | 5350 | 5 | 5350 | 5 | 0.00 |
| 16/11/2011 | R197 On 02-February-12 | 236.95 | Call | Bond Future | 5400 | 5 | 5400 | 5 | 0.00 |
| 16/11/2011 | R197 On 02-February-12 | 237.05 | Call | Bond Future | 5300 | 5 | 5300 | 5 | 0.00 |
| 16/11/2011 | R197 On 02-February-12 | 237.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2011 | R197 On 02-February-12 | 236.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2011 | R197 On 02-February-12 | 237.00 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2011 | R201 On 02-February-12 | | | Bond Future | 6.43 | 106.9348 | 6.4280 | 106.9348 | 3,124.00 |
| 16/11/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 4746 | 5 | 4746 | 5 | 0.00 |
| 16/11/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 4872 | 5 | 4872 | 5 | 0.00 |
| 16/11/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4620 | 4 | 4620 | 4 | 0.00 |
| 16/11/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 16/11/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 16/11/2011 | R201 On 03-May-12 | | | Bond Future | 6.47 | 108.5096 | 6.4740 | 108.5096 | 0.00 |
| 16/11/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3210 | 3 | 3210 | 3 | 0.00 |
| 16/11/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3106 | 3 | 3106 | 3 | 0.00 |
| 16/11/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3316 | 3 | 3316 | 3 | 0.00 |
| 16/11/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 121 | 0 | 121 | 0 | 0.00 |
| 16/11/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 147 | 0 | 147 | 0 | 0.00 |
| 16/11/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 133 | 0 | 133 | 0 | 0.00 |
| 16/11/2011 | R201 On 02-August-12 | | | Bond Future | 6.52 | 105.7194 | 6.5240 | 105.7194 | 0.00 |
| 16/11/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2651 | 2 | 2651 | 2 | 0.00 |
| 16/11/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2732 | 3 | 2732 | 3 | 0.00 |
| 16/11/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2571 | 2 | 2571 | 2 | 0.00 |
| 16/11/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 529 | 1 | 529 | 1 | 0.00 |
| 16/11/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 473 | 1 | 473 | 1 | 0.00 |
| 16/11/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 501 | 1 | 501 | 1 | 0.00 |
| 16/11/2011 | R201 On 01-November-12 | | | Bond Future | 6.57 | 107.3126 | 6.5690 | 107.3126 | 0.00 |
| 16/11/2011 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1409 | 1 | 1409 | 1 | 0.00 |
| 16/11/2011 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1461 | 1 | 1461 | 1 | 0.00 |
| 16/11/2011 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1358 | 1 | 1358 | 1 | 0.00 |
| 16/11/2011 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 1597 | 2 | 1597 | 2 | 0.00 |
| 16/11/2011 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 1499 | 2 | 1499 | 2 | 0.00 |
| 16/11/2011 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 1548 | 2 | 1548 | 2 | 0.00 |
| 16/11/2011 | R202 On 02-February-12 | | | Bond Future | 181.03 | 181.0473 | 181.0325 | 181.0473 | 34,606.00 |
| 16/11/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 4032 | 4 | 4032 | 4 | 0.00 |
| 16/11/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 4082 | 4 | 4082 | 4 | 0.00 |
| 16/11/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 3982 | 4 | 3982 | 4 | 0.00 |
| 16/11/2011 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2011 | R203 On 02-February-12 | | | Bond Future | 7.56 | 106.2864 | 7.5550 | 106.2864 | 2,201.00 |
| 16/11/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 5400 | 5 | 5400 | 5 | 0.00 |
| 16/11/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 5601 | 5 | 5601 | 5 | 0.00 |
| 16/11/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 5200 | 5 | 5200 | 5 | 0.00 |
| 16/11/2011 | R203 On 02-February-12 | 6.95 | Call | Bond Future | 389 | 0 | 389 | 0 | 2,640.00 |
| 16/11/2011 | R203 On 02-February-12 | 7.20 | Call | Bond Future | 698 | 1 | 698 | 1 | 880.00 |
| 16/11/2011 | R203 On 02-February-12 | 7.35 | Call | Bond Future | 949 | 1 | 949 | 1 | 0.00 |
| 16/11/2011 | R203 On 02-February-12 | 7.95 | Call | Bond Future | 2463 | 2 | 2463 | 2 | 0.00 |
| 16/11/2011 | R203 On 02-February-12 | 7.95 | Put | Bond Future | 671 | 1 | 671 | 1 | 2,640.00 |
| 16/11/2011 | R203 On 02-February-12 | 7.35 | Put | Bond Future | 1895 | 2 | 1895 | 2 | 880.00 |
| 16/11/2011 | R203 On 02-February-12 | 7.20 | Put | Bond Future | 2342 | 2 | 2342 | 2 | 0.00 |
| 16/11/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 109 | 0 | 109 | 0 | 0.00 |
| 16/11/2011 | R203 On 02-February-12 | 6.95 | Put | Bond Future | 3211 | 3 | 3211 | 3 | 0.00 |
| 16/11/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 80 | 0 | 80 | 0 | 0.00 |
| 16/11/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 94 | 0 | 94 | 0 | 0.00 |
| 16/11/2011 | R203 On 03-May-12 | | | Bond Future | 7.65 | 103.6935 | 7.6450 | 103.6935 | 0.00 |
| 16/11/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 5319 | 5 | 5319 | 5 | 0.00 |
| 16/11/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 5485 | 5 | 5485 | 5 | 0.00 |
| 16/11/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 5155 | 5 | 5155 | 5 | 0.00 |
| 16/11/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 642 | 1 | 642 | 1 | 0.00 |
| 16/11/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 557 | 1 | 557 | 1 | 0.00 |
| 16/11/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 598 | 1 | 598 | 1 | 0.00 |
| 16/11/2011 | R203 On 02-August-12 | | | Bond Future | 7.74 | 105.2377 | 7.7390 | 105.2377 | 0.00 |
| 16/11/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4776 | 5 | 4776 | 5 | 0.00 |
| 16/11/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4908 | 5 | 4908 | 5 | 0.00 |
| 16/11/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4640 | 5 | 4640 | 5 | 0.00 |
| 16/11/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1701 | 2 | 1701 | 2 | 0.00 |
| 16/11/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1564 | 2 | 1564 | 2 | 0.00 |
| 16/11/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1634 | 2 | 1634 | 2 | 0.00 |
| 16/11/2011 | R203 On 01-November-12 | | | Bond Future | 7.84 | 102.6623 | 7.8380 | 102.6623 | 0.00 |
| 16/11/2011 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 3145 | 3 | 3145 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2011 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 3045 | 3 | 3045 | 3 | 0.00 |
| 16/11/2011 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 3245 | 3 | 3245 | 3 | 0.00 |
| 16/11/2011 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 3398 | 3 | 3398 | 3 | 0.00 |
| 16/11/2011 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 3601 | 4 | 3601 | 4 | 0.00 |
| 16/11/2011 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 3499 | 4 | 3499 | 4 | 0.00 |
| 16/11/2011 | R204 On 02-February-12 | | | Bond Future | 7.85 | 101.6825 | 7.8520 | 101.6825 | 3,268.00 |
| 16/11/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 6018 | 6 | 6018 | 6 | 0.00 |
| 16/11/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 5799 | 6 | 5799 | 6 | 0.00 |
| 16/11/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 6238 | 6 | 6238 | 6 | 0.00 |
| 16/11/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 176 | 0 | 176 | 0 | 0.00 |
| 16/11/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 225 | 0 | 225 | 0 | 0.00 |
| 16/11/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 200 | 0 | 200 | 0 | 0.00 |
| 16/11/2011 | R204 On 03-May-12 | | | Bond Future | 7.94 | 103.1810 | 7.9420 | 103.1810 | 0.00 |
| 16/11/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 5111 | 5 | 5111 | 5 | 0.00 |
| 16/11/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4939 | 5 | 4939 | 5 | 0.00 |
| 16/11/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 5286 | 5 | 5286 | 5 | 0.00 |
| 16/11/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1040 | 1 | 1040 | 1 | 0.00 |
| 16/11/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1176 | 1 | 1176 | 1 | 0.00 |
| 16/11/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1106 | 1 | 1106 | 1 | 0.00 |
| 16/11/2011 | R204 On 02-August-12 | | | Bond Future | 8.04 | 100.6884 | 8.0380 | 100.6884 | 0.00 |
| 16/11/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4614 | 5 | 4614 | 5 | 0.00 |
| 16/11/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4469 | 4 | 4469 | 4 | 0.00 |
| 16/11/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4761 | 5 | 4761 | 5 | 0.00 |
| 16/11/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 2287 | 2 | 2287 | 2 | 0.00 |
| 16/11/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2472 | 3 | 2472 | 3 | 0.00 |
| 16/11/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2378 | 2 | 2378 | 2 | 0.00 |
| 16/11/2011 | R204 On 01-November-12 | | | Bond Future | 8.14 | 102.2045 | 8.1350 | 102.2045 | 0.00 |
| 16/11/2011 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3667 | 4 | 3667 | 4 | 0.00 |
| 16/11/2011 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3784 | 4 | 3784 | 4 | 0.00 |
| 16/11/2011 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3552 | 3 | 3552 | 3 | 0.00 |
| 16/11/2011 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 4432 | 5 | 4432 | 5 | 0.00 |
| 16/11/2011 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 4187 | 4 | 4187 | 4 | 0.00 |
| 16/11/2011 | R204 On 01-November-12 | 8.00 | Put | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2011 | R206 On 02-February-12 | | | Bond Future | 6.24 | 102.5654 | 6.2400 | 102.5654 | 0.00 |
| 16/11/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3148 | 3 | 3148 | 3 | 0.00 |
| 16/11/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3236 | 3 | 3236 | 3 | 0.00 |
| 16/11/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3061 | 3 | 3061 | 3 | 0.00 |
| 16/11/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2011 | R206 On 03-May-12 | | | Bond Future | 6.28 | 104.0774 | 6.2830 | 104.0774 | 0.00 |
| 16/11/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 1991 | 2 | 1991 | 2 | 0.00 |
| 16/11/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2062 | 2 | 2062 | 2 | 0.00 |
| 16/11/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 1921 | 2 | 1921 | 2 | 0.00 |
| 16/11/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 77 | 0 | 77 | 0 | 0.00 |
| 16/11/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 62 | 0 | 62 | 0 | 0.00 |
| 16/11/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 69 | 0 | 69 | 0 | 0.00 |
| 16/11/2011 | R206 On 02-August-12 | | | Bond Future | 6.33 | 101.8629 | 6.3320 | 101.8629 | 0.00 |
| 16/11/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1572 | 1 | 1572 | 1 | 0.00 |
| 16/11/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1622 | 1 | 1622 | 1 | 0.00 |
| 16/11/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1523 | 1 | 1523 | 1 | 0.00 |
| 16/11/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 344 | 0 | 344 | 0 | 0.00 |
| 16/11/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 308 | 0 | 308 | 0 | 0.00 |
| 16/11/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 326 | 0 | 326 | 0 | 0.00 |
| 16/11/2011 | R206 On 01-November-12 | | | Bond Future | 6.36 | 103.3983 | 6.3570 | 103.3983 | 0.00 |
| 16/11/2011 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 708 | 1 | 708 | 1 | 0.00 |
| 16/11/2011 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 682 | 1 | 682 | 1 | 0.00 |
| 16/11/2011 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 735 | 1 | 735 | 1 | 0.00 |
| 16/11/2011 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 1086 | 1 | 1086 | 1 | 0.00 |
| 16/11/2011 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 1148 | 1 | 1148 | 1 | 0.00 |
| 16/11/2011 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 1117 | 1 | 1117 | 1 | 0.00 |
| 16/11/2011 | R207 On 02-February-12 | | | Bond Future | 8.08 | 95.5498 | 8.0800 | 95.5498 | 37,663.00 |
| 16/11/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 5210 | 5 | 5210 | 5 | 0.00 |
| 16/11/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 5443 | 5 | 5443 | 5 | 0.00 |
| 16/11/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 4979 | 5 | 4979 | 5 | 0.00 |
| 16/11/2011 | R207 On 02-February-12 | 7.35 | Call | Bond Future | 307 | 0 | 307 | 0 | 1,920.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2011 | R207 On 02-February-12 | 7.65 | Call | Bond Future | 675 | 1 | 675 | 1 | 640.00 |
| 16/11/2011 | R207 On 02-February-12 | 7.85 | Call | Bond Future | 1049 | 1 | 1049 | 1 | 0.00 |
| 16/11/2011 | R207 On 02-February-12 | 8.50 | Call | Bond Future | 3046 | 3 | 3046 | 3 | 0.00 |
| 16/11/2011 | R207 On 02-February-12 | 8.50 | Put | Bond Future | 729 | 1 | 729 | 1 | 1,920.00 |
| 16/11/2011 | R207 On 02-February-12 | 7.85 | Put | Bond Future | 2348 | 2 | 2348 | 2 | 640.00 |
| 16/11/2011 | R207 On 02-February-12 | 7.65 | Put | Bond Future | 3122 | 3 | 3122 | 3 | 0.00 |
| 16/11/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 258 | 0 | 258 | 0 | 0.00 |
| 16/11/2011 | R207 On 02-February-12 | 7.35 | Put | Bond Future | 4508 | 5 | 4508 | 5 | 0.00 |
| 16/11/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 199 | 0 | 199 | 0 | 0.00 |
| 16/11/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 227 | 0 | 227 | 0 | 0.00 |
| 16/11/2011 | R207 On 03-May-12 | | | Bond Future | 8.17 | 96.9580 | 8.1710 | 96.9580 | 0.00 |
| 16/11/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4655 | 5 | 4655 | 5 | 0.00 |
| 16/11/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4484 | 4 | 4484 | 4 | 0.00 |
| 16/11/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4829 | 5 | 4829 | 5 | 0.00 |
| 16/11/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1481 | 2 | 1481 | 2 | 0.00 |
| 16/11/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1658 | 2 | 1658 | 2 | 0.00 |
| 16/11/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1568 | 2 | 1568 | 2 | 0.00 |
| 16/11/2011 | R207 On 02-August-12 | | | Bond Future | 8.27 | 94.7617 | 8.2670 | 94.7617 | 0.00 |
| 16/11/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4967 | 5 | 4967 | 5 | 0.00 |
| 16/11/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4810 | 5 | 4810 | 5 | 0.00 |
| 16/11/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 5126 | 5 | 5126 | 5 | 0.00 |
| 16/11/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2362 | 2 | 2362 | 2 | 0.00 |
| 16/11/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2557 | 3 | 2557 | 3 | 0.00 |
| 16/11/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2458 | 3 | 2458 | 3 | 0.00 |
| 16/11/2011 | R207 On 01-November-12 | | | Bond Future | 8.36 | 96.1912 | 8.3590 | 96.1912 | 0.00 |
| 16/11/2011 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 3956 | 4 | 3956 | 4 | 0.00 |
| 16/11/2011 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 4083 | 4 | 4083 | 4 | 0.00 |
| 16/11/2011 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3831 | 4 | 3831 | 4 | 0.00 |
| 16/11/2011 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 4651 | 5 | 4651 | 5 | 0.00 |
| 16/11/2011 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 4386 | 4 | 4386 | 4 | 0.00 |
| 16/11/2011 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 4517 | 5 | 4517 | 5 | 0.00 |
| 16/11/2011 | R208 On 02-February-12 | | | Bond Future | 8.12 | 93.4676 | 8.1180 | 93.4676 | 17,761.00 |
| 16/11/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 5334 | 5 | 5334 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 5582 | 5 | 5582 | 5 | 0.00 |
| 16/11/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 5085 | 5 | 5085 | 5 | 0.00 |
| 16/11/2011 | R208 On 02-February-12 | 7.45 | Call | Bond Future | 326 | 0 | 326 | 0 | 2,880.00 |
| 16/11/2011 | R208 On 02-February-12 | 7.70 | Call | Bond Future | 657 | 1 | 657 | 1 | 960.00 |
| 16/11/2011 | R208 On 02-February-12 | 7.90 | Call | Bond Future | 1054 | 1 | 1054 | 1 | 0.00 |
| 16/11/2011 | R208 On 02-February-12 | 8.55 | Call | Bond Future | 3228 | 3 | 3228 | 3 | 0.00 |
| 16/11/2011 | R208 On 02-February-12 | 8.55 | Put | Bond Future | 677 | 1 | 677 | 1 | 2,880.00 |
| 16/11/2011 | R208 On 02-February-12 | 7.90 | Put | Bond Future | 2377 | 3 | 2377 | 3 | 960.00 |
| 16/11/2011 | R208 On 02-February-12 | 7.70 | Put | Bond Future | 3214 | 3 | 3214 | 3 | 0.00 |
| 16/11/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 252 | 0 | 252 | 0 | 0.00 |
| 16/11/2011 | R208 On 02-February-12 | 7.45 | Put | Bond Future | 4456 | 5 | 4456 | 5 | 0.00 |
| 16/11/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 190 | 0 | 190 | 0 | 0.00 |
| 16/11/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 221 | 0 | 221 | 0 | 0.00 |
| 16/11/2011 | R208 On 03-May-12 | | | Bond Future | 8.20 | 91.4527 | 8.1990 | 91.4527 | 0.00 |
| 16/11/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5703 | 6 | 5703 | 6 | 0.00 |
| 16/11/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5903 | 6 | 5903 | 6 | 0.00 |
| 16/11/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5501 | 5 | 5501 | 5 | 0.00 |
| 16/11/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 16/11/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1078 | 1 | 1078 | 1 | 0.00 |
| 16/11/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1152 | 1 | 1152 | 1 | 0.00 |
| 16/11/2011 | R208 On 02-August-12 | | | Bond Future | 8.28 | 92.8136 | 8.2830 | 92.8136 | 0.00 |
| 16/11/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 5172 | 5 | 5172 | 5 | 0.00 |
| 16/11/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5344 | 5 | 5344 | 5 | 0.00 |
| 16/11/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5003 | 5 | 5003 | 5 | 0.00 |
| 16/11/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2655 | 3 | 2655 | 3 | 0.00 |
| 16/11/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2444 | 3 | 2444 | 3 | 0.00 |
| 16/11/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2547 | 3 | 2547 | 3 | 0.00 |
| 16/11/2011 | R208 On 01-November-12 | | | Bond Future | 8.37 | 90.8185 | 8.3680 | 90.8185 | 0.00 |
| 16/11/2011 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 3854 | 4 | 3854 | 4 | 0.00 |
| 16/11/2011 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 3721 | 4 | 3721 | 4 | 0.00 |
| 16/11/2011 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 3992 | 4 | 3992 | 4 | 0.00 |
| 16/11/2011 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 4373 | 4 | 4373 | 4 | 0.00 |
| 16/11/2011 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 4665 | 5 | 4665 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2011 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 4516 | 5 | 4516 | 5 | 0.00 |
| 16/11/2011 | R209 On 02-February-12 | | | Bond Future | 8.93 | 75.8509 | 8.9300 | 75.8509 | 2,584.00 |
| 16/11/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3063 | 3 | 3063 | 3 | 0.00 |
| 16/11/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 2871 | 3 | 2871 | 3 | 0.00 |
| 16/11/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3262 | 3 | 3262 | 3 | 0.00 |
| 16/11/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2344 | 2 | 2344 | 2 | 0.00 |
| 16/11/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2717 | 3 | 2717 | 3 | 0.00 |
| 16/11/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2525 | 3 | 2525 | 3 | 0.00 |
| 16/11/2011 | R209 On 03-May-12 | | | Bond Future | 9.00 | 73.8253 | 9.0000 | 73.8253 | 0.00 |
| 16/11/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3994 | 4 | 3994 | 4 | 0.00 |
| 16/11/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3808 | 4 | 3808 | 4 | 0.00 |
| 16/11/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4183 | 4 | 4183 | 4 | 0.00 |
| 16/11/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3803 | 4 | 3803 | 4 | 0.00 |
| 16/11/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 4191 | 4 | 4191 | 4 | 0.00 |
| 16/11/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 3994 | 4 | 3994 | 4 | 0.00 |
| 16/11/2011 | R209 On 02-August-12 | | | Bond Future | 9.07 | 74.9284 | 9.0700 | 74.9284 | 0.00 |
| 16/11/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5690 | 6 | 5690 | 6 | 0.00 |
| 16/11/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5505 | 6 | 5505 | 6 | 0.00 |
| 16/11/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 5877 | 6 | 5877 | 6 | 0.00 |
| 16/11/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 4178 | 4 | 4178 | 4 | 0.00 |
| 16/11/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 4537 | 5 | 4537 | 5 | 0.00 |
| 16/11/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 4355 | 4 | 4355 | 4 | 0.00 |
| 16/11/2011 | R209 On 01-November-12 | | | Bond Future | 9.14 | 72.9111 | 9.1400 | 72.9111 | 0.00 |
| 16/11/2011 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 5211 | 5 | 5211 | 5 | 0.00 |
| 16/11/2011 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 5386 | 5 | 5386 | 5 | 0.00 |
| 16/11/2011 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 5037 | 5 | 5037 | 5 | 0.00 |
| 16/11/2011 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 6471 | 6 | 6471 | 6 | 0.00 |
| 16/11/2011 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 6060 | 6 | 6060 | 6 | 0.00 |
| 16/11/2011 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 6264 | 6 | 6264 | 6 | 0.00 |
| 16/11/2011 | R210 On 02-February-12 | | | Bond Future | 136.29 | 135.7639 | 136.2937 | 135.7639 | 750.00 |
| 16/11/2011 | R210 On 02-February-12 | 131.00 | Call | Bond Future | 5294 | 5 | 5294 | 5 | 0.00 |
| 16/11/2011 | R210 On 02-February-12 | 130.95 | Call | Bond Future | 5344 | 5 | 5344 | 5 | 0.00 |
| 16/11/2011 | R210 On 02-February-12 | 131.05 | Call | Bond Future | 5244 | 5 | 5244 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2011 | R210 On 02-February-12 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2011 | R210 On 02-February-12 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2011 | R210 On 02-February-12 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2011 | R211 On 02-February-12 | | | Bond Future | 114.67 | 114.6862 | 114.6652 | 114.6862 | 480.00 |
| 16/11/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 4165 | 4 | 4165 | 4 | 0.00 |
| 16/11/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 4115 | 4 | 4115 | 4 | 0.00 |
| 16/11/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 4215 | 4 | 4215 | 4 | 0.00 |
| 16/11/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2011 | R212 On 02-February-12 | | | Bond Future | 111.19 | 111.1466 | 111.1861 | 111.1466 | 2,677.00 |
| 16/11/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 2686 | 3 | 2686 | 3 | 0.00 |
| 16/11/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 2736 | 3 | 2736 | 3 | 0.00 |
| 16/11/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 2636 | 3 | 2636 | 3 | 0.00 |
| 16/11/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2011 | R213 On 02-February-12 | | | Bond Future | 8.89 | 85.7436 | 8.8880 | 85.7436 | 487.00 |
| 16/11/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 3471 | 3 | 3471 | 3 | 0.00 |
| 16/11/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 3694 | 4 | 3694 | 4 | 0.00 |
| 16/11/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 3254 | 3 | 3254 | 3 | 0.00 |
| 16/11/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 2766 | 3 | 2766 | 3 | 0.00 |
| 16/11/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 2427 | 3 | 2427 | 3 | 0.00 |
| 16/11/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 2592 | 3 | 2592 | 3 | 0.00 |
| 16/11/2011 | R213 On 03-May-12 | | | Bond Future | 8.96 | 83.4739 | 8.9620 | 83.4739 | 0.00 |
| 16/11/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 5455 | 5 | 5455 | 5 | 0.00 |
| 16/11/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 5684 | 6 | 5684 | 6 | 0.00 |
| 16/11/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 5230 | 5 | 5230 | 5 | 0.00 |
| 16/11/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 3405 | 3 | 3405 | 3 | 0.00 |
| 16/11/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 3110 | 3 | 3110 | 3 | 0.00 |
| 16/11/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 3254 | 3 | 3254 | 3 | 0.00 |
| 16/11/2011 | R213 On 02-August-12 | | | Bond Future | 9.04 | 84.7115 | 9.0370 | 84.7115 | 0.00 |
| 16/11/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 6001 | 6 | 6001 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 6218 | 6 | 6218 | 6 | 0.00 |
| 16/11/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 5786 | 6 | 5786 | 6 | 0.00 |
| 16/11/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 4547 | 5 | 4547 | 5 | 0.00 |
| 16/11/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 4233 | 4 | 4233 | 4 | 0.00 |
| 16/11/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 4388 | 4 | 4388 | 4 | 0.00 |
| 16/11/2011 | R213 On 01-November-12 | | | Bond Future | 9.11 | 82.4501 | 9.1130 | 82.4501 | 0.00 |
| 16/11/2011 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 5488 | 5 | 5488 | 5 | 0.00 |
| 16/11/2011 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 5686 | 6 | 5686 | 6 | 0.00 |
| 16/11/2011 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 5287 | 5 | 5287 | 5 | 0.00 |
| 16/11/2011 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 6536 | 7 | 6536 | 7 | 0.00 |
| 16/11/2011 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 6165 | 6 | 6165 | 6 | 0.00 |
| 16/11/2011 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 6351 | 6 | 6351 | 6 | 0.00 |
| 16/11/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 17/11/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2011 | AL7T On 02-February-12 | | | Index Future | 408.83 | 409.1760 | 408.8310 | 409.1760 | 16.00 |
| 17/11/2011 | AL7T On 03-May-12 | | | Index Future | 414.87 | 415.2310 | 414.8670 | 415.2310 | 0.00 |
| 17/11/2011 | ALBI On 02-February-12 | | | Index Future | 373.32 | 373.5420 | 373.3160 | 373.5420 | 1,044.00 |
| 17/11/2011 | ALBI On 03-May-12 | | | Index Future | 378.83 | 379.0690 | 378.8280 | 379.0690 | 0.00 |
| 17/11/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 17/11/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.16 | 0.1436 | 0.1617 | 0.1436 | 12,659.00 |
| 17/11/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.17 | 0.1464 | 0.1676 | 0.1464 | 18,519.00 |
| 17/11/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.11 | 0.1267 | 0.1064 | 0.1267 | 12,423.00 |
| 17/11/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.47 | 0.4463 | 0.4697 | 0.4463 | 100,000.00 |
| 17/11/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.08 | 0.0956 | 0.0820 | 0.0956 | 100,000.00 |
| 17/11/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.13 | 0.1492 | 0.1270 | 0.1492 | 12,346.00 |
| 17/11/2011 | CAAR On 19-December-11 | | | Can-Do Future | 0.17 | 0.1466 | 0.1667 | 0.1466 | 18,750.00 |
| 17/11/2011 | CAAS On 31-January-12 | | | Can-Do Future | 0.11 | 0.0965 | 0.1055 | 0.0965 | 12,500.00 |
| 17/11/2011 | CAAT On 29-February-12 | | | Can-Do Future | 0.09 | 0.0819 | 0.0875 | 0.0819 | 12,500.00 |
| 17/11/2011 | CAAU On 31-January-12 | | | Can-Do Future | 0.05 | 0.0592 | 0.0521 | 0.0592 | 19,481.00 |
| 17/11/2011 | CAAV On 29-February-12 | | | Can-Do Future | 0.07 | 0.0803 | 0.0729 | 0.0803 | 12,987.00 |
| 17/11/2011 | CES1 On 20-April-18 | | | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 17/11/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2011 | GOVI On 02-February-12 | | | GOVI | 374.54 | 374.7830 | 374.5440 | 374.7830 | 156.00 |
| 17/11/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 55440 | 6 | 55440 | 6 | 0.00 |
| 17/11/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 55340 | 6 | 55340 | 6 | 0.00 |
| 17/11/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 55540 | 6 | 55540 | 6 | 0.00 |
| 17/11/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2011 | GOVI On 03-May-12 | | | GOVI | 380.07 | 380.3290 | 380.0740 | 380.3290 | 0.00 |
| 17/11/2011 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2011 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2011 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2011 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 19160 | 2 | 19160 | 2 | 0.00 |
| 17/11/2011 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 19360 | 2 | 19360 | 2 | 0.00 |
| 17/11/2011 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 19260 | 2 | 19260 | 2 | 0.00 |
| 17/11/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 17/11/2011 | IGOV On 02-February-12 | | | Index Future | 164.04 | 164.0630 | 164.0370 | 164.0630 | 505.00 |
| 17/11/2011 | IGOV On 03-May-12 | | | Index Future | 166.46 | 166.4900 | 166.4590 | 166.4900 | 0.00 |
| 17/11/2011 | ILBI On 02-February-12 | | | Index Future | 445.81 | 445.6320 | 445.8100 | 445.6320 | 88.00 |
| 17/11/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 17/11/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 17/11/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 17/11/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 17/11/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 17/11/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 17/11/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.58 | 94.4300 | 5.5800 | 94.4300 | 5,541.00 |
| 17/11/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.56 | 94.4500 | 5.5600 | 94.4500 | 101.00 |
| 17/11/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.52 | 94.4900 | 5.5200 | 94.4900 | 0.00 |
| 17/11/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.50 | 94.5100 | 5.5000 | 94.5100 | 2,340.00 |
| 17/11/2011 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.50 | 94.5200 | 5.5000 | 94.5200 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2011 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.50 | 94.5200 | 5.5000 | 94.5200 | 0.00 |
| 17/11/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.52 | 94.5200 | 5.5200 | 94.5200 | 2,890.00 |
| 17/11/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.67 | 94.3600 | 5.6700 | 94.3600 | 44,760.00 |
| 17/11/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.89 | 94.1400 | 5.8900 | 94.1400 | 990.00 |
| 17/11/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.12 | 93.9300 | 6.1200 | 93.9300 | 790.00 |
| 17/11/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.34 | 93.7100 | 6.3400 | 93.7100 | 1,250.00 |
| 17/11/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.55 | 93.5000 | 6.5500 | 93.5000 | 1,450.00 |
| 17/11/2011 | JN02 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 17/11/2011 | JN02 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2011 | JN02 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2011 | JN02 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 17/11/2011 | JN02 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2011 | JN02 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 17/11/2011 | JN02 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2011 | JN05 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 17/11/2011 | JN05 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2011 | JN05 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 17/11/2011 | JN05 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2011 | JN05 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 17/11/2011 | JN05 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2011 | JN05 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2011 | JN10 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 17/11/2011 | JN10 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2011 | JN10 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2011 | JN10 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 17/11/2011 | JN10 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2011 | JN10 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 17/11/2011 | JN10 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2011 | OTH1 On 02-February-12 | | | Index Future | 366.36 | 366.5120 | 366.3560 | 366.5120 | 0.00 |
| 17/11/2011 | R157 On 02-February-12 | | | Bond Future | 6.90 | 126.1853 | 6.8990 | 126.1853 | 11,755.00 |
| 17/11/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 5511 | 6 | 5511 | 6 | 0.00 |
| 17/11/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 5676 | 6 | 5676 | 6 | 0.00 |
| 17/11/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 5345 | 5 | 5345 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 74 | 0 | 74 | 0 | 130.00 |
| 17/11/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 1215 | 1 | 1215 | 1 | 0.00 |
| 17/11/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 420 | 0 | 420 | 0 | 0.00 |
| 17/11/2011 | R157 On 02-February-12 | 6.25 | Call | Bond Future | 178 | 0 | 178 | 0 | 3,960.00 |
| 17/11/2011 | R157 On 02-February-12 | 7.20 | Call | Bond Future | 1552 | 2 | 1552 | 2 | 0.00 |
| 17/11/2011 | R157 On 02-February-12 | 6.45 | Call | Bond Future | 322 | 0 | 322 | 0 | 1,320.00 |
| 17/11/2011 | R157 On 02-February-12 | 6.65 | Call | Bond Future | 537 | 1 | 537 | 1 | 0.00 |
| 17/11/2011 | R157 On 02-February-12 | 6.65 | Put | Bond Future | 1423 | 1 | 1423 | 1 | 1,320.00 |
| 17/11/2011 | R157 On 02-February-12 | 7.20 | Put | Bond Future | 492 | 0 | 492 | 0 | 3,960.00 |
| 17/11/2011 | R157 On 02-February-12 | 6.45 | Put | Bond Future | 1925 | 2 | 1925 | 2 | 0.00 |
| 17/11/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 1664 | 2 | 1664 | 2 | 65.00 |
| 17/11/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 3311 | 3 | 3311 | 3 | 0.00 |
| 17/11/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 682 | 1 | 682 | 1 | 130.00 |
| 17/11/2011 | R157 On 02-February-12 | 6.25 | Put | Bond Future | 2504 | 2 | 2504 | 2 | 0.00 |
| 17/11/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 17/11/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 17/11/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 17/11/2011 | R157 On 03-May-12 | | | Bond Future | 6.98 | 121.2467 | 6.9820 | 121.2467 | 0.00 |
| 17/11/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4293 | 4 | 4293 | 4 | 0.00 |
| 17/11/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4431 | 5 | 4431 | 5 | 0.00 |
| 17/11/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4155 | 4 | 4155 | 4 | 0.00 |
| 17/11/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 228 | 0 | 228 | 0 | 0.00 |
| 17/11/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 189 | 0 | 189 | 0 | 0.00 |
| 17/11/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 208 | 0 | 208 | 0 | 0.00 |
| 17/11/2011 | R157 On 02-August-12 | | | Bond Future | 7.07 | 123.0535 | 7.0690 | 123.0535 | 0.00 |
| 17/11/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3597 | 4 | 3597 | 4 | 0.00 |
| 17/11/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3491 | 4 | 3491 | 4 | 0.00 |
| 17/11/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3703 | 4 | 3703 | 4 | 0.00 |
| 17/11/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 762 | 1 | 762 | 1 | 0.00 |
| 17/11/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 846 | 1 | 846 | 1 | 0.00 |
| 17/11/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 804 | 1 | 804 | 1 | 0.00 |
| 17/11/2011 | R157 On 01-November-12 | | | Bond Future | 7.16 | 118.1208 | 7.1630 | 118.1208 | 0.00 |
| 17/11/2011 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1826 | 2 | 1826 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2011 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 1894 | 2 | 1894 | 2 | 0.00 |
| 17/11/2011 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1759 | 2 | 1759 | 2 | 0.00 |
| 17/11/2011 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 2357 | 2 | 2357 | 2 | 0.00 |
| 17/11/2011 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 2211 | 2 | 2211 | 2 | 0.00 |
| 17/11/2011 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 2283 | 2 | 2283 | 2 | 0.00 |
| 17/11/2011 | R186 On 02-February-12 | | | Bond Future | 8.55 | 117.6879 | 8.5450 | 117.6879 | 24,262.00 |
| 17/11/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 5793 | 6 | 5793 | 6 | 0.00 |
| 17/11/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 6100 | 6 | 6100 | 6 | 0.00 |
| 17/11/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 5492 | 6 | 5492 | 6 | 0.00 |
| 17/11/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 800 | 1 | 800 | 1 | 6,000.00 |
| 17/11/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 45 | 0 | 45 | 0 | 6,000.00 |
| 17/11/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 1352 | 1 | 1352 | 1 | 100.00 |
| 17/11/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 33971 | 34 | 33971 | 34 | 0.00 |
| 17/11/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 105745 | 106 | 105745 | 106 | 0.00 |
| 17/11/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 6583 | 7 | 6583 | 7 | 0.00 |
| 17/11/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 18616 | 19 | 18616 | 19 | 0.00 |
| 17/11/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1813 | 2 | 1813 | 2 | 0.00 |
| 17/11/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 8544 | 9 | 8544 | 9 | 0.00 |
| 17/11/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1538 | 2 | 1538 | 2 | 0.00 |
| 17/11/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1671 | 2 | 1671 | 2 | 100.00 |
| 17/11/2011 | R186 On 03-May-12 | | | Bond Future | 8.63 | 119.4269 | 8.6250 | 119.4269 | 0.00 |
| 17/11/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 6606 | 7 | 6606 | 7 | 0.00 |
| 17/11/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6342 | 6 | 6342 | 6 | 0.00 |
| 17/11/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 6875 | 7 | 6875 | 7 | 0.00 |
| 17/11/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 3090 | 3 | 3090 | 3 | 0.00 |
| 17/11/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 3431 | 3 | 3431 | 3 | 0.00 |
| 17/11/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3257 | 3 | 3257 | 3 | 0.00 |
| 17/11/2011 | R186 On 02-August-12 | | | Bond Future | 8.71 | 115.9144 | 8.7060 | 115.9144 | 0.00 |
| 17/11/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 5937 | 6 | 5937 | 6 | 0.00 |
| 17/11/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6165 | 6 | 6165 | 6 | 0.00 |
| 17/11/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 5712 | 6 | 5712 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 5766 | 6 | 5766 | 6 | 0.00 |
| 17/11/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 5328 | 5 | 5328 | 5 | 0.00 |
| 17/11/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 5544 | 6 | 5544 | 6 | 0.00 |
| 17/11/2011 | R186 On 01-November-12 | | | Bond Future | 8.79 | 117.6807 | 8.7870 | 117.6807 | 0.00 |
| 17/11/2011 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 6630 | 7 | 6630 | 7 | 0.00 |
| 17/11/2011 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 6415 | 6 | 6415 | 6 | 0.00 |
| 17/11/2011 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 6849 | 7 | 6849 | 7 | 0.00 |
| 17/11/2011 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 6735 | 7 | 6735 | 7 | 0.00 |
| 17/11/2011 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 7183 | 7 | 7183 | 7 | 0.00 |
| 17/11/2011 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 6956 | 7 | 6956 | 7 | 0.00 |
| 17/11/2011 | R189 On 02-February-12 | | | Bond Future | 218.99 | 218.9545 | 218.9900 | 218.9545 | 0.00 |
| 17/11/2011 | R189 On 02-February-12 | 218.00 | Call | Bond Future | 990 | 1 | 990 | 1 | 0.00 |
| 17/11/2011 | R189 On 02-February-12 | 218.05 | Call | Bond Future | 940 | 1 | 940 | 1 | 0.00 |
| 17/11/2011 | R189 On 02-February-12 | 217.95 | Call | Bond Future | 1040 | 1 | 1040 | 1 | 0.00 |
| 17/11/2011 | R189 On 02-February-12 | 217.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2011 | R189 On 02-February-12 | 218.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2011 | R189 On 02-February-12 | 218.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2011 | R197 On 02-February-12 | | | Bond Future | 243.02 | 242.3504 | 243.0211 | 242.3504 | 418.00 |
| 17/11/2011 | R197 On 02-February-12 | 237.00 | Call | Bond Future | 6021 | 5 | 6021 | 5 | 0.00 |
| 17/11/2011 | R197 On 02-February-12 | 236.95 | Call | Bond Future | 6071 | 5 | 6071 | 5 | 0.00 |
| 17/11/2011 | R197 On 02-February-12 | 237.05 | Call | Bond Future | 5971 | 5 | 5971 | 5 | 0.00 |
| 17/11/2011 | R197 On 02-February-12 | 237.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2011 | R197 On 02-February-12 | 236.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2011 | R197 On 02-February-12 | 237.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2011 | R201 On 02-February-12 | | | Bond Future | 6.45 | 107.1302 | 6.4490 | 107.1302 | 3,124.00 |
| 17/11/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 4690 | 5 | 4690 | 5 | 0.00 |
| 17/11/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4564 | 5 | 4564 | 5 | 0.00 |
| 17/11/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 4816 | 5 | 4816 | 5 | 0.00 |
| 17/11/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 17/11/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 17/11/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 17/11/2011 | R201 On 03-May-12 | | | Bond Future | 6.50 | 108.7157 | 6.4980 | 108.7157 | 0.00 |
| 17/11/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3156 | 3 | 3156 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3261 | 3 | 3261 | 3 | 0.00 |
| 17/11/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3052 | 3 | 3052 | 3 | 0.00 |
| 17/11/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 152 | 0 | 152 | 0 | 0.00 |
| 17/11/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 125 | 0 | 125 | 0 | 0.00 |
| 17/11/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 138 | 0 | 138 | 0 | 0.00 |
| 17/11/2011 | R201 On 02-August-12 | | | Bond Future | 6.55 | 105.9290 | 6.5510 | 105.9290 | 0.00 |
| 17/11/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2603 | 3 | 2603 | 3 | 0.00 |
| 17/11/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2524 | 3 | 2524 | 3 | 0.00 |
| 17/11/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2684 | 3 | 2684 | 3 | 0.00 |
| 17/11/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 485 | 0 | 485 | 0 | 0.00 |
| 17/11/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 543 | 1 | 543 | 1 | 0.00 |
| 17/11/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 513 | 1 | 513 | 1 | 0.00 |
| 17/11/2011 | R201 On 01-November-12 | | | Bond Future | 6.60 | 107.5430 | 6.5980 | 107.5430 | 0.00 |
| 17/11/2011 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1379 | 1 | 1379 | 1 | 0.00 |
| 17/11/2011 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1430 | 1 | 1430 | 1 | 0.00 |
| 17/11/2011 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1329 | 1 | 1329 | 1 | 0.00 |
| 17/11/2011 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 1626 | 2 | 1626 | 2 | 0.00 |
| 17/11/2011 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 1526 | 1 | 1526 | 1 | 0.00 |
| 17/11/2011 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 1576 | 2 | 1576 | 2 | 0.00 |
| 17/11/2011 | R202 On 02-February-12 | | | Bond Future | 181.61 | 181.0325 | 181.6062 | 181.0325 | 34,606.00 |
| 17/11/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 4606 | 4 | 4606 | 4 | 0.00 |
| 17/11/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 4556 | 4 | 4556 | 4 | 0.00 |
| 17/11/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 4656 | 4 | 4656 | 4 | 0.00 |
| 17/11/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2011 | R203 On 02-February-12 | | | Bond Future | 7.57 | 106.4010 | 7.5700 | 106.4010 | 2,201.00 |
| 17/11/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 5333 | 5 | 5333 | 5 | 0.00 |
| 17/11/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 5534 | 6 | 5534 | 6 | 0.00 |
| 17/11/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 5132 | 5 | 5132 | 5 | 0.00 |
| 17/11/2011 | R203 On 02-February-12 | 6.95 | Call | Bond Future | 369 | 0 | 369 | 0 | 2,640.00 |
| 17/11/2011 | R203 On 02-February-12 | 7.95 | Call | Bond Future | 2407 | 2 | 2407 | 2 | 0.00 |
| 17/11/2011 | R203 On 02-February-12 | 7.20 | Call | Bond Future | 668 | 1 | 668 | 1 | 880.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2011 | R203 On 02-February-12 | 7.35 | Call | Bond Future | 913 | 1 | 913 | 1 | 0.00 |
| 17/11/2011 | R203 On 02-February-12 | 7.35 | Put | Bond Future | 1927 | 2 | 1927 | 2 | 880.00 |
| 17/11/2011 | R203 On 02-February-12 | 7.95 | Put | Bond Future | 683 | 1 | 683 | 1 | 2,640.00 |
| 17/11/2011 | R203 On 02-February-12 | 7.20 | Put | Bond Future | 2381 | 2 | 2381 | 2 | 0.00 |
| 17/11/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 110 | 0 | 110 | 0 | 0.00 |
| 17/11/2011 | R203 On 02-February-12 | 6.95 | Put | Bond Future | 3260 | 3 | 3260 | 3 | 0.00 |
| 17/11/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 82 | 0 | 82 | 0 | 0.00 |
| 17/11/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 95 | 0 | 95 | 0 | 0.00 |
| 17/11/2011 | R203 On 03-May-12 | | | Bond Future | 7.66 | 103.8122 | 7.6610 | 103.8122 | 0.00 |
| 17/11/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 5257 | 5 | 5257 | 5 | 0.00 |
| 17/11/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 5094 | 5 | 5094 | 5 | 0.00 |
| 17/11/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 5423 | 5 | 5423 | 5 | 0.00 |
| 17/11/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 565 | 1 | 565 | 1 | 0.00 |
| 17/11/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 651 | 1 | 651 | 1 | 0.00 |
| 17/11/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 606 | 1 | 606 | 1 | 0.00 |
| 17/11/2011 | R203 On 02-August-12 | | | Bond Future | 7.76 | 105.3596 | 7.7560 | 105.3596 | 0.00 |
| 17/11/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4722 | 5 | 4722 | 5 | 0.00 |
| 17/11/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4587 | 5 | 4587 | 5 | 0.00 |
| 17/11/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4854 | 5 | 4854 | 5 | 0.00 |
| 17/11/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1582 | 2 | 1582 | 2 | 0.00 |
| 17/11/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1720 | 2 | 1720 | 2 | 0.00 |
| 17/11/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1652 | 2 | 1652 | 2 | 0.00 |
| 17/11/2011 | R203 On 01-November-12 | | | Bond Future | 7.86 | 102.8067 | 7.8560 | 102.8067 | 0.00 |
| 17/11/2011 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 3104 | 3 | 3104 | 3 | 0.00 |
| 17/11/2011 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 3005 | 3 | 3005 | 3 | 0.00 |
| 17/11/2011 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 3204 | 3 | 3204 | 3 | 0.00 |
| 17/11/2011 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 3429 | 3 | 3429 | 3 | 0.00 |
| 17/11/2011 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 3634 | 4 | 3634 | 4 | 0.00 |
| 17/11/2011 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 3531 | 3 | 3531 | 3 | 0.00 |
| 17/11/2011 | R204 On 02-February-12 | | | Bond Future | 7.88 | 101.8087 | 7.8770 | 101.8087 | 3,268.00 |
| 17/11/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 5894 | 6 | 5894 | 6 | 0.00 |
| 17/11/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 6114 | 6 | 6114 | 6 | 0.00 |
| 17/11/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 5676 | 6 | 5676 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 234 | 0 | 234 | 0 | 0.00 |
| 17/11/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 183 | 0 | 183 | 0 | 0.00 |
| 17/11/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 207 | 0 | 207 | 0 | 0.00 |
| 17/11/2011 | R204 On 03-May-12 | | | Bond Future | 7.97 | 103.3182 | 7.9690 | 103.3182 | 0.00 |
| 17/11/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 5004 | 5 | 5004 | 5 | 0.00 |
| 17/11/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 5177 | 5 | 5177 | 5 | 0.00 |
| 17/11/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4834 | 5 | 4834 | 5 | 0.00 |
| 17/11/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1208 | 1 | 1208 | 1 | 0.00 |
| 17/11/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1068 | 1 | 1068 | 1 | 0.00 |
| 17/11/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1136 | 1 | 1136 | 1 | 0.00 |
| 17/11/2011 | R204 On 02-August-12 | | | Bond Future | 8.07 | 100.8257 | 8.0660 | 100.8257 | 0.00 |
| 17/11/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4523 | 5 | 4523 | 5 | 0.00 |
| 17/11/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4669 | 5 | 4669 | 5 | 0.00 |
| 17/11/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4380 | 4 | 4380 | 4 | 0.00 |
| 17/11/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2521 | 2 | 2521 | 2 | 0.00 |
| 17/11/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 2333 | 2 | 2333 | 2 | 0.00 |
| 17/11/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2425 | 2 | 2425 | 2 | 0.00 |
| 17/11/2011 | R204 On 01-November-12 | | | Bond Future | 8.16 | 102.3605 | 8.1640 | 102.3605 | 0.00 |
| 17/11/2011 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3594 | 4 | 3594 | 4 | 0.00 |
| 17/11/2011 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3709 | 4 | 3709 | 4 | 0.00 |
| 17/11/2011 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3481 | 4 | 3481 | 4 | 0.00 |
| 17/11/2011 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 4498 | 4 | 4498 | 4 | 0.00 |
| 17/11/2011 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 4249 | 4 | 4249 | 4 | 0.00 |
| 17/11/2011 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 4372 | 4 | 4372 | 4 | 0.00 |
| 17/11/2011 | R206 On 02-February-12 | | | Bond Future | 6.26 | 102.7332 | 6.2560 | 102.7332 | 300.00 |
| 17/11/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3119 | 3 | 3119 | 3 | 0.00 |
| 17/11/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3032 | 3 | 3032 | 3 | 0.00 |
| 17/11/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3207 | 3 | 3207 | 3 | 0.00 |
| 17/11/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 17/11/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2011 | R206 On 03-May-12 | | | Bond Future | 6.30 | 104.2547 | 6.3040 | 104.2547 | 0.00 |
| 17/11/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 1960 | 2 | 1960 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 1891 | 2 | 1891 | 2 | 0.00 |
| 17/11/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2030 | 2 | 2030 | 2 | 0.00 |
| 17/11/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 64 | 0 | 64 | 0 | 0.00 |
| 17/11/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 81 | 0 | 81 | 0 | 0.00 |
| 17/11/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 72 | 0 | 72 | 0 | 0.00 |
| 17/11/2011 | R206 On 02-August-12 | | | Bond Future | 6.36 | 102.0434 | 6.3550 | 102.0434 | 0.00 |
| 17/11/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1548 | 2 | 1548 | 2 | 0.00 |
| 17/11/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1499 | 2 | 1499 | 2 | 0.00 |
| 17/11/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1597 | 2 | 1597 | 2 | 0.00 |
| 17/11/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 315 | 0 | 315 | 0 | 0.00 |
| 17/11/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 351 | 0 | 351 | 0 | 0.00 |
| 17/11/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 333 | 0 | 333 | 0 | 0.00 |
| 17/11/2011 | R206 On 01-November-12 | | | Bond Future | 6.38 | 103.6001 | 6.3840 | 103.6001 | 0.00 |
| 17/11/2011 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 693 | 1 | 693 | 1 | 0.00 |
| 17/11/2011 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 668 | 1 | 668 | 1 | 0.00 |
| 17/11/2011 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 720 | 1 | 720 | 1 | 0.00 |
| 17/11/2011 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 1102 | 1 | 1102 | 1 | 0.00 |
| 17/11/2011 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 1165 | 1 | 1165 | 1 | 0.00 |
| 17/11/2011 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 1133 | 1 | 1133 | 1 | 0.00 |
| 17/11/2011 | R207 On 02-February-12 | | | Bond Future | 8.09 | 95.6561 | 8.0900 | 95.6561 | 37,643.00 |
| 17/11/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 5156 | 5 | 5156 | 5 | 0.00 |
| 17/11/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 5387 | 5 | 5387 | 5 | 0.00 |
| 17/11/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 4924 | 5 | 4924 | 5 | 0.00 |
| 17/11/2011 | R207 On 02-February-12 | 7.35 | Call | Bond Future | 292 | 0 | 292 | 0 | 1,920.00 |
| 17/11/2011 | R207 On 02-February-12 | 8.50 | Call | Bond Future | 2997 | 3 | 2997 | 3 | 0.00 |
| 17/11/2011 | R207 On 02-February-12 | 7.65 | Call | Bond Future | 651 | 1 | 651 | 1 | 640.00 |
| 17/11/2011 | R207 On 02-February-12 | 7.85 | Call | Bond Future | 1018 | 1 | 1018 | 1 | 0.00 |
| 17/11/2011 | R207 On 02-February-12 | 7.85 | Put | Bond Future | 2373 | 2 | 2373 | 2 | 640.00 |
| 17/11/2011 | R207 On 02-February-12 | 8.50 | Put | Bond Future | 736 | 1 | 736 | 1 | 1,920.00 |
| 17/11/2011 | R207 On 02-February-12 | 7.65 | Put | Bond Future | 3154 | 3 | 3154 | 3 | 0.00 |
| 17/11/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 259 | 0 | 259 | 0 | 0.00 |
| 17/11/2011 | R207 On 02-February-12 | 7.35 | Put | Bond Future | 4549 | 5 | 4549 | 5 | 0.00 |
| 17/11/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 199 | 0 | 199 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 229 | 0 | 229 | 0 | 0.00 |
| 17/11/2011 | R207 On 03-May-12 | | | Bond Future | 8.18 | 97.0722 | 8.1810 | 97.0722 | 0.00 |
| 17/11/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4610 | 5 | 4610 | 5 | 0.00 |
| 17/11/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4784 | 5 | 4784 | 5 | 0.00 |
| 17/11/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4440 | 4 | 4440 | 4 | 0.00 |
| 17/11/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1669 | 2 | 1669 | 2 | 0.00 |
| 17/11/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1490 | 1 | 1490 | 1 | 0.00 |
| 17/11/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1577 | 2 | 1577 | 2 | 0.00 |
| 17/11/2011 | R207 On 02-August-12 | | | Bond Future | 8.28 | 94.8779 | 8.2770 | 94.8779 | 0.00 |
| 17/11/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4927 | 5 | 4927 | 5 | 0.00 |
| 17/11/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 5086 | 5 | 5086 | 5 | 0.00 |
| 17/11/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4771 | 5 | 4771 | 5 | 0.00 |
| 17/11/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2571 | 3 | 2571 | 3 | 0.00 |
| 17/11/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2375 | 2 | 2375 | 2 | 0.00 |
| 17/11/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2471 | 2 | 2471 | 2 | 0.00 |
| 17/11/2011 | R207 On 01-November-12 | | | Bond Future | 8.37 | 96.3244 | 8.3690 | 96.3244 | 0.00 |
| 17/11/2011 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 3925 | 4 | 3925 | 4 | 0.00 |
| 17/11/2011 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 4051 | 4 | 4051 | 4 | 0.00 |
| 17/11/2011 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3800 | 4 | 3800 | 4 | 0.00 |
| 17/11/2011 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 4671 | 5 | 4671 | 5 | 0.00 |
| 17/11/2011 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 4405 | 4 | 4405 | 4 | 0.00 |
| 17/11/2011 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 4537 | 5 | 4537 | 5 | 0.00 |
| 17/11/2011 | R208 On 02-February-12 | | | Bond Future | 8.13 | 93.6718 | 8.1320 | 93.6718 | 17,761.00 |
| 17/11/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 5253 | 5 | 5253 | 5 | 0.00 |
| 17/11/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 5502 | 6 | 5502 | 6 | 0.00 |
| 17/11/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 5006 | 5 | 5006 | 5 | 0.00 |
| 17/11/2011 | R208 On 02-February-12 | 7.45 | Call | Bond Future | 307 | 0 | 307 | 0 | 2,880.00 |
| 17/11/2011 | R208 On 02-February-12 | 8.55 | Call | Bond Future | 3158 | 3 | 3158 | 3 | 0.00 |
| 17/11/2011 | R208 On 02-February-12 | 7.70 | Call | Bond Future | 626 | 1 | 626 | 1 | 960.00 |
| 17/11/2011 | R208 On 02-February-12 | 7.90 | Call | Bond Future | 1013 | 1 | 1013 | 1 | 0.00 |
| 17/11/2011 | R208 On 02-February-12 | 7.90 | Put | Bond Future | 2420 | 2 | 2420 | 2 | 960.00 |
| 17/11/2011 | R208 On 02-February-12 | 8.55 | Put | Bond Future | 691 | 1 | 691 | 1 | 2,880.00 |
| 17/11/2011 | R208 On 02-February-12 | 7.70 | Put | Bond Future | 3268 | 3 | 3268 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 257 | 0 | 257 | 0 | 0.00 |
| 17/11/2011 | R208 On 02-February-12 | 7.45 | Put | Bond Future | 4521 | 4 | 4521 | 4 | 0.00 |
| 17/11/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 194 | 0 | 194 | 0 | 0.00 |
| 17/11/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 224 | 0 | 224 | 0 | 0.00 |
| 17/11/2011 | R208 On 03-May-12 | | | Bond Future | 8.22 | 91.6636 | 8.2150 | 91.6636 | 0.00 |
| 17/11/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5626 | 6 | 5626 | 6 | 0.00 |
| 17/11/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5425 | 6 | 5425 | 6 | 0.00 |
| 17/11/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5825 | 6 | 5825 | 6 | 0.00 |
| 17/11/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1093 | 1 | 1093 | 1 | 0.00 |
| 17/11/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1243 | 1 | 1243 | 1 | 0.00 |
| 17/11/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1169 | 1 | 1169 | 1 | 0.00 |
| 17/11/2011 | R208 On 02-August-12 | | | Bond Future | 8.30 | 93.0308 | 8.2990 | 93.0308 | 0.00 |
| 17/11/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 5108 | 5 | 5108 | 5 | 0.00 |
| 17/11/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4940 | 5 | 4940 | 5 | 0.00 |
| 17/11/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5278 | 5 | 5278 | 5 | 0.00 |
| 17/11/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2469 | 2 | 2469 | 2 | 0.00 |
| 17/11/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2683 | 3 | 2683 | 3 | 0.00 |
| 17/11/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2575 | 3 | 2575 | 3 | 0.00 |
| 17/11/2011 | R208 On 01-November-12 | | | Bond Future | 8.38 | 91.0525 | 8.3840 | 91.0525 | 0.00 |
| 17/11/2011 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 3804 | 4 | 3804 | 4 | 0.00 |
| 17/11/2011 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 3671 | 4 | 3671 | 4 | 0.00 |
| 17/11/2011 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 3940 | 4 | 3940 | 4 | 0.00 |
| 17/11/2011 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 4410 | 4 | 4410 | 4 | 0.00 |
| 17/11/2011 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 4704 | 5 | 4704 | 5 | 0.00 |
| 17/11/2011 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 4555 | 5 | 4555 | 5 | 0.00 |
| 17/11/2011 | R209 On 02-February-12 | | | Bond Future | 8.94 | 75.8354 | 8.9350 | 75.8354 | 2,584.00 |
| 17/11/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3024 | 3 | 3024 | 3 | 0.00 |
| 17/11/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3223 | 3 | 3223 | 3 | 0.00 |
| 17/11/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 2833 | 3 | 2833 | 3 | 0.00 |
| 17/11/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2717 | 3 | 2717 | 3 | 0.00 |
| 17/11/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2343 | 2 | 2343 | 2 | 0.00 |
| 17/11/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2525 | 3 | 2525 | 3 | 0.00 |
| 17/11/2011 | R209 On 03-May-12 | | | Bond Future | 9.01 | 73.8101 | 9.0050 | 73.8101 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3962 | 4 | 3962 | 4 | 0.00 |
| 17/11/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4150 | 4 | 4150 | 4 | 0.00 |
| 17/11/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3777 | 4 | 3777 | 4 | 0.00 |
| 17/11/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 4198 | 4 | 4198 | 4 | 0.00 |
| 17/11/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3808 | 4 | 3808 | 4 | 0.00 |
| 17/11/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 4000 | 4 | 4000 | 4 | 0.00 |
| 17/11/2011 | R209 On 02-August-12 | | | Bond Future | 9.08 | 74.9133 | 9.0750 | 74.9133 | 0.00 |
| 17/11/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5659 | 6 | 5659 | 6 | 0.00 |
| 17/11/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 5846 | 6 | 5846 | 6 | 0.00 |
| 17/11/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5474 | 6 | 5474 | 6 | 0.00 |
| 17/11/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 4543 | 5 | 4543 | 5 | 0.00 |
| 17/11/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 4184 | 4 | 4184 | 4 | 0.00 |
| 17/11/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 4361 | 4 | 4361 | 4 | 0.00 |
| 17/11/2011 | R209 On 01-November-12 | | | Bond Future | 9.15 | 72.9111 | 9.1450 | 72.9111 | 0.00 |
| 17/11/2011 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 5184 | 5 | 5184 | 5 | 0.00 |
| 17/11/2011 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 5358 | 5 | 5358 | 5 | 0.00 |
| 17/11/2011 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 5010 | 5 | 5010 | 5 | 0.00 |
| 17/11/2011 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 6482 | 6 | 6482 | 6 | 0.00 |
| 17/11/2011 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 6069 | 6 | 6069 | 6 | 0.00 |
| 17/11/2011 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 6274 | 6 | 6274 | 6 | 0.00 |
| 17/11/2011 | R210 On 02-February-12 | | | Bond Future | 136.65 | 136.2937 | 136.6507 | 136.2937 | 750.00 |
| 17/11/2011 | R210 On 02-February-12 | 131.00 | Call | Bond Future | 5651 | 5 | 5651 | 5 | 0.00 |
| 17/11/2011 | R210 On 02-February-12 | 130.95 | Call | Bond Future | 5701 | 5 | 5701 | 5 | 0.00 |
| 17/11/2011 | R210 On 02-February-12 | 131.05 | Call | Bond Future | 5601 | 5 | 5601 | 5 | 0.00 |
| 17/11/2011 | R210 On 02-February-12 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2011 | R210 On 02-February-12 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2011 | R210 On 02-February-12 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2011 | R211 On 02-February-12 | | | Bond Future | 114.66 | 114.6652 | 114.6576 | 114.6652 | 480.00 |
| 17/11/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 4158 | 4 | 4158 | 4 | 0.00 |
| 17/11/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 4208 | 4 | 4208 | 4 | 0.00 |
| 17/11/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 4108 | 4 | 4108 | 4 | 0.00 |
| 17/11/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2011 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2011 | R212 On 02-February-12 | | | Bond Future | 111.18 | 111.1861 | 111.1822 | 111.1861 | 2,677.00 |
| 17/11/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 2682 | 3 | 2682 | 3 | 0.00 |
| 17/11/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 2632 | 3 | 2632 | 3 | 0.00 |
| 17/11/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 2732 | 3 | 2732 | 3 | 0.00 |
| 17/11/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2011 | R213 On 02-February-12 | | | Bond Future | 8.89 | 85.8938 | 8.8930 | 85.8938 | 487.00 |
| 17/11/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 3429 | 3 | 3429 | 3 | 0.00 |
| 17/11/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 3213 | 3 | 3213 | 3 | 0.00 |
| 17/11/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 3652 | 4 | 3652 | 4 | 0.00 |
| 17/11/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 2425 | 2 | 2425 | 2 | 0.00 |
| 17/11/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 2764 | 3 | 2764 | 3 | 0.00 |
| 17/11/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 2590 | 3 | 2590 | 3 | 0.00 |
| 17/11/2011 | R213 On 03-May-12 | | | Bond Future | 8.97 | 83.6219 | 8.9670 | 83.6219 | 0.00 |
| 17/11/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 5419 | 5 | 5419 | 5 | 0.00 |
| 17/11/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 5195 | 5 | 5195 | 5 | 0.00 |
| 17/11/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 5647 | 6 | 5647 | 6 | 0.00 |
| 17/11/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 3112 | 3 | 3112 | 3 | 0.00 |
| 17/11/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 3409 | 3 | 3409 | 3 | 0.00 |
| 17/11/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 3257 | 3 | 3257 | 3 | 0.00 |
| 17/11/2011 | R213 On 02-August-12 | | | Bond Future | 9.04 | 84.8650 | 9.0410 | 84.8650 | 0.00 |
| 17/11/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 5973 | 6 | 5973 | 6 | 0.00 |
| 17/11/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 6190 | 6 | 6190 | 6 | 0.00 |
| 17/11/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 5759 | 6 | 5759 | 6 | 0.00 |
| 17/11/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 4551 | 5 | 4551 | 5 | 0.00 |
| 17/11/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 4236 | 4 | 4236 | 4 | 0.00 |
| 17/11/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 4391 | 4 | 4391 | 4 | 0.00 |
| 17/11/2011 | R213 On 01-November-12 | | | Bond Future | 9.12 | 82.6241 | 9.1180 | 82.6241 | 0.00 |
| 17/11/2011 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 5460 | 5 | 5460 | 5 | 0.00 |
| 17/11/2011 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 5658 | 6 | 5658 | 6 | 0.00 |
| 17/11/2011 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 5260 | 5 | 5260 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2011 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 6547 | 7 | 6547 | 7 | 0.00 |
| 17/11/2011 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 6175 | 6 | 6175 | 6 | 0.00 |
| 17/11/2011 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 6361 | 6 | 6361 | 6 | 0.00 |
| 17/11/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 18/11/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2011 | AL7T On 02-February-12 | | | Index Future | 409.54 | 408.8310 | 409.5350 | 408.8310 | 16.00 |
| 18/11/2011 | AL7T On 03-May-12 | | | Index Future | 415.58 | 414.8670 | 415.5790 | 414.8670 | 0.00 |
| 18/11/2011 | ALBI On 02-February-12 | | | Index Future | 373.96 | 373.3160 | 373.9580 | 373.3160 | 1,044.00 |
| 18/11/2011 | ALBI On 03-May-12 | | | Index Future | 379.48 | 378.8280 | 379.4770 | 378.8280 | 0.00 |
| 18/11/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/11/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 18/11/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.16 | 0.1617 | 0.1592 | 0.1617 | 12,659.00 |
| 18/11/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.16 | 0.1676 | 0.1612 | 0.1676 | 18,519.00 |
| 18/11/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.11 | 0.1064 | 0.1112 | 0.1064 | 12,423.00 |
| 18/11/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.45 | 0.4697 | 0.4522 | 0.4697 | 100,000.00 |
| 18/11/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.09 | 0.0820 | 0.0850 | 0.0820 | 100,000.00 |
| 18/11/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.13 | 0.1270 | 0.1323 | 0.1270 | 12,346.00 |
| 18/11/2011 | CAAR On 19-December-11 | | | Can-Do Future | 0.17 | 0.1667 | 0.1673 | 0.1667 | 18,750.00 |
| 18/11/2011 | CAAS On 31-January-12 | | | Can-Do Future | 0.10 | 0.1055 | 0.1045 | 0.1055 | 12,500.00 |
| 18/11/2011 | CAAT On 29-February-12 | | | Can-Do Future | 0.09 | 0.0875 | 0.0870 | 0.0875 | 12,500.00 |
| 18/11/2011 | CAAU On 31-January-12 | | | Can-Do Future | 0.05 | 0.0521 | 0.0542 | 0.0521 | 19,481.00 |
| 18/11/2011 | CAAV On 29-February-12 | | | Can-Do Future | 0.08 | 0.0729 | 0.0752 | 0.0729 | 12,987.00 |
| 18/11/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 18/11/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2011 | GOVI On 02-February-12 | | | GOVI | 375.16 | 374.5440 | 375.1570 | 374.5440 | 156.00 |
| 18/11/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 61570 | 6 | 61570 | 6 | 0.00 |
| 18/11/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 61470 | 6 | 61470 | 6 | 0.00 |
| 18/11/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 61670 | 6 | 61670 | 6 | 0.00 |
| 18/11/2011 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/11/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2011 | GOVI On 03-May-12 | | | GOVI | 380.69 | 380.0740 | 380.6940 | 380.0740 | 0.00 |
| 18/11/2011 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2011 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2011 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2011 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 12960 | 2 | 12960 | 2 | 0.00 |
| 18/11/2011 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 13160 | 2 | 13160 | 2 | 0.00 |
| 18/11/2011 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 13060 | 2 | 13060 | 2 | 0.00 |
| 18/11/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 18/11/2011 | IGOV On 02-February-12 | | | Index Future | 164.01 | 164.0370 | 164.0100 | 164.0370 | 505.00 |
| 18/11/2011 | IGOV On 03-May-12 | | | Index Future | 166.43 | 166.4590 | 166.4300 | 166.4590 | 0.00 |
| 18/11/2011 | ILBI On 02-February-12 | | | Index Future | 446.70 | 445.8100 | 446.6990 | 445.8100 | 88.00 |
| 18/11/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 18/11/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 18/11/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 18/11/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 18/11/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 18/11/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 18/11/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.58 | 94.4200 | 5.5800 | 94.4200 | 5,541.00 |
| 18/11/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.55 | 94.4400 | 5.5500 | 94.4400 | 101.00 |
| 18/11/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.51 | 94.4800 | 5.5100 | 94.4800 | 0.00 |
| 18/11/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.48 | 94.5000 | 5.4800 | 94.5000 | 2,340.00 |
| 18/11/2011 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.48 | 94.5000 | 5.4800 | 94.5000 | 0.00 |
| 18/11/2011 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.49 | 94.5000 | 5.4900 | 94.5000 | 0.00 |
| 18/11/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.50 | 94.4800 | 5.5000 | 94.4800 | 2,890.00 |
| 18/11/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.64 | 94.3300 | 5.6400 | 94.3300 | 44,760.00 |
| 18/11/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.86 | 94.1100 | 5.8600 | 94.1100 | 990.00 |
| 18/11/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.09 | 93.8800 | 6.0900 | 93.8800 | 790.00 |
| 18/11/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.31 | 93.6600 | 6.3100 | 93.6600 | 1,250.00 |
| 18/11/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.52 | 93.4500 | 6.5200 | 93.4500 | 1,450.00 |
| 18/11/2011 | JN02 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 18/11/2011 | JN02 On 02-February-12 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/11/2011 | JN02 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 18/11/2011 | JN02 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2011 | JN02 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 18/11/2011 | JN02 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2011 | JN02 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2011 | JN05 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 18/11/2011 | JN05 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2011 | JN05 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2011 | JN05 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 18/11/2011 | JN05 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2011 | JN05 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 18/11/2011 | JN05 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2011 | JN10 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 18/11/2011 | JN10 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2011 | JN10 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2011 | JN10 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 18/11/2011 | JN10 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2011 | JN10 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 18/11/2011 | JN10 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2011 | OTH1 On 02-February-12 | | | Index Future | 367.15 | 366.3560 | 367.1500 | 366.3560 | 0.00 |
| 18/11/2011 | R157 On 02-February-12 | | | Bond Future | 6.87 | 126.0968 | 6.8670 | 126.0968 | 11,755.00 |
| 18/11/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 5623 | 6 | 5623 | 6 | 0.00 |
| 18/11/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 5788 | 6 | 5788 | 6 | 0.00 |
| 18/11/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 5457 | 5 | 5457 | 5 | 0.00 |
| 18/11/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 449 | 0 | 449 | 0 | 0.00 |
| 18/11/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 81 | 0 | 81 | 0 | 130.00 |
| 18/11/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 1278 | 1 | 1278 | 1 | 0.00 |
| 18/11/2011 | R157 On 02-February-12 | 6.25 | Call | Bond Future | 193 | 0 | 193 | 0 | 3,960.00 |
| 18/11/2011 | R157 On 02-February-12 | 6.45 | Call | Bond Future | 346 | 0 | 346 | 0 | 1,320.00 |
| 18/11/2011 | R157 On 02-February-12 | 6.65 | Call | Bond Future | 572 | 1 | 572 | 1 | 0.00 |
| 18/11/2011 | R157 On 02-February-12 | 7.20 | Call | Bond Future | 1625 | 2 | 1625 | 2 | 0.00 |
| 18/11/2011 | R157 On 02-February-12 | 7.20 | Put | Bond Future | 452 | 0 | 452 | 0 | 3,960.00 |
| 18/11/2011 | R157 On 02-February-12 | 6.65 | Put | Bond Future | 1344 | 1 | 1344 | 1 | 1,320.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/11/2011 | R157 On 02-February-12 | 6.45 | Put | Bond Future | 1836 | 2 | 1836 | 2 | 0.00 |
| 18/11/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 631 | 1 | 631 | 1 | 130.00 |
| 18/11/2011 | R157 On 02-February-12 | 6.25 | Put | Bond Future | 2406 | 3 | 2406 | 3 | 0.00 |
| 18/11/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 1579 | 2 | 1579 | 2 | 65.00 |
| 18/11/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 3205 | 3 | 3205 | 3 | 0.00 |
| 18/11/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 18/11/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 18/11/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 18/11/2011 | R157 On 03-May-12 | | | Bond Future | 6.95 | 121.1479 | 6.9460 | 121.1479 | 0.00 |
| 18/11/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4396 | 4 | 4396 | 4 | 0.00 |
| 18/11/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4535 | 4 | 4535 | 4 | 0.00 |
| 18/11/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4257 | 4 | 4257 | 4 | 0.00 |
| 18/11/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 212 | 0 | 212 | 0 | 0.00 |
| 18/11/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 174 | 0 | 174 | 0 | 0.00 |
| 18/11/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 193 | 0 | 193 | 0 | 0.00 |
| 18/11/2011 | R157 On 02-August-12 | | | Bond Future | 7.03 | 122.9560 | 7.0280 | 122.9560 | 0.00 |
| 18/11/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3685 | 4 | 3685 | 4 | 0.00 |
| 18/11/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3579 | 3 | 3579 | 3 | 0.00 |
| 18/11/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3793 | 4 | 3793 | 4 | 0.00 |
| 18/11/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 727 | 1 | 727 | 1 | 0.00 |
| 18/11/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 809 | 1 | 809 | 1 | 0.00 |
| 18/11/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 767 | 1 | 767 | 1 | 0.00 |
| 18/11/2011 | R157 On 01-November-12 | | | Bond Future | 7.12 | 118.0256 | 7.1190 | 118.0256 | 0.00 |
| 18/11/2011 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1882 | 2 | 1882 | 2 | 0.00 |
| 18/11/2011 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1813 | 2 | 1813 | 2 | 0.00 |
| 18/11/2011 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 1952 | 2 | 1952 | 2 | 0.00 |
| 18/11/2011 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 2146 | 2 | 2146 | 2 | 0.00 |
| 18/11/2011 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 2288 | 2 | 2288 | 2 | 0.00 |
| 18/11/2011 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 2216 | 2 | 2216 | 2 | 0.00 |
| 18/11/2011 | R186 On 02-February-12 | | | Bond Future | 8.51 | 117.6414 | 8.5130 | 117.6414 | 24,262.00 |
| 18/11/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 5985 | 6 | 5985 | 6 | 0.00 |
| 18/11/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 6298 | 6 | 6298 | 6 | 0.00 |
| 18/11/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 5678 | 5 | 5678 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/11/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 843 | 1 | 843 | 1 | 6,000.00 |
| 18/11/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 48 | 0 | 48 | 0 | 6,000.00 |
| 18/11/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 34269 | 34 | 34269 | 34 | 0.00 |
| 18/11/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 106043 | 106 | 106043 | 106 | 0.00 |
| 18/11/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 1418 | 1 | 1418 | 1 | 100.00 |
| 18/11/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 6351 | 7 | 6351 | 7 | 0.00 |
| 18/11/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 18321 | 19 | 18321 | 19 | 0.00 |
| 18/11/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1701 | 2 | 1701 | 2 | 0.00 |
| 18/11/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 8289 | 9 | 8289 | 9 | 0.00 |
| 18/11/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1438 | 2 | 1438 | 2 | 0.00 |
| 18/11/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1565 | 2 | 1565 | 2 | 100.00 |
| 18/11/2011 | R186 On 03-May-12 | | | Bond Future | 8.59 | 119.3813 | 8.5920 | 119.3813 | 0.00 |
| 18/11/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 6784 | 7 | 6784 | 7 | 0.00 |
| 18/11/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6516 | 6 | 6516 | 6 | 0.00 |
| 18/11/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 7058 | 7 | 7058 | 7 | 0.00 |
| 18/11/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 2971 | 3 | 2971 | 3 | 0.00 |
| 18/11/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 3303 | 3 | 3303 | 3 | 0.00 |
| 18/11/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3133 | 3 | 3133 | 3 | 0.00 |
| 18/11/2011 | R186 On 02-August-12 | | | Bond Future | 8.67 | 115.8786 | 8.6720 | 115.8786 | 0.00 |
| 18/11/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 6090 | 6 | 6090 | 6 | 0.00 |
| 18/11/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6323 | 6 | 6323 | 6 | 0.00 |
| 18/11/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 5861 | 6 | 5861 | 6 | 0.00 |
| 18/11/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 5610 | 6 | 5610 | 6 | 0.00 |
| 18/11/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 5181 | 5 | 5181 | 5 | 0.00 |
| 18/11/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 5392 | 6 | 5392 | 6 | 0.00 |
| 18/11/2011 | R186 On 01-November-12 | | | Bond Future | 8.75 | 117.6455 | 8.7520 | 117.6455 | 0.00 |
| 18/11/2011 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 6782 | 7 | 6782 | 7 | 0.00 |
| 18/11/2011 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 7004 | 7 | 7004 | 7 | 0.00 |
| 18/11/2011 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 6563 | 6 | 6563 | 6 | 0.00 |
| 18/11/2011 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 7023 | 7 | 7023 | 7 | 0.00 |
| 18/11/2011 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 6582 | 7 | 6582 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/11/2011 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 6800 | 7 | 6800 | 7 | 0.00 |
| 18/11/2011 | R189 On 02-February-12 | | | Bond Future | 218.97 | 218.9900 | 218.9653 | 218.9900 | 0.00 |
| 18/11/2011 | R189 On 02-February-12 | 218.00 | Call | Bond Future | 965 | 1 | 965 | 1 | 0.00 |
| 18/11/2011 | R189 On 02-February-12 | 217.95 | Call | Bond Future | 1015 | 1 | 1015 | 1 | 0.00 |
| 18/11/2011 | R189 On 02-February-12 | 218.05 | Call | Bond Future | 915 | 1 | 915 | 1 | 0.00 |
| 18/11/2011 | R189 On 02-February-12 | 218.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2011 | R189 On 02-February-12 | 217.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2011 | R189 On 02-February-12 | 218.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2011 | R197 On 02-February-12 | | | Bond Future | 242.56 | 243.0211 | 242.5571 | 243.0211 | 418.00 |
| 18/11/2011 | R197 On 02-February-12 | 237.00 | Call | Bond Future | 5557 | 6 | 5557 | 6 | 0.00 |
| 18/11/2011 | R197 On 02-February-12 | 237.05 | Call | Bond Future | 5507 | 6 | 5507 | 6 | 0.00 |
| 18/11/2011 | R197 On 02-February-12 | 236.95 | Call | Bond Future | 5607 | 6 | 5607 | 6 | 0.00 |
| 18/11/2011 | R197 On 02-February-12 | 236.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2011 | R197 On 02-February-12 | 237.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2011 | R197 On 02-February-12 | 237.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2011 | R201 On 02-February-12 | | | Bond Future | 6.42 | 107.0740 | 6.4210 | 107.0740 | 3,124.00 |
| 18/11/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 4765 | 5 | 4765 | 5 | 0.00 |
| 18/11/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 4891 | 5 | 4891 | 5 | 0.00 |
| 18/11/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4638 | 5 | 4638 | 5 | 0.00 |
| 18/11/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 18/11/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 18/11/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 18/11/2011 | R201 On 03-May-12 | | | Bond Future | 6.47 | 108.6568 | 6.4680 | 108.6568 | 0.00 |
| 18/11/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3221 | 3 | 3221 | 3 | 0.00 |
| 18/11/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3326 | 3 | 3326 | 3 | 0.00 |
| 18/11/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3116 | 3 | 3116 | 3 | 0.00 |
| 18/11/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 143 | 0 | 143 | 0 | 0.00 |
| 18/11/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 116 | 0 | 116 | 0 | 0.00 |
| 18/11/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 129 | 0 | 129 | 0 | 0.00 |
| 18/11/2011 | R201 On 02-August-12 | | | Bond Future | 6.52 | 105.8688 | 6.5160 | 105.8688 | 0.00 |
| 18/11/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2660 | 3 | 2660 | 3 | 0.00 |
| 18/11/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2580 | 3 | 2580 | 3 | 0.00 |
| 18/11/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2741 | 3 | 2741 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/11/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 464 | 0 | 464 | 0 | 0.00 |
| 18/11/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 521 | 1 | 521 | 1 | 0.00 |
| 18/11/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 492 | 1 | 492 | 1 | 0.00 |
| 18/11/2011 | R201 On 01-November-12 | | | Bond Future | 6.56 | 107.4849 | 6.5590 | 107.4849 | 0.00 |
| 18/11/2011 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1415 | 1 | 1415 | 1 | 0.00 |
| 18/11/2011 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1364 | 1 | 1364 | 1 | 0.00 |
| 18/11/2011 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1467 | 1 | 1467 | 1 | 0.00 |
| 18/11/2011 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 1485 | 2 | 1485 | 2 | 0.00 |
| 18/11/2011 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 1583 | 2 | 1583 | 2 | 0.00 |
| 18/11/2011 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 1534 | 2 | 1534 | 2 | 0.00 |
| 18/11/2011 | R202 On 02-February-12 | | | Bond Future | 181.89 | 181.6062 | 181.8886 | 181.6062 | 34,606.00 |
| 18/11/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 4889 | 5 | 4889 | 5 | 0.00 |
| 18/11/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 4839 | 5 | 4839 | 5 | 0.00 |
| 18/11/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 4939 | 5 | 4939 | 5 | 0.00 |
| 18/11/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2011 | R203 On 02-February-12 | | | Bond Future | 7.54 | 106.3323 | 7.5380 | 106.3323 | 2,201.00 |
| 18/11/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 5468 | 5 | 5468 | 5 | 0.00 |
| 18/11/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 5671 | 6 | 5671 | 6 | 0.00 |
| 18/11/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 5267 | 5 | 5267 | 5 | 0.00 |
| 18/11/2011 | R203 On 02-February-12 | 6.95 | Call | Bond Future | 393 | 0 | 393 | 0 | 2,640.00 |
| 18/11/2011 | R203 On 02-February-12 | 7.20 | Call | Bond Future | 707 | 1 | 707 | 1 | 880.00 |
| 18/11/2011 | R203 On 02-February-12 | 7.35 | Call | Bond Future | 963 | 1 | 963 | 1 | 0.00 |
| 18/11/2011 | R203 On 02-February-12 | 7.95 | Call | Bond Future | 2503 | 2 | 2503 | 2 | 0.00 |
| 18/11/2011 | R203 On 02-February-12 | 7.95 | Put | Bond Future | 633 | 1 | 633 | 1 | 2,640.00 |
| 18/11/2011 | R203 On 02-February-12 | 7.35 | Put | Bond Future | 1831 | 2 | 1831 | 2 | 880.00 |
| 18/11/2011 | R203 On 02-February-12 | 7.20 | Put | Bond Future | 2273 | 2 | 2273 | 2 | 0.00 |
| 18/11/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 98 | 0 | 98 | 0 | 0.00 |
| 18/11/2011 | R203 On 02-February-12 | 6.95 | Put | Bond Future | 3137 | 3 | 3137 | 3 | 0.00 |
| 18/11/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 72 | 0 | 72 | 0 | 0.00 |
| 18/11/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 84 | 0 | 84 | 0 | 0.00 |
| 18/11/2011 | R203 On 03-May-12 | | | Bond Future | 7.63 | 103.7419 | 7.6270 | 103.7419 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/11/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 5375 | 5 | 5375 | 5 | 0.00 |
| 18/11/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 5209 | 5 | 5209 | 5 | 0.00 |
| 18/11/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 5542 | 5 | 5542 | 5 | 0.00 |
| 18/11/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 534 | 1 | 534 | 1 | 0.00 |
| 18/11/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 616 | 1 | 616 | 1 | 0.00 |
| 18/11/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 575 | 1 | 575 | 1 | 0.00 |
| 18/11/2011 | R203 On 02-August-12 | | | Bond Future | 7.72 | 105.2881 | 7.7190 | 105.2881 | 0.00 |
| 18/11/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4822 | 5 | 4822 | 5 | 0.00 |
| 18/11/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4686 | 5 | 4686 | 5 | 0.00 |
| 18/11/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4956 | 5 | 4956 | 5 | 0.00 |
| 18/11/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1528 | 2 | 1528 | 2 | 0.00 |
| 18/11/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1663 | 2 | 1663 | 2 | 0.00 |
| 18/11/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1596 | 2 | 1596 | 2 | 0.00 |
| 18/11/2011 | R203 On 01-November-12 | | | Bond Future | 7.82 | 102.7345 | 7.8170 | 102.7345 | 0.00 |
| 18/11/2011 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 3178 | 3 | 3178 | 3 | 0.00 |
| 18/11/2011 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 3279 | 3 | 3279 | 3 | 0.00 |
| 18/11/2011 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 3077 | 3 | 3077 | 3 | 0.00 |
| 18/11/2011 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 3549 | 4 | 3549 | 4 | 0.00 |
| 18/11/2011 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 3347 | 3 | 3347 | 3 | 0.00 |
| 18/11/2011 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 3448 | 4 | 3448 | 4 | 0.00 |
| 18/11/2011 | R204 On 02-February-12 | | | Bond Future | 7.85 | 101.6773 | 7.8450 | 101.6773 | 3,268.00 |
| 18/11/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 6042 | 6 | 6042 | 6 | 0.00 |
| 18/11/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 5822 | 6 | 5822 | 6 | 0.00 |
| 18/11/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 6263 | 6 | 6263 | 6 | 0.00 |
| 18/11/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 164 | 0 | 164 | 0 | 0.00 |
| 18/11/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 211 | 0 | 211 | 0 | 0.00 |
| 18/11/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 187 | 0 | 187 | 0 | 0.00 |
| 18/11/2011 | R204 On 03-May-12 | | | Bond Future | 7.94 | 103.1810 | 7.9360 | 103.1810 | 0.00 |
| 18/11/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 5121 | 5 | 5121 | 5 | 0.00 |
| 18/11/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 5296 | 5 | 5296 | 5 | 0.00 |
| 18/11/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4948 | 5 | 4948 | 5 | 0.00 |
| 18/11/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1155 | 1 | 1155 | 1 | 0.00 |
| 18/11/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1019 | 1 | 1019 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/11/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1086 | 1 | 1086 | 1 | 0.00 |
| 18/11/2011 | R204 On 02-August-12 | | | Bond Future | 8.03 | 100.6884 | 8.0300 | 100.6884 | 0.00 |
| 18/11/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4626 | 5 | 4626 | 5 | 0.00 |
| 18/11/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4774 | 5 | 4774 | 5 | 0.00 |
| 18/11/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4481 | 4 | 4481 | 4 | 0.00 |
| 18/11/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2445 | 3 | 2445 | 3 | 0.00 |
| 18/11/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 2261 | 2 | 2261 | 2 | 0.00 |
| 18/11/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2351 | 2 | 2351 | 2 | 0.00 |
| 18/11/2011 | R204 On 01-November-12 | | | Bond Future | 8.13 | 102.2234 | 8.1260 | 102.2234 | 0.00 |
| 18/11/2011 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3677 | 4 | 3677 | 4 | 0.00 |
| 18/11/2011 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3561 | 3 | 3561 | 3 | 0.00 |
| 18/11/2011 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3794 | 4 | 3794 | 4 | 0.00 |
| 18/11/2011 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 4155 | 4 | 4155 | 4 | 0.00 |
| 18/11/2011 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 4399 | 4 | 4399 | 4 | 0.00 |
| 18/11/2011 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 4276 | 4 | 4276 | 4 | 0.00 |
| 18/11/2011 | R206 On 02-February-12 | | | Bond Future | 6.23 | 102.7040 | 6.2340 | 102.7040 | 300.00 |
| 18/11/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3159 | 3 | 3159 | 3 | 0.00 |
| 18/11/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3247 | 3 | 3247 | 3 | 0.00 |
| 18/11/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3072 | 3 | 3072 | 3 | 0.00 |
| 18/11/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2011 | R206 On 03-May-12 | | | Bond Future | 6.28 | 104.2211 | 6.2780 | 104.2211 | 0.00 |
| 18/11/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 1997 | 2 | 1997 | 2 | 0.00 |
| 18/11/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 1927 | 2 | 1927 | 2 | 0.00 |
| 18/11/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2068 | 2 | 2068 | 2 | 0.00 |
| 18/11/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 60 | 0 | 60 | 0 | 0.00 |
| 18/11/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 75 | 0 | 75 | 0 | 0.00 |
| 18/11/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 67 | 0 | 67 | 0 | 0.00 |
| 18/11/2011 | R206 On 02-August-12 | | | Bond Future | 6.32 | 102.0120 | 6.3230 | 102.0120 | 0.00 |
| 18/11/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1579 | 2 | 1579 | 2 | 0.00 |
| 18/11/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1530 | 1 | 1530 | 1 | 0.00 |
| 18/11/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1628 | 2 | 1628 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/11/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 302 | 0 | 302 | 0 | 0.00 |
| 18/11/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 339 | 0 | 339 | 0 | 0.00 |
| 18/11/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 320 | 0 | 320 | 0 | 0.00 |
| 18/11/2011 | R206 On 01-November-12 | | | Bond Future | 6.35 | 103.5693 | 6.3450 | 103.5693 | 0.00 |
| 18/11/2011 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 711 | 1 | 711 | 1 | 0.00 |
| 18/11/2011 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 738 | 1 | 738 | 1 | 0.00 |
| 18/11/2011 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 685 | 1 | 685 | 1 | 0.00 |
| 18/11/2011 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 1138 | 1 | 1138 | 1 | 0.00 |
| 18/11/2011 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 1076 | 1 | 1076 | 1 | 0.00 |
| 18/11/2011 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 1106 | 1 | 1106 | 1 | 0.00 |
| 18/11/2011 | R207 On 02-February-12 | | | Bond Future | 8.06 | 95.6001 | 8.0630 | 95.6001 | 37,643.00 |
| 18/11/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 5286 | 5 | 5286 | 5 | 0.00 |
| 18/11/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 5520 | 5 | 5520 | 5 | 0.00 |
| 18/11/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 5052 | 5 | 5052 | 5 | 0.00 |
| 18/11/2011 | R207 On 02-February-12 | 7.35 | Call | Bond Future | 309 | 0 | 309 | 0 | 1,920.00 |
| 18/11/2011 | R207 On 02-February-12 | 7.65 | Call | Bond Future | 684 | 1 | 684 | 1 | 640.00 |
| 18/11/2011 | R207 On 02-February-12 | 7.85 | Call | Bond Future | 1066 | 1 | 1066 | 1 | 0.00 |
| 18/11/2011 | R207 On 02-February-12 | 8.50 | Call | Bond Future | 3097 | 3 | 3097 | 3 | 0.00 |
| 18/11/2011 | R207 On 02-February-12 | 8.50 | Put | Bond Future | 685 | 1 | 685 | 1 | 1,920.00 |
| 18/11/2011 | R207 On 02-February-12 | 7.85 | Put | Bond Future | 2270 | 2 | 2270 | 2 | 640.00 |
| 18/11/2011 | R207 On 02-February-12 | 7.65 | Put | Bond Future | 3036 | 3 | 3036 | 3 | 0.00 |
| 18/11/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 236 | 0 | 236 | 0 | 0.00 |
| 18/11/2011 | R207 On 02-February-12 | 7.35 | Put | Bond Future | 4415 | 5 | 4415 | 5 | 0.00 |
| 18/11/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 181 | 0 | 181 | 0 | 0.00 |
| 18/11/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 208 | 0 | 208 | 0 | 0.00 |
| 18/11/2011 | R207 On 03-May-12 | | | Bond Future | 8.15 | 97.0178 | 8.1540 | 97.0178 | 0.00 |
| 18/11/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4703 | 5 | 4703 | 5 | 0.00 |
| 18/11/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4879 | 5 | 4879 | 5 | 0.00 |
| 18/11/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4530 | 4 | 4530 | 4 | 0.00 |
| 18/11/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1612 | 2 | 1612 | 2 | 0.00 |
| 18/11/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1438 | 1 | 1438 | 1 | 0.00 |
| 18/11/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1523 | 2 | 1523 | 2 | 0.00 |
| 18/11/2011 | R207 On 02-August-12 | | | Bond Future | 8.25 | 94.8250 | 8.2480 | 94.8250 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/11/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 5017 | 5 | 5017 | 5 | 0.00 |
| 18/11/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 5177 | 5 | 5177 | 5 | 0.00 |
| 18/11/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4859 | 5 | 4859 | 5 | 0.00 |
| 18/11/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2505 | 3 | 2505 | 3 | 0.00 |
| 18/11/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2313 | 2 | 2313 | 2 | 0.00 |
| 18/11/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2407 | 2 | 2407 | 2 | 0.00 |
| 18/11/2011 | R207 On 01-November-12 | | | Bond Future | 8.34 | 96.2731 | 8.3380 | 96.2731 | 0.00 |
| 18/11/2011 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 3998 | 4 | 3998 | 4 | 0.00 |
| 18/11/2011 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3872 | 4 | 3872 | 4 | 0.00 |
| 18/11/2011 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 4126 | 4 | 4126 | 4 | 0.00 |
| 18/11/2011 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 4321 | 4 | 4321 | 4 | 0.00 |
| 18/11/2011 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 4584 | 5 | 4584 | 5 | 0.00 |
| 18/11/2011 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 4451 | 5 | 4451 | 5 | 0.00 |
| 18/11/2011 | R208 On 02-February-12 | | | Bond Future | 8.10 | 93.5876 | 8.1010 | 93.5876 | 17,761.00 |
| 18/11/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 5416 | 5 | 5416 | 5 | 0.00 |
| 18/11/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 5666 | 6 | 5666 | 6 | 0.00 |
| 18/11/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 5165 | 5 | 5165 | 5 | 0.00 |
| 18/11/2011 | R208 On 02-February-12 | 7.45 | Call | Bond Future | 330 | 0 | 330 | 0 | 2,880.00 |
| 18/11/2011 | R208 On 02-February-12 | 7.70 | Call | Bond Future | 668 | 1 | 668 | 1 | 960.00 |
| 18/11/2011 | R208 On 02-February-12 | 7.90 | Call | Bond Future | 1074 | 1 | 1074 | 1 | 0.00 |
| 18/11/2011 | R208 On 02-February-12 | 8.55 | Call | Bond Future | 3287 | 3 | 3287 | 3 | 0.00 |
| 18/11/2011 | R208 On 02-February-12 | 8.55 | Put | Bond Future | 634 | 1 | 634 | 1 | 2,880.00 |
| 18/11/2011 | R208 On 02-February-12 | 7.90 | Put | Bond Future | 2294 | 2 | 2294 | 2 | 960.00 |
| 18/11/2011 | R208 On 02-February-12 | 7.70 | Put | Bond Future | 3123 | 3 | 3123 | 3 | 0.00 |
| 18/11/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 230 | 0 | 230 | 0 | 0.00 |
| 18/11/2011 | R208 On 02-February-12 | 7.45 | Put | Bond Future | 4358 | 5 | 4358 | 5 | 0.00 |
| 18/11/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 172 | 0 | 172 | 0 | 0.00 |
| 18/11/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 201 | 0 | 201 | 0 | 0.00 |
| 18/11/2011 | R208 On 03-May-12 | | | Bond Future | 8.18 | 91.5698 | 8.1820 | 91.5698 | 0.00 |
| 18/11/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5764 | 6 | 5764 | 6 | 0.00 |
| 18/11/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5561 | 5 | 5561 | 5 | 0.00 |
| 18/11/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5966 | 6 | 5966 | 6 | 0.00 |
| 18/11/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1041 | 1 | 1041 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/11/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1186 | 1 | 1186 | 1 | 0.00 |
| 18/11/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1113 | 1 | 1113 | 1 | 0.00 |
| 18/11/2011 | R208 On 02-August-12 | | | Bond Future | 8.26 | 92.9393 | 8.2640 | 92.9393 | 0.00 |
| 18/11/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 5227 | 5 | 5227 | 5 | 0.00 |
| 18/11/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5057 | 5 | 5057 | 5 | 0.00 |
| 18/11/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5400 | 5 | 5400 | 5 | 0.00 |
| 18/11/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2391 | 2 | 2391 | 2 | 0.00 |
| 18/11/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2600 | 3 | 2600 | 3 | 0.00 |
| 18/11/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2493 | 3 | 2493 | 3 | 0.00 |
| 18/11/2011 | R208 On 01-November-12 | | | Bond Future | 8.35 | 90.9633 | 8.3480 | 90.9633 | 0.00 |
| 18/11/2011 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 3898 | 4 | 3898 | 4 | 0.00 |
| 18/11/2011 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 4037 | 4 | 4037 | 4 | 0.00 |
| 18/11/2011 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 3763 | 4 | 3763 | 4 | 0.00 |
| 18/11/2011 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 4595 | 5 | 4595 | 5 | 0.00 |
| 18/11/2011 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 4306 | 4 | 4306 | 4 | 0.00 |
| 18/11/2011 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 4448 | 5 | 4448 | 5 | 0.00 |
| 18/11/2011 | R209 On 02-February-12 | | | Bond Future | 8.90 | 75.7968 | 8.9030 | 75.7968 | 2,584.00 |
| 18/11/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3144 | 3 | 3144 | 3 | 0.00 |
| 18/11/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 2947 | 3 | 2947 | 3 | 0.00 |
| 18/11/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3348 | 3 | 3348 | 3 | 0.00 |
| 18/11/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2221 | 2 | 2221 | 2 | 0.00 |
| 18/11/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2583 | 3 | 2583 | 3 | 0.00 |
| 18/11/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2397 | 3 | 2397 | 3 | 0.00 |
| 18/11/2011 | R209 On 03-May-12 | | | Bond Future | 8.97 | 73.7720 | 8.9720 | 73.7720 | 0.00 |
| 18/11/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 4084 | 4 | 4084 | 4 | 0.00 |
| 18/11/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4276 | 4 | 4276 | 4 | 0.00 |
| 18/11/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3895 | 4 | 3895 | 4 | 0.00 |
| 18/11/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 4064 | 4 | 4064 | 4 | 0.00 |
| 18/11/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3682 | 4 | 3682 | 4 | 0.00 |
| 18/11/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 3870 | 4 | 3870 | 4 | 0.00 |
| 18/11/2011 | R209 On 02-August-12 | | | Bond Future | 9.04 | 74.8757 | 9.0420 | 74.8757 | 0.00 |
| 18/11/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5793 | 6 | 5793 | 6 | 0.00 |
| 18/11/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 5983 | 6 | 5983 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/11/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5606 | 5 | 5606 | 5 | 0.00 |
| 18/11/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 4426 | 5 | 4426 | 5 | 0.00 |
| 18/11/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 4072 | 4 | 4072 | 4 | 0.00 |
| 18/11/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 4246 | 4 | 4246 | 4 | 0.00 |
| 18/11/2011 | R209 On 01-November-12 | | | Bond Future | 9.11 | 72.8739 | 9.1110 | 72.8739 | 0.00 |
| 18/11/2011 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 5306 | 5 | 5306 | 5 | 0.00 |
| 18/11/2011 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 5129 | 5 | 5129 | 5 | 0.00 |
| 18/11/2011 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 5482 | 5 | 5482 | 5 | 0.00 |
| 18/11/2011 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 5940 | 6 | 5940 | 6 | 0.00 |
| 18/11/2011 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 6347 | 6 | 6347 | 6 | 0.00 |
| 18/11/2011 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 6143 | 6 | 6143 | 6 | 0.00 |
| 18/11/2011 | R210 On 02-February-12 | | | Bond Future | 137.01 | 136.6507 | 137.0070 | 136.6507 | 750.00 |
| 18/11/2011 | R210 On 02-February-12 | 131.00 | Call | Bond Future | 6007 | 6 | 6007 | 6 | 0.00 |
| 18/11/2011 | R210 On 02-February-12 | 131.05 | Call | Bond Future | 5957 | 6 | 5957 | 6 | 0.00 |
| 18/11/2011 | R210 On 02-February-12 | 130.95 | Call | Bond Future | 6057 | 6 | 6057 | 6 | 0.00 |
| 18/11/2011 | R210 On 02-February-12 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2011 | R210 On 02-February-12 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2011 | R210 On 02-February-12 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2011 | R211 On 02-February-12 | | | Bond Future | 114.59 | 114.6576 | 114.5925 | 114.6576 | 480.00 |
| 18/11/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 4092 | 4 | 4092 | 4 | 0.00 |
| 18/11/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 4142 | 4 | 4142 | 4 | 0.00 |
| 18/11/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 4042 | 4 | 4042 | 4 | 0.00 |
| 18/11/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2011 | R212 On 02-February-12 | | | Bond Future | 111.82 | 111.1822 | 111.8235 | 111.1822 | 2,677.00 |
| 18/11/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 3324 | 3 | 3324 | 3 | 0.00 |
| 18/11/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 3274 | 3 | 3274 | 3 | 0.00 |
| 18/11/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 3374 | 3 | 3374 | 3 | 0.00 |
| 18/11/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2011 | R213 On 02-February-12 | | | Bond Future | 8.87 | 85.8542 | 8.8660 | 85.8542 | 487.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/11/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 3531 | 3 | 3531 | 3 | 0.00 |
| 18/11/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 3758 | 4 | 3758 | 4 | 0.00 |
| 18/11/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 3311 | 3 | 3311 | 3 | 0.00 |
| 18/11/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 2648 | 3 | 2648 | 3 | 0.00 |
| 18/11/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 2317 | 2 | 2317 | 2 | 0.00 |
| 18/11/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 2478 | 3 | 2478 | 3 | 0.00 |
| 18/11/2011 | R213 On 03-May-12 | | | Bond Future | 8.94 | 83.5829 | 8.9400 | 83.5829 | 0.00 |
| 18/11/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 5535 | 5 | 5535 | 5 | 0.00 |
| 18/11/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 5308 | 5 | 5308 | 5 | 0.00 |
| 18/11/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 5766 | 6 | 5766 | 6 | 0.00 |
| 18/11/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 3020 | 3 | 3020 | 3 | 0.00 |
| 18/11/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 3311 | 3 | 3311 | 3 | 0.00 |
| 18/11/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 3162 | 3 | 3162 | 3 | 0.00 |
| 18/11/2011 | R213 On 02-August-12 | | | Bond Future | 9.01 | 84.8342 | 9.0130 | 84.8342 | 0.00 |
| 18/11/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 6089 | 6 | 6089 | 6 | 0.00 |
| 18/11/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 6309 | 6 | 6309 | 6 | 0.00 |
| 18/11/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 5872 | 6 | 5872 | 6 | 0.00 |
| 18/11/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 4448 | 5 | 4448 | 5 | 0.00 |
| 18/11/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 4139 | 4 | 4139 | 4 | 0.00 |
| 18/11/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 4291 | 4 | 4291 | 4 | 0.00 |
| 18/11/2011 | R213 On 01-November-12 | | | Bond Future | 9.09 | 82.5862 | 9.0890 | 82.5862 | 0.00 |
| 18/11/2011 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 5565 | 5 | 5565 | 5 | 0.00 |
| 18/11/2011 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 5765 | 6 | 5765 | 6 | 0.00 |
| 18/11/2011 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 5362 | 5 | 5362 | 5 | 0.00 |
| 18/11/2011 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 6429 | 7 | 6429 | 7 | 0.00 |
| 18/11/2011 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 6062 | 6 | 6062 | 6 | 0.00 |
| 18/11/2011 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 6246 | 6 | 6246 | 6 | 0.00 |
| 18/11/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 21/11/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/11/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2011 | AL7T On 02-February-12 | | | Index Future | 408.08 | 409.5350 | 408.0790 | 409.5350 | 16.00 |
| 21/11/2011 | AL7T On 03-May-12 | | | Index Future | 414.09 | 415.5790 | 414.0900 | 415.5790 | 0.00 |
| 21/11/2011 | ALBI On 02-February-12 | | | Index Future | 372.70 | 373.9580 | 372.7010 | 373.9580 | 1,042.00 |
| 21/11/2011 | ALBI On 03-May-12 | | | Index Future | 378.19 | 379.4770 | 378.1920 | 379.4770 | 0.00 |
| 21/11/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 21/11/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/11/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.20 | 0.1592 | 0.1964 | 0.1592 | 12,659.00 |
| 21/11/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.21 | 0.1612 | 0.2137 | 0.1612 | 18,519.00 |
| 21/11/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.07 | 0.1112 | 0.0660 | 0.1112 | 12,423.00 |
| 21/11/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.51 | 0.4522 | 0.5104 | 0.4522 | 100,000.00 |
| 21/11/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.05 | 0.0850 | 0.0543 | 0.0850 | 100,000.00 |
| 21/11/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.09 | 0.1323 | 0.0856 | 0.1323 | 12,346.00 |
| 21/11/2011 | CAAR On 19-December-11 | | | Can-Do Future | 0.21 | 0.1673 | 0.2106 | 0.1673 | 18,750.00 |
| 21/11/2011 | CAAS On 31-January-12 | | | Can-Do Future | 0.13 | 0.1045 | 0.1270 | 0.1045 | 12,500.00 |
| 21/11/2011 | CAAT On 29-February-12 | | | Can-Do Future | 0.10 | 0.0870 | 0.1022 | 0.0870 | 12,500.00 |
| 21/11/2011 | CAAU On 31-January-12 | | | Can-Do Future | 0.04 | 0.0542 | 0.0370 | 0.0542 | 19,481.00 |
| 21/11/2011 | CAAV On 29-February-12 | | | Can-Do Future | 0.06 | 0.0752 | 0.0560 | 0.0752 | 12,987.00 |
| 21/11/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 21/11/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2011 | GOVI On 02-February-12 | | | GOVI | 374.00 | 375.1570 | 373.9960 | 375.1570 | 156.00 |
| 21/11/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 49960 | 6 | 49960 | 6 | 0.00 |
| 21/11/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 49860 | 6 | 49860 | 6 | 0.00 |
| 21/11/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 50060 | 6 | 50060 | 6 | 0.00 |
| 21/11/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2011 | GOVI On 03-May-12 | | | GOVI | 379.51 | 380.6940 | 379.5050 | 380.6940 | 0.00 |
| 21/11/2011 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2011 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2011 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2011 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 24850 | 1 | 24850 | 1 | 0.00 |
| 21/11/2011 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 25050 | 1 | 25050 | 1 | 0.00 |
| 21/11/2011 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 24950 | 1 | 24950 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/11/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 21/11/2011 | IGOV On 02-February-12 | | | Index Future | 163.98 | 164.0100 | 163.9830 | 164.0100 | 505.00 |
| 21/11/2011 | IGOV On 03-May-12 | | | Index Future | 166.40 | 166.4300 | 166.3980 | 166.4300 | 0.00 |
| 21/11/2011 | ILBI On 02-February-12 | | | Index Future | 446.70 | 446.6990 | 446.6990 | 446.6990 | 88.00 |
| 21/11/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 21/11/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 21/11/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 21/11/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 21/11/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 21/11/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 21/11/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.58 | 94.4200 | 5.5800 | 94.4200 | 5,541.00 |
| 21/11/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.52 | 94.4500 | 5.5200 | 94.4500 | 101.00 |
| 21/11/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.49 | 94.4900 | 5.4900 | 94.4900 | 0.00 |
| 21/11/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.47 | 94.5200 | 5.4700 | 94.5200 | 2,340.00 |
| 21/11/2011 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.46 | 94.5200 | 5.4600 | 94.5200 | 0.00 |
| 21/11/2011 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.47 | 94.5100 | 5.4700 | 94.5100 | 0.00 |
| 21/11/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.48 | 94.5000 | 5.4800 | 94.5000 | 2,890.00 |
| 21/11/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.62 | 94.3600 | 5.6200 | 94.3600 | 44,760.00 |
| 21/11/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.83 | 94.1400 | 5.8300 | 94.1400 | 990.00 |
| 21/11/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.07 | 93.9100 | 6.0700 | 93.9100 | 790.00 |
| 21/11/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.30 | 93.6900 | 6.3000 | 93.6900 | 1,250.00 |
| 21/11/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.52 | 93.4800 | 6.5200 | 93.4800 | 1,600.00 |
| 21/11/2011 | JN02 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 21/11/2011 | JN02 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2011 | JN02 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 21/11/2011 | JN02 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2011 | JN02 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 21/11/2011 | JN02 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2011 | JN02 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2011 | JN05 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 21/11/2011 | JN05 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2011 | JN05 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2011 | JN05 On 02-February-12 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/11/2011 | JN05 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2011 | JN05 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 21/11/2011 | JN05 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2011 | JN10 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 21/11/2011 | JN10 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2011 | JN10 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2011 | JN10 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 21/11/2011 | JN10 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2011 | JN10 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 21/11/2011 | JN10 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2011 | OTH1 On 02-February-12 | | | Index Future | 365.41 | 367.1500 | 365.4140 | 367.1500 | 0.00 |
| 21/11/2011 | R157 On 02-February-12 | | | Bond Future | 6.91 | 126.2101 | 6.9090 | 126.2101 | 12,437.00 |
| 21/11/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 5474 | 6 | 5474 | 6 | 0.00 |
| 21/11/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 5640 | 6 | 5640 | 6 | 0.00 |
| 21/11/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 5309 | 5 | 5309 | 5 | 0.00 |
| 21/11/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 389 | 0 | 389 | 0 | 0.00 |
| 21/11/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 64 | 0 | 64 | 0 | 130.00 |
| 21/11/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 1170 | 1 | 1170 | 1 | 0.00 |
| 21/11/2011 | R157 On 02-February-12 | 6.25 | Call | Bond Future | 160 | 0 | 160 | 0 | 3,960.00 |
| 21/11/2011 | R157 On 02-February-12 | 6.45 | Call | Bond Future | 295 | 0 | 295 | 0 | 1,320.00 |
| 21/11/2011 | R157 On 02-February-12 | 6.65 | Call | Bond Future | 502 | 1 | 502 | 1 | 0.00 |
| 21/11/2011 | R157 On 02-February-12 | 7.20 | Call | Bond Future | 1506 | 2 | 1506 | 2 | 0.00 |
| 21/11/2011 | R157 On 02-February-12 | 7.20 | Put | Bond Future | 482 | 0 | 482 | 0 | 3,960.00 |
| 21/11/2011 | R157 On 02-February-12 | 6.65 | Put | Bond Future | 1423 | 1 | 1423 | 1 | 1,320.00 |
| 21/11/2011 | R157 On 02-February-12 | 6.45 | Put | Bond Future | 1934 | 2 | 1934 | 2 | 0.00 |
| 21/11/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 672 | 1 | 672 | 1 | 130.00 |
| 21/11/2011 | R157 On 02-February-12 | 6.25 | Put | Bond Future | 2521 | 2 | 2521 | 2 | 0.00 |
| 21/11/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 1668 | 2 | 1668 | 2 | 65.00 |
| 21/11/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 3337 | 3 | 3337 | 3 | 0.00 |
| 21/11/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 21/11/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 21/11/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 21/11/2011 | R157 On 03-May-12 | | | Bond Future | 6.99 | 121.2665 | 6.9930 | 121.2665 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/11/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4252 | 4 | 4252 | 4 | 0.00 |
| 21/11/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4391 | 5 | 4391 | 5 | 0.00 |
| 21/11/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4115 | 4 | 4115 | 4 | 0.00 |
| 21/11/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 224 | 0 | 224 | 0 | 0.00 |
| 21/11/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 185 | 0 | 185 | 0 | 0.00 |
| 21/11/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 204 | 0 | 204 | 0 | 0.00 |
| 21/11/2011 | R157 On 02-August-12 | | | Bond Future | 7.08 | 123.0810 | 7.0800 | 123.0810 | 0.00 |
| 21/11/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3560 | 4 | 3560 | 4 | 0.00 |
| 21/11/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3455 | 4 | 3455 | 4 | 0.00 |
| 21/11/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3666 | 4 | 3666 | 4 | 0.00 |
| 21/11/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 759 | 1 | 759 | 1 | 0.00 |
| 21/11/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 843 | 1 | 843 | 1 | 0.00 |
| 21/11/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 800 | 1 | 800 | 1 | 0.00 |
| 21/11/2011 | R157 On 01-November-12 | | | Bond Future | 7.18 | 118.1488 | 7.1780 | 118.1488 | 0.00 |
| 21/11/2011 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1794 | 2 | 1794 | 2 | 0.00 |
| 21/11/2011 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1728 | 2 | 1728 | 2 | 0.00 |
| 21/11/2011 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 1862 | 2 | 1862 | 2 | 0.00 |
| 21/11/2011 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 2221 | 2 | 2221 | 2 | 0.00 |
| 21/11/2011 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 2368 | 2 | 2368 | 2 | 0.00 |
| 21/11/2011 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 2293 | 2 | 2293 | 2 | 0.00 |
| 21/11/2011 | R186 On 02-February-12 | | | Bond Future | 8.58 | 117.9395 | 8.5840 | 117.9395 | 24,262.00 |
| 21/11/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 5463 | 6 | 5463 | 6 | 0.00 |
| 21/11/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 5765 | 6 | 5765 | 6 | 0.00 |
| 21/11/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 5167 | 6 | 5167 | 6 | 0.00 |
| 21/11/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 681 | 1 | 681 | 1 | 6,000.00 |
| 21/11/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 32 | 0 | 32 | 0 | 6,000.00 |
| 21/11/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 33609 | 34 | 33609 | 34 | 0.00 |
| 21/11/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 105383 | 106 | 105383 | 106 | 0.00 |
| 21/11/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 1185 | 1 | 1185 | 1 | 100.00 |
| 21/11/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 6778 | 6 | 6778 | 6 | 0.00 |
| 21/11/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 18965 | 18 | 18965 | 18 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/11/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1850 | 2 | 1850 | 2 | 0.00 |
| 21/11/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 8787 | 8 | 8787 | 8 | 0.00 |
| 21/11/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1565 | 1 | 1565 | 1 | 0.00 |
| 21/11/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1703 | 2 | 1703 | 2 | 100.00 |
| 21/11/2011 | R186 On 03-May-12 | | | Bond Future | 8.67 | 119.6829 | 8.6660 | 119.6829 | 0.00 |
| 21/11/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 6318 | 7 | 6318 | 7 | 0.00 |
| 21/11/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6059 | 7 | 6059 | 7 | 0.00 |
| 21/11/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 6583 | 7 | 6583 | 7 | 0.00 |
| 21/11/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 3171 | 3 | 3171 | 3 | 0.00 |
| 21/11/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 3521 | 3 | 3521 | 3 | 0.00 |
| 21/11/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3342 | 3 | 3342 | 3 | 0.00 |
| 21/11/2011 | R186 On 02-August-12 | | | Bond Future | 8.75 | 116.1835 | 8.7490 | 116.1835 | 0.00 |
| 21/11/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 5689 | 6 | 5689 | 6 | 0.00 |
| 21/11/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 5913 | 6 | 5913 | 6 | 0.00 |
| 21/11/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 5468 | 6 | 5468 | 6 | 0.00 |
| 21/11/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 5906 | 6 | 5906 | 6 | 0.00 |
| 21/11/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 5460 | 5 | 5460 | 5 | 0.00 |
| 21/11/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 5680 | 5 | 5680 | 5 | 0.00 |
| 21/11/2011 | R186 On 01-November-12 | | | Bond Future | 8.83 | 117.9535 | 8.8320 | 117.9535 | 0.00 |
| 21/11/2011 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 6388 | 7 | 6388 | 7 | 0.00 |
| 21/11/2011 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 6603 | 7 | 6603 | 7 | 0.00 |
| 21/11/2011 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 6176 | 7 | 6176 | 7 | 0.00 |
| 21/11/2011 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 7338 | 7 | 7338 | 7 | 0.00 |
| 21/11/2011 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 6883 | 7 | 6883 | 7 | 0.00 |
| 21/11/2011 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 7108 | 7 | 7108 | 7 | 0.00 |
| 21/11/2011 | R189 On 02-February-12 | | | Bond Future | 218.94 | 218.9653 | 218.9414 | 218.9653 | 0.00 |
| 21/11/2011 | R189 On 02-February-12 | 218.00 | Call | Bond Future | 941 | 1 | 941 | 1 | 0.00 |
| 21/11/2011 | R189 On 02-February-12 | 217.95 | Call | Bond Future | 991 | 1 | 991 | 1 | 0.00 |
| 21/11/2011 | R189 On 02-February-12 | 218.05 | Call | Bond Future | 891 | 1 | 891 | 1 | 0.00 |
| 21/11/2011 | R189 On 02-February-12 | 218.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2011 | R189 On 02-February-12 | 217.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2011 | R189 On 02-February-12 | 218.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2011 | R197 On 02-February-12 | | | Bond Future | 242.55 | 242.5571 | 242.5467 | 242.5571 | 418.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/11/2011 | R197 On 02-February-12 | 237.00 | Call | Bond Future | 5547 | 6 | 5547 | 6 | 0.00 |
| 21/11/2011 | R197 On 02-February-12 | 237.05 | Call | Bond Future | 5497 | 6 | 5497 | 6 | 0.00 |
| 21/11/2011 | R197 On 02-February-12 | 236.95 | Call | Bond Future | 5597 | 6 | 5597 | 6 | 0.00 |
| 21/11/2011 | R197 On 02-February-12 | 236.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2011 | R197 On 02-February-12 | 237.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2011 | R197 On 02-February-12 | 237.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2011 | R201 On 02-February-12 | | | Bond Future | 6.44 | 107.1490 | 6.4430 | 107.1490 | 3,124.00 |
| 21/11/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 4706 | 5 | 4706 | 5 | 0.00 |
| 21/11/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 4832 | 5 | 4832 | 5 | 0.00 |
| 21/11/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4579 | 5 | 4579 | 5 | 0.00 |
| 21/11/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 21/11/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 21/11/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 21/11/2011 | R201 On 03-May-12 | | | Bond Future | 6.49 | 108.7305 | 6.4930 | 108.7305 | 0.00 |
| 21/11/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3162 | 3 | 3162 | 3 | 0.00 |
| 21/11/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3267 | 3 | 3267 | 3 | 0.00 |
| 21/11/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3057 | 3 | 3057 | 3 | 0.00 |
| 21/11/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 145 | 0 | 145 | 0 | 0.00 |
| 21/11/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 118 | 0 | 118 | 0 | 0.00 |
| 21/11/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 132 | 0 | 132 | 0 | 0.00 |
| 21/11/2011 | R201 On 02-August-12 | | | Bond Future | 6.54 | 105.9469 | 6.5430 | 105.9469 | 0.00 |
| 21/11/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2609 | 3 | 2609 | 3 | 0.00 |
| 21/11/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2529 | 3 | 2529 | 3 | 0.00 |
| 21/11/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2689 | 3 | 2689 | 3 | 0.00 |
| 21/11/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 472 | 0 | 472 | 0 | 0.00 |
| 21/11/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 530 | 1 | 530 | 1 | 0.00 |
| 21/11/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 501 | 0 | 501 | 0 | 0.00 |
| 21/11/2011 | R201 On 01-November-12 | | | Bond Future | 6.59 | 107.5631 | 6.5930 | 107.5631 | 0.00 |
| 21/11/2011 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1375 | 1 | 1375 | 1 | 0.00 |
| 21/11/2011 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1325 | 1 | 1325 | 1 | 0.00 |
| 21/11/2011 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1427 | 1 | 1427 | 1 | 0.00 |
| 21/11/2011 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 1513 | 1 | 1513 | 1 | 0.00 |
| 21/11/2011 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 1612 | 2 | 1612 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/11/2011 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 1562 | 2 | 1562 | 2 | 0.00 |
| 21/11/2011 | R202 On 02-February-12 | | | Bond Future | 181.88 | 181.8886 | 181.8811 | 181.8886 | 34,606.00 |
| 21/11/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 4881 | 5 | 4881 | 5 | 0.00 |
| 21/11/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 4831 | 5 | 4831 | 5 | 0.00 |
| 21/11/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 4931 | 5 | 4931 | 5 | 0.00 |
| 21/11/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2011 | R203 On 02-February-12 | | | Bond Future | 7.60 | 106.4791 | 7.6000 | 106.4791 | 2,201.00 |
| 21/11/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 5192 | 5 | 5192 | 5 | 0.00 |
| 21/11/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 5394 | 6 | 5394 | 6 | 0.00 |
| 21/11/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 4992 | 5 | 4992 | 5 | 0.00 |
| 21/11/2011 | R203 On 02-February-12 | 6.95 | Call | Bond Future | 319 | 0 | 319 | 0 | 2,640.00 |
| 21/11/2011 | R203 On 02-February-12 | 7.20 | Call | Bond Future | 596 | 1 | 596 | 1 | 880.00 |
| 21/11/2011 | R203 On 02-February-12 | 7.35 | Call | Bond Future | 827 | 1 | 827 | 1 | 0.00 |
| 21/11/2011 | R203 On 02-February-12 | 7.95 | Call | Bond Future | 2280 | 3 | 2280 | 3 | 0.00 |
| 21/11/2011 | R203 On 02-February-12 | 7.95 | Put | Bond Future | 694 | 1 | 694 | 1 | 2,640.00 |
| 21/11/2011 | R203 On 02-February-12 | 7.35 | Put | Bond Future | 1979 | 2 | 1979 | 2 | 880.00 |
| 21/11/2011 | R203 On 02-February-12 | 7.20 | Put | Bond Future | 2447 | 2 | 2447 | 2 | 0.00 |
| 21/11/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 107 | 0 | 107 | 0 | 0.00 |
| 21/11/2011 | R203 On 02-February-12 | 6.95 | Put | Bond Future | 3347 | 3 | 3347 | 3 | 0.00 |
| 21/11/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 79 | 0 | 79 | 0 | 0.00 |
| 21/11/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 92 | 0 | 92 | 0 | 0.00 |
| 21/11/2011 | R203 On 03-May-12 | | | Bond Future | 7.69 | 103.8914 | 7.6930 | 103.8914 | 0.00 |
| 21/11/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 5126 | 5 | 5126 | 5 | 0.00 |
| 21/11/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 4963 | 5 | 4963 | 5 | 0.00 |
| 21/11/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 5290 | 6 | 5290 | 6 | 0.00 |
| 21/11/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 572 | 1 | 572 | 1 | 0.00 |
| 21/11/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 660 | 1 | 660 | 1 | 0.00 |
| 21/11/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 616 | 1 | 616 | 1 | 0.00 |
| 21/11/2011 | R203 On 02-August-12 | | | Bond Future | 7.79 | 105.4438 | 7.7890 | 105.4438 | 0.00 |
| 21/11/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4608 | 5 | 4608 | 5 | 0.00 |
| 21/11/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4474 | 5 | 4474 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/11/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4739 | 5 | 4739 | 5 | 0.00 |
| 21/11/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1605 | 2 | 1605 | 2 | 0.00 |
| 21/11/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1745 | 2 | 1745 | 2 | 0.00 |
| 21/11/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1676 | 2 | 1676 | 2 | 0.00 |
| 21/11/2011 | R203 On 01-November-12 | | | Bond Future | 7.89 | 102.8911 | 7.8930 | 102.8911 | 0.00 |
| 21/11/2011 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 3012 | 3 | 3012 | 3 | 0.00 |
| 21/11/2011 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 3111 | 3 | 3111 | 3 | 0.00 |
| 21/11/2011 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 2915 | 3 | 2915 | 3 | 0.00 |
| 21/11/2011 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 3692 | 4 | 3692 | 4 | 0.00 |
| 21/11/2011 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 3484 | 3 | 3484 | 3 | 0.00 |
| 21/11/2011 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 3587 | 3 | 3587 | 3 | 0.00 |
| 21/11/2011 | R204 On 02-February-12 | | | Bond Future | 7.92 | 101.8455 | 7.9170 | 101.8455 | 3,268.00 |
| 21/11/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 5684 | 6 | 5684 | 6 | 0.00 |
| 21/11/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 5466 | 6 | 5466 | 6 | 0.00 |
| 21/11/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 5903 | 6 | 5903 | 6 | 0.00 |
| 21/11/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 182 | 0 | 182 | 0 | 0.00 |
| 21/11/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 233 | 0 | 233 | 0 | 0.00 |
| 21/11/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 207 | 0 | 207 | 0 | 0.00 |
| 21/11/2011 | R204 On 03-May-12 | | | Bond Future | 8.01 | 103.3487 | 8.0120 | 103.3487 | 0.00 |
| 21/11/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 4819 | 5 | 4819 | 5 | 0.00 |
| 21/11/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 4989 | 5 | 4989 | 5 | 0.00 |
| 21/11/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4650 | 5 | 4650 | 5 | 0.00 |
| 21/11/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1242 | 1 | 1242 | 1 | 0.00 |
| 21/11/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1098 | 1 | 1098 | 1 | 0.00 |
| 21/11/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1169 | 1 | 1169 | 1 | 0.00 |
| 21/11/2011 | R204 On 02-August-12 | | | Bond Future | 8.11 | 100.8650 | 8.1100 | 100.8650 | 0.00 |
| 21/11/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4367 | 5 | 4367 | 5 | 0.00 |
| 21/11/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4510 | 5 | 4510 | 5 | 0.00 |
| 21/11/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4225 | 4 | 4225 | 4 | 0.00 |
| 21/11/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2581 | 2 | 2581 | 2 | 0.00 |
| 21/11/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 2389 | 2 | 2389 | 2 | 0.00 |
| 21/11/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2484 | 2 | 2484 | 2 | 0.00 |
| 21/11/2011 | R204 On 01-November-12 | | | Bond Future | 8.21 | 102.4031 | 8.2110 | 102.4031 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/11/2011 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3464 | 4 | 3464 | 4 | 0.00 |
| 21/11/2011 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3353 | 4 | 3353 | 4 | 0.00 |
| 21/11/2011 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3577 | 4 | 3577 | 4 | 0.00 |
| 21/11/2011 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 4339 | 4 | 4339 | 4 | 0.00 |
| 21/11/2011 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 4592 | 4 | 4592 | 4 | 0.00 |
| 21/11/2011 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 4464 | 4 | 4464 | 4 | 0.00 |
| 21/11/2011 | R206 On 02-February-12 | | | Bond Future | 6.25 | 102.7441 | 6.2500 | 102.7441 | 300.00 |
| 21/11/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3130 | 3 | 3130 | 3 | 0.00 |
| 21/11/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3218 | 3 | 3218 | 3 | 0.00 |
| 21/11/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3043 | 3 | 3043 | 3 | 0.00 |
| 21/11/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 21/11/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2011 | R206 On 03-May-12 | | | Bond Future | 6.30 | 104.2627 | 6.3000 | 104.2627 | 0.00 |
| 21/11/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 1963 | 2 | 1963 | 2 | 0.00 |
| 21/11/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 1893 | 2 | 1893 | 2 | 0.00 |
| 21/11/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2033 | 2 | 2033 | 2 | 0.00 |
| 21/11/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 60 | 0 | 60 | 0 | 0.00 |
| 21/11/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 76 | 0 | 76 | 0 | 0.00 |
| 21/11/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 68 | 0 | 68 | 0 | 0.00 |
| 21/11/2011 | R206 On 02-August-12 | | | Bond Future | 6.35 | 102.0558 | 6.3470 | 102.0558 | 0.00 |
| 21/11/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1551 | 2 | 1551 | 2 | 0.00 |
| 21/11/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1502 | 2 | 1502 | 2 | 0.00 |
| 21/11/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1600 | 2 | 1600 | 2 | 0.00 |
| 21/11/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 307 | 0 | 307 | 0 | 0.00 |
| 21/11/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 343 | 0 | 343 | 0 | 0.00 |
| 21/11/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 325 | 0 | 325 | 0 | 0.00 |
| 21/11/2011 | R206 On 01-November-12 | | | Bond Future | 6.38 | 103.6138 | 6.3800 | 103.6138 | 0.00 |
| 21/11/2011 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 690 | 1 | 690 | 1 | 0.00 |
| 21/11/2011 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 717 | 1 | 717 | 1 | 0.00 |
| 21/11/2011 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 665 | 1 | 665 | 1 | 0.00 |
| 21/11/2011 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 1157 | 1 | 1157 | 1 | 0.00 |
| 21/11/2011 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 1095 | 1 | 1095 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/11/2011 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 1125 | 1 | 1125 | 1 | 0.00 |
| 21/11/2011 | R207 On 02-February-12 | | | Bond Future | 8.13 | 95.7514 | 8.1340 | 95.7514 | 37,638.00 |
| 21/11/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 4916 | 5 | 4916 | 5 | 0.00 |
| 21/11/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 5147 | 6 | 5147 | 6 | 0.00 |
| 21/11/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 4686 | 5 | 4686 | 5 | 0.00 |
| 21/11/2011 | R207 On 02-February-12 | 7.35 | Call | Bond Future | 236 | 0 | 236 | 0 | 1,920.00 |
| 21/11/2011 | R207 On 02-February-12 | 7.65 | Call | Bond Future | 553 | 1 | 553 | 1 | 640.00 |
| 21/11/2011 | R207 On 02-February-12 | 7.85 | Call | Bond Future | 889 | 1 | 889 | 1 | 0.00 |
| 21/11/2011 | R207 On 02-February-12 | 8.50 | Call | Bond Future | 2785 | 3 | 2785 | 3 | 0.00 |
| 21/11/2011 | R207 On 02-February-12 | 8.50 | Put | Bond Future | 770 | 1 | 770 | 1 | 1,920.00 |
| 21/11/2011 | R207 On 02-February-12 | 7.85 | Put | Bond Future | 2490 | 2 | 2490 | 2 | 640.00 |
| 21/11/2011 | R207 On 02-February-12 | 7.65 | Put | Bond Future | 3302 | 3 | 3302 | 3 | 0.00 |
| 21/11/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 267 | 0 | 267 | 0 | 0.00 |
| 21/11/2011 | R207 On 02-February-12 | 7.35 | Put | Bond Future | 4739 | 4 | 4739 | 4 | 0.00 |
| 21/11/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 205 | 0 | 205 | 0 | 0.00 |
| 21/11/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 235 | 0 | 235 | 0 | 0.00 |
| 21/11/2011 | R207 On 03-May-12 | | | Bond Future | 8.23 | 97.1648 | 8.2290 | 97.1648 | 0.00 |
| 21/11/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4404 | 5 | 4404 | 5 | 0.00 |
| 21/11/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4575 | 5 | 4575 | 5 | 0.00 |
| 21/11/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4236 | 5 | 4236 | 5 | 0.00 |
| 21/11/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1725 | 2 | 1725 | 2 | 0.00 |
| 21/11/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1542 | 1 | 1542 | 1 | 0.00 |
| 21/11/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1632 | 2 | 1632 | 2 | 0.00 |
| 21/11/2011 | R207 On 02-August-12 | | | Bond Future | 8.33 | 94.9783 | 8.3260 | 94.9783 | 0.00 |
| 21/11/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4740 | 5 | 4740 | 5 | 0.00 |
| 21/11/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4896 | 5 | 4896 | 5 | 0.00 |
| 21/11/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4587 | 5 | 4587 | 5 | 0.00 |
| 21/11/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2645 | 3 | 2645 | 3 | 0.00 |
| 21/11/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2443 | 2 | 2443 | 2 | 0.00 |
| 21/11/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2542 | 2 | 2542 | 2 | 0.00 |
| 21/11/2011 | R207 On 01-November-12 | | | Bond Future | 8.42 | 96.4321 | 8.4220 | 96.4321 | 0.00 |
| 21/11/2011 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 3767 | 4 | 3767 | 4 | 0.00 |
| 21/11/2011 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3645 | 4 | 3645 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/11/2011 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 3890 | 4 | 3890 | 4 | 0.00 |
| 21/11/2011 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 4516 | 4 | 4516 | 4 | 0.00 |
| 21/11/2011 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 4787 | 5 | 4787 | 5 | 0.00 |
| 21/11/2011 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 4650 | 4 | 4650 | 4 | 0.00 |
| 21/11/2011 | R208 On 02-February-12 | | | Bond Future | 8.17 | 93.7741 | 8.1670 | 93.7741 | 17,761.00 |
| 21/11/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 5045 | 5 | 5045 | 5 | 0.00 |
| 21/11/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 5293 | 6 | 5293 | 6 | 0.00 |
| 21/11/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 4799 | 5 | 4799 | 5 | 0.00 |
| 21/11/2011 | R208 On 02-February-12 | 7.45 | Call | Bond Future | 254 | 0 | 254 | 0 | 2,880.00 |
| 21/11/2011 | R208 On 02-February-12 | 7.70 | Call | Bond Future | 540 | 1 | 540 | 1 | 960.00 |
| 21/11/2011 | R208 On 02-February-12 | 7.90 | Call | Bond Future | 897 | 1 | 897 | 1 | 0.00 |
| 21/11/2011 | R208 On 02-February-12 | 8.55 | Call | Bond Future | 2969 | 3 | 2969 | 3 | 0.00 |
| 21/11/2011 | R208 On 02-February-12 | 8.55 | Put | Bond Future | 712 | 1 | 712 | 1 | 2,880.00 |
| 21/11/2011 | R208 On 02-February-12 | 7.90 | Put | Bond Future | 2514 | 2 | 2514 | 2 | 960.00 |
| 21/11/2011 | R208 On 02-February-12 | 7.70 | Put | Bond Future | 3391 | 3 | 3391 | 3 | 0.00 |
| 21/11/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 260 | 0 | 260 | 0 | 0.00 |
| 21/11/2011 | R208 On 02-February-12 | 7.45 | Put | Bond Future | 4678 | 4 | 4678 | 4 | 0.00 |
| 21/11/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 195 | 0 | 195 | 0 | 0.00 |
| 21/11/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 226 | 0 | 226 | 0 | 0.00 |
| 21/11/2011 | R208 On 03-May-12 | | | Bond Future | 8.25 | 91.7634 | 8.2510 | 91.7634 | 0.00 |
| 21/11/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5441 | 6 | 5441 | 6 | 0.00 |
| 21/11/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5242 | 6 | 5242 | 6 | 0.00 |
| 21/11/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5638 | 6 | 5638 | 6 | 0.00 |
| 21/11/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1117 | 1 | 1117 | 1 | 0.00 |
| 21/11/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1271 | 1 | 1271 | 1 | 0.00 |
| 21/11/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1195 | 1 | 1195 | 1 | 0.00 |
| 21/11/2011 | R208 On 02-August-12 | | | Bond Future | 8.34 | 93.1397 | 8.3360 | 93.1397 | 0.00 |
| 21/11/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4949 | 5 | 4949 | 5 | 0.00 |
| 21/11/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4783 | 5 | 4783 | 5 | 0.00 |
| 21/11/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5117 | 5 | 5117 | 5 | 0.00 |
| 21/11/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2520 | 2 | 2520 | 2 | 0.00 |
| 21/11/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2737 | 3 | 2737 | 3 | 0.00 |
| 21/11/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2627 | 2 | 2627 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/11/2011 | R208 On 01-November-12 | | | Bond Future | 8.42 | 91.1642 | 8.4240 | 91.1642 | 0.00 |
| 21/11/2011 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 3671 | 4 | 3671 | 4 | 0.00 |
| 21/11/2011 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 3805 | 4 | 3805 | 4 | 0.00 |
| 21/11/2011 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 3541 | 4 | 3541 | 4 | 0.00 |
| 21/11/2011 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 4797 | 5 | 4797 | 5 | 0.00 |
| 21/11/2011 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 4497 | 4 | 4497 | 4 | 0.00 |
| 21/11/2011 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 4645 | 4 | 4645 | 4 | 0.00 |
| 21/11/2011 | R209 On 02-February-12 | | | Bond Future | 8.98 | 76.0446 | 8.9840 | 76.0446 | 2,584.00 |
| 21/11/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 2750 | 3 | 2750 | 3 | 0.00 |
| 21/11/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 2566 | 3 | 2566 | 3 | 0.00 |
| 21/11/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 2940 | 3 | 2940 | 3 | 0.00 |
| 21/11/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2437 | 2 | 2437 | 2 | 0.00 |
| 21/11/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2827 | 3 | 2827 | 3 | 0.00 |
| 21/11/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2628 | 2 | 2628 | 2 | 0.00 |
| 21/11/2011 | R209 On 03-May-12 | | | Bond Future | 9.06 | 74.0242 | 9.0560 | 74.0242 | 0.00 |
| 21/11/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3715 | 4 | 3715 | 4 | 0.00 |
| 21/11/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 3897 | 4 | 3897 | 4 | 0.00 |
| 21/11/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3535 | 4 | 3535 | 4 | 0.00 |
| 21/11/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 4343 | 4 | 4343 | 4 | 0.00 |
| 21/11/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3942 | 4 | 3942 | 4 | 0.00 |
| 21/11/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 4140 | 4 | 4140 | 4 | 0.00 |
| 21/11/2011 | R209 On 02-August-12 | | | Bond Future | 9.13 | 75.1247 | 9.1280 | 75.1247 | 0.00 |
| 21/11/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5395 | 6 | 5395 | 6 | 0.00 |
| 21/11/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 5577 | 6 | 5577 | 6 | 0.00 |
| 21/11/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5215 | 6 | 5215 | 6 | 0.00 |
| 21/11/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 4681 | 4 | 4681 | 4 | 0.00 |
| 21/11/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 4312 | 4 | 4312 | 4 | 0.00 |
| 21/11/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 4494 | 4 | 4494 | 4 | 0.00 |
| 21/11/2011 | R209 On 01-November-12 | | | Bond Future | 9.20 | 73.1271 | 9.2000 | 73.1271 | 0.00 |
| 21/11/2011 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 4948 | 5 | 4948 | 5 | 0.00 |
| 21/11/2011 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 4778 | 5 | 4778 | 5 | 0.00 |
| 21/11/2011 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 5117 | 5 | 5117 | 5 | 0.00 |
| 21/11/2011 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 6235 | 6 | 6235 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/11/2011 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 6656 | 6 | 6656 | 6 | 0.00 |
| 21/11/2011 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 6444 | 6 | 6444 | 6 | 0.00 |
| 21/11/2011 | R210 On 02-February-12 | | | Bond Future | 137.00 | 137.0070 | 137.0015 | 137.0070 | 750.00 |
| 21/11/2011 | R210 On 02-February-12 | 131.00 | Call | Bond Future | 6002 | 6 | 6002 | 6 | 0.00 |
| 21/11/2011 | R210 On 02-February-12 | 131.05 | Call | Bond Future | 5952 | 6 | 5952 | 6 | 0.00 |
| 21/11/2011 | R210 On 02-February-12 | 130.95 | Call | Bond Future | 6052 | 6 | 6052 | 6 | 0.00 |
| 21/11/2011 | R210 On 02-February-12 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2011 | R210 On 02-February-12 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2011 | R210 On 02-February-12 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2011 | R211 On 02-February-12 | | | Bond Future | 114.58 | 114.5925 | 114.5840 | 114.5925 | 480.00 |
| 21/11/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 4084 | 4 | 4084 | 4 | 0.00 |
| 21/11/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 4134 | 4 | 4134 | 4 | 0.00 |
| 21/11/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 4034 | 4 | 4034 | 4 | 0.00 |
| 21/11/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2011 | R212 On 02-February-12 | | | Bond Future | 111.82 | 111.8235 | 111.8184 | 111.8235 | 2,677.00 |
| 21/11/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 3318 | 3 | 3318 | 3 | 0.00 |
| 21/11/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 3268 | 3 | 3268 | 3 | 0.00 |
| 21/11/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 3368 | 3 | 3368 | 3 | 0.00 |
| 21/11/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2011 | R213 On 02-February-12 | | | Bond Future | 8.94 | 86.0681 | 8.9420 | 86.0681 | 487.00 |
| 21/11/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 3138 | 4 | 3138 | 4 | 0.00 |
| 21/11/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 3353 | 4 | 3353 | 4 | 0.00 |
| 21/11/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 2930 | 3 | 2930 | 3 | 0.00 |
| 21/11/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 2867 | 3 | 2867 | 3 | 0.00 |
| 21/11/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 2512 | 2 | 2512 | 2 | 0.00 |
| 21/11/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 2685 | 2 | 2685 | 2 | 0.00 |
| 21/11/2011 | R213 On 03-May-12 | | | Bond Future | 9.02 | 83.7938 | 9.0180 | 83.7938 | 0.00 |
| 21/11/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 5132 | 6 | 5132 | 6 | 0.00 |
| 21/11/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 4913 | 5 | 4913 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/11/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 5355 | 6 | 5355 | 6 | 0.00 |
| 21/11/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 3216 | 3 | 3216 | 3 | 0.00 |
| 21/11/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 3523 | 3 | 3523 | 3 | 0.00 |
| 21/11/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 3366 | 3 | 3366 | 3 | 0.00 |
| 21/11/2011 | R213 On 02-August-12 | | | Bond Future | 9.09 | 85.0498 | 9.0940 | 85.0498 | 0.00 |
| 21/11/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 5701 | 6 | 5701 | 6 | 0.00 |
| 21/11/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 5914 | 6 | 5914 | 6 | 0.00 |
| 21/11/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 5492 | 6 | 5492 | 6 | 0.00 |
| 21/11/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 4690 | 4 | 4690 | 4 | 0.00 |
| 21/11/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 4366 | 4 | 4366 | 4 | 0.00 |
| 21/11/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 4524 | 4 | 4524 | 4 | 0.00 |
| 21/11/2011 | R213 On 01-November-12 | | | Bond Future | 9.17 | 82.8062 | 9.1730 | 82.8062 | 0.00 |
| 21/11/2011 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 5217 | 6 | 5217 | 6 | 0.00 |
| 21/11/2011 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 5410 | 6 | 5410 | 6 | 0.00 |
| 21/11/2011 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 5021 | 5 | 5021 | 5 | 0.00 |
| 21/11/2011 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 6723 | 6 | 6723 | 6 | 0.00 |
| 21/11/2011 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 6342 | 6 | 6342 | 6 | 0.00 |
| 21/11/2011 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 6533 | 6 | 6533 | 6 | 0.00 |
| 21/11/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 22/11/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/11/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/11/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/11/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/11/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/11/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/11/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/11/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/11/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/11/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/11/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/11/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/11/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/11/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/11/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/11/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/11/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/11/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/11/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/11/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/11/2011 | AL7T On 02-February-12 | | | Index Future | 405.73 | 408.0790 | 405.7300 | 408.0790 | 16.00 |
| 22/11/2011 | AL7T On 03-May-12 | | | Index Future | 411.70 | 414.0900 | 411.7030 | 414.0900 | 0.00 |
| 22/11/2011 | ALBI On 02-February-12 | | | Index Future | 370.62 | 372.7010 | 370.6220 | 372.7010 | 1,042.00 |
| 22/11/2011 | ALBI On 03-May-12 | | | Index Future | 376.08 | 378.1920 | 376.0780 | 378.1920 | 0.00 |
| 22/11/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/11/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/11/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/11/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/11/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/11/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/11/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/11/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/11/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/11/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/11/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/11/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 22/11/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/11/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/11/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/11/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/11/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/11/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.21 | 0.1964 | 0.2107 | 0.1964 | 12,659.00 |
| 22/11/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.23 | 0.2137 | 0.2286 | 0.2137 | 18,519.00 |
| 22/11/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.05 | 0.0660 | 0.0461 | 0.0660 | 12,423.00 |
| 22/11/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.55 | 0.5104 | 0.5476 | 0.5104 | 100,000.00 |
| 22/11/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.04 | 0.0543 | 0.0389 | 0.0543 | 100,000.00 |
| 22/11/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.06 | 0.0856 | 0.0605 | 0.0856 | 12,346.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/11/2011 | CAAR On 19-December-11 | | | Can-Do Future | 0.23 | 0.2106 | 0.2304 | 0.2106 | 18,750.00 |
| 22/11/2011 | CAAS On 31-January-12 | | | Can-Do Future | 0.14 | 0.1270 | 0.1380 | 0.1270 | 12,500.00 |
| 22/11/2011 | CAAT On 29-February-12 | | | Can-Do Future | 0.11 | 0.1022 | 0.1108 | 0.1022 | 12,500.00 |
| 22/11/2011 | CAAU On 31-January-12 | | | Can-Do Future | 0.02 | 0.0370 | 0.0246 | 0.0370 | 19,481.00 |
| 22/11/2011 | CAAV On 29-February-12 | | | Can-Do Future | 0.04 | 0.0560 | 0.0446 | 0.0560 | 12,987.00 |
| 22/11/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/11/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 22/11/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/11/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/11/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/11/2011 | GOVI On 02-February-12 | | | GOVI | 372.04 | 373.9960 | 372.0370 | 373.9960 | 156.00 |
| 22/11/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 30370 | 5 | 30370 | 5 | 0.00 |
| 22/11/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 30270 | 5 | 30270 | 5 | 0.00 |
| 22/11/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 30470 | 5 | 30470 | 5 | 0.00 |
| 22/11/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2011 | GOVI On 03-May-12 | | | GOVI | 377.51 | 379.5050 | 377.5140 | 379.5050 | 0.00 |
| 22/11/2011 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2011 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2011 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2011 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 44760 | 2 | 44760 | 2 | 0.00 |
| 22/11/2011 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 44960 | 3 | 44960 | 3 | 0.00 |
| 22/11/2011 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 44860 | 2 | 44860 | 2 | 0.00 |
| 22/11/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 22/11/2011 | IGOV On 02-February-12 | | | Index Future | 163.96 | 163.9830 | 163.9570 | 163.9830 | 505.00 |
| 22/11/2011 | IGOV On 03-May-12 | | | Index Future | 166.37 | 166.3980 | 166.3710 | 166.3980 | 0.00 |
| 22/11/2011 | ILBI On 02-February-12 | | | Index Future | 446.70 | 446.6990 | 446.6990 | 446.6990 | 88.00 |
| 22/11/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 22/11/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 22/11/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 22/11/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 22/11/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/11/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 22/11/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.58 | 94.4200 | 5.5800 | 94.4200 | 5,541.00 |
| 22/11/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.55 | 94.4800 | 5.5500 | 94.4800 | 101.00 |
| 22/11/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.53 | 94.5100 | 5.5300 | 94.5100 | 0.00 |
| 22/11/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.54 | 94.5300 | 5.5400 | 94.5300 | 2,340.00 |
| 22/11/2011 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.55 | 94.5400 | 5.5500 | 94.5400 | 0.00 |
| 22/11/2011 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.56 | 94.5300 | 5.5600 | 94.5300 | 0.00 |
| 22/11/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.59 | 94.5200 | 5.5900 | 94.5200 | 2,890.00 |
| 22/11/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.75 | 94.3800 | 5.7500 | 94.3800 | 44,760.00 |
| 22/11/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.99 | 94.1700 | 5.9900 | 94.1700 | 990.00 |
| 22/11/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.28 | 93.9300 | 6.2800 | 93.9300 | 790.00 |
| 22/11/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.55 | 93.7000 | 6.5500 | 93.7000 | 1,250.00 |
| 22/11/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.80 | 93.4800 | 6.8000 | 93.4800 | 2,100.00 |
| 22/11/2011 | JN02 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 22/11/2011 | JN02 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2011 | JN02 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2011 | JN02 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 22/11/2011 | JN02 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2011 | JN02 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 22/11/2011 | JN02 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2011 | JN05 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 22/11/2011 | JN05 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2011 | JN05 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 22/11/2011 | JN05 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2011 | JN05 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 22/11/2011 | JN05 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2011 | JN05 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2011 | JN10 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 22/11/2011 | JN10 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2011 | JN10 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2011 | JN10 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 22/11/2011 | JN10 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2011 | JN10 On 02-February-12 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/11/2011 | JN10 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2011 | OTH1 On 02-February-12 | | | Index Future | 362.73 | 365.4140 | 362.7320 | 365.4140 | 0.00 |
| 22/11/2011 | R157 On 02-February-12 | | | Bond Future | 6.99 | 126.0614 | 6.9930 | 126.0614 | 12,437.00 |
| 22/11/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 5180 | 5 | 5180 | 5 | 0.00 |
| 22/11/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 5345 | 6 | 5345 | 6 | 0.00 |
| 22/11/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 5014 | 5 | 5014 | 5 | 0.00 |
| 22/11/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 306 | 0 | 306 | 0 | 0.00 |
| 22/11/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 45 | 0 | 45 | 0 | 130.00 |
| 22/11/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 996 | 1 | 996 | 1 | 0.00 |
| 22/11/2011 | R157 On 02-February-12 | 6.25 | Call | Bond Future | 118 | 0 | 118 | 0 | 3,960.00 |
| 22/11/2011 | R157 On 02-February-12 | 6.45 | Call | Bond Future | 228 | 0 | 228 | 0 | 1,320.00 |
| 22/11/2011 | R157 On 02-February-12 | 6.65 | Call | Bond Future | 403 | 1 | 403 | 1 | 0.00 |
| 22/11/2011 | R157 On 02-February-12 | 7.20 | Call | Bond Future | 1306 | 2 | 1306 | 2 | 0.00 |
| 22/11/2011 | R157 On 02-February-12 | 7.20 | Put | Bond Future | 578 | 0 | 578 | 0 | 3,960.00 |
| 22/11/2011 | R157 On 02-February-12 | 6.65 | Put | Bond Future | 1621 | 1 | 1621 | 1 | 1,320.00 |
| 22/11/2011 | R157 On 02-February-12 | 6.45 | Put | Bond Future | 2164 | 2 | 2164 | 2 | 0.00 |
| 22/11/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 795 | 1 | 795 | 1 | 130.00 |
| 22/11/2011 | R157 On 02-February-12 | 6.25 | Put | Bond Future | 2776 | 3 | 2776 | 3 | 0.00 |
| 22/11/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 1882 | 2 | 1882 | 2 | 65.00 |
| 22/11/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 3615 | 3 | 3615 | 3 | 0.00 |
| 22/11/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 22/11/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 22/11/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 22/11/2011 | R157 On 03-May-12 | | | Bond Future | 7.09 | 121.1117 | 7.0860 | 121.1117 | 0.00 |
| 22/11/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 3983 | 4 | 3983 | 4 | 0.00 |
| 22/11/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4119 | 4 | 4119 | 4 | 0.00 |
| 22/11/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 3848 | 4 | 3848 | 4 | 0.00 |
| 22/11/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 263 | 0 | 263 | 0 | 0.00 |
| 22/11/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 219 | 0 | 219 | 0 | 0.00 |
| 22/11/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 240 | 0 | 240 | 0 | 0.00 |
| 22/11/2011 | R157 On 02-August-12 | | | Bond Future | 7.18 | 122.9225 | 7.1810 | 122.9225 | 0.00 |
| 22/11/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3336 | 4 | 3336 | 4 | 0.00 |
| 22/11/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3234 | 3 | 3234 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/11/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3440 | 4 | 3440 | 4 | 0.00 |
| 22/11/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 840 | 1 | 840 | 1 | 0.00 |
| 22/11/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 929 | 1 | 929 | 1 | 0.00 |
| 22/11/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 883 | 1 | 883 | 1 | 0.00 |
| 22/11/2011 | R157 On 01-November-12 | | | Bond Future | 7.29 | 117.9836 | 7.2940 | 117.9836 | 0.00 |
| 22/11/2011 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1643 | 2 | 1643 | 2 | 0.00 |
| 22/11/2011 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 1708 | 2 | 1708 | 2 | 0.00 |
| 22/11/2011 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1580 | 2 | 1580 | 2 | 0.00 |
| 22/11/2011 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 2544 | 2 | 2544 | 2 | 0.00 |
| 22/11/2011 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 2391 | 2 | 2391 | 2 | 0.00 |
| 22/11/2011 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 2466 | 2 | 2466 | 2 | 0.00 |
| 22/11/2011 | R186 On 02-February-12 | | | Bond Future | 8.69 | 117.2796 | 8.6860 | 117.2796 | 24,353.00 |
| 22/11/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 4813 | 5 | 4813 | 5 | 0.00 |
| 22/11/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 5097 | 6 | 5097 | 6 | 0.00 |
| 22/11/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 4535 | 5 | 4535 | 5 | 0.00 |
| 22/11/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 525 | 1 | 525 | 1 | 6,000.00 |
| 22/11/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 21 | 0 | 21 | 0 | 6,000.00 |
| 22/11/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 32670 | 34 | 32670 | 34 | 0.00 |
| 22/11/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 104445 | 105 | 104445 | 105 | 0.00 |
| 22/11/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 945 | 1 | 945 | 1 | 100.00 |
| 22/11/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 7477 | 7 | 7477 | 7 | 0.00 |
| 22/11/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 19892 | 19 | 19892 | 19 | 0.00 |
| 22/11/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 2156 | 2 | 2156 | 2 | 0.00 |
| 22/11/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 9570 | 9 | 9570 | 9 | 0.00 |
| 22/11/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1836 | 2 | 1836 | 2 | 0.00 |
| 22/11/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1992 | 2 | 1992 | 2 | 100.00 |
| 22/11/2011 | R186 On 03-May-12 | | | Bond Future | 8.77 | 119.0081 | 8.7710 | 119.0081 | 0.00 |
| 22/11/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 5732 | 6 | 5732 | 6 | 0.00 |
| 22/11/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 5486 | 6 | 5486 | 6 | 0.00 |
| 22/11/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 5983 | 7 | 5983 | 7 | 0.00 |
| 22/11/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 3519 | 3 | 3519 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/11/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 3896 | 4 | 3896 | 4 | 0.00 |
| 22/11/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3704 | 3 | 3704 | 3 | 0.00 |
| 22/11/2011 | R186 On 02-August-12 | | | Bond Future | 8.86 | 115.4946 | 8.8580 | 115.4946 | 0.00 |
| 22/11/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 5184 | 6 | 5184 | 6 | 0.00 |
| 22/11/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 5396 | 6 | 5396 | 6 | 0.00 |
| 22/11/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 4976 | 5 | 4976 | 5 | 0.00 |
| 22/11/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 6379 | 6 | 6379 | 6 | 0.00 |
| 22/11/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 5908 | 5 | 5908 | 5 | 0.00 |
| 22/11/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 6140 | 6 | 6140 | 6 | 0.00 |
| 22/11/2011 | R186 On 01-November-12 | | | Bond Future | 8.95 | 117.2513 | 8.9460 | 117.2513 | 0.00 |
| 22/11/2011 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 5883 | 6 | 5883 | 6 | 0.00 |
| 22/11/2011 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 5682 | 6 | 5682 | 6 | 0.00 |
| 22/11/2011 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 6088 | 7 | 6088 | 7 | 0.00 |
| 22/11/2011 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 7358 | 7 | 7358 | 7 | 0.00 |
| 22/11/2011 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 7834 | 7 | 7834 | 7 | 0.00 |
| 22/11/2011 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 7593 | 7 | 7593 | 7 | 0.00 |
| 22/11/2011 | R189 On 02-February-12 | | | Bond Future | 218.92 | 218.9414 | 218.9192 | 218.9414 | 0.00 |
| 22/11/2011 | R189 On 02-February-12 | 218.00 | Call | Bond Future | 919 | 1 | 919 | 1 | 0.00 |
| 22/11/2011 | R189 On 02-February-12 | 218.05 | Call | Bond Future | 869 | 1 | 869 | 1 | 0.00 |
| 22/11/2011 | R189 On 02-February-12 | 217.95 | Call | Bond Future | 969 | 1 | 969 | 1 | 0.00 |
| 22/11/2011 | R189 On 02-February-12 | 217.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2011 | R189 On 02-February-12 | 218.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2011 | R189 On 02-February-12 | 218.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2011 | R197 On 02-February-12 | | | Bond Future | 242.54 | 242.5467 | 242.5383 | 242.5467 | 418.00 |
| 22/11/2011 | R197 On 02-February-12 | 237.00 | Call | Bond Future | 5538 | 6 | 5538 | 6 | 0.00 |
| 22/11/2011 | R197 On 02-February-12 | 236.95 | Call | Bond Future | 5588 | 6 | 5588 | 6 | 0.00 |
| 22/11/2011 | R197 On 02-February-12 | 237.05 | Call | Bond Future | 5488 | 5 | 5488 | 5 | 0.00 |
| 22/11/2011 | R197 On 02-February-12 | 237.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2011 | R197 On 02-February-12 | 236.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2011 | R197 On 02-February-12 | 237.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2011 | R201 On 02-February-12 | | | Bond Future | 6.53 | 107.0900 | 6.5280 | 107.0900 | 3,124.00 |
| 22/11/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 4479 | 5 | 4479 | 5 | 0.00 |
| 22/11/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 4605 | 5 | 4605 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/11/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4352 | 5 | 4352 | 5 | 0.00 |
| 22/11/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 22/11/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 22/11/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 22/11/2011 | R201 On 03-May-12 | | | Bond Future | 6.59 | 108.6690 | 6.5880 | 108.6690 | 0.00 |
| 22/11/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 2954 | 3 | 2954 | 3 | 0.00 |
| 22/11/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3058 | 3 | 3058 | 3 | 0.00 |
| 22/11/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 2852 | 3 | 2852 | 3 | 0.00 |
| 22/11/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 173 | 0 | 173 | 0 | 0.00 |
| 22/11/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 142 | 0 | 142 | 0 | 0.00 |
| 22/11/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 157 | 0 | 157 | 0 | 0.00 |
| 22/11/2011 | R201 On 02-August-12 | | | Bond Future | 6.65 | 105.8866 | 6.6500 | 105.8866 | 0.00 |
| 22/11/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2431 | 3 | 2431 | 3 | 0.00 |
| 22/11/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2354 | 3 | 2354 | 3 | 0.00 |
| 22/11/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2509 | 3 | 2509 | 3 | 0.00 |
| 22/11/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 531 | 0 | 531 | 0 | 0.00 |
| 22/11/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 593 | 1 | 593 | 1 | 0.00 |
| 22/11/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 561 | 1 | 561 | 1 | 0.00 |
| 22/11/2011 | R201 On 01-November-12 | | | Bond Future | 6.72 | 107.4949 | 6.7170 | 107.4949 | 0.00 |
| 22/11/2011 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1256 | 1 | 1256 | 1 | 0.00 |
| 22/11/2011 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1304 | 1 | 1304 | 1 | 0.00 |
| 22/11/2011 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1208 | 1 | 1208 | 1 | 0.00 |
| 22/11/2011 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 1744 | 2 | 1744 | 2 | 0.00 |
| 22/11/2011 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 1639 | 2 | 1639 | 2 | 0.00 |
| 22/11/2011 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 1691 | 2 | 1691 | 2 | 0.00 |
| 22/11/2011 | R202 On 02-February-12 | | | Bond Future | 181.88 | 181.8811 | 181.8751 | 181.8811 | 34,606.00 |
| 22/11/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 4875 | 5 | 4875 | 5 | 0.00 |
| 22/11/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 4825 | 5 | 4825 | 5 | 0.00 |
| 22/11/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 4925 | 5 | 4925 | 5 | 0.00 |
| 22/11/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2011 | R203 On 02-February-12 | | | Bond Future | 7.69 | 106.1949 | 7.6930 | 106.1949 | 1,867.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/11/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 4794 | 5 | 4794 | 5 | 0.00 |
| 22/11/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 4992 | 5 | 4992 | 5 | 0.00 |
| 22/11/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 4597 | 5 | 4597 | 5 | 0.00 |
| 22/11/2011 | R203 On 02-February-12 | 6.95 | Call | Bond Future | 243 | 0 | 243 | 0 | 2,640.00 |
| 22/11/2011 | R203 On 02-February-12 | 7.20 | Call | Bond Future | 473 | 1 | 473 | 1 | 880.00 |
| 22/11/2011 | R203 On 02-February-12 | 7.35 | Call | Bond Future | 672 | 1 | 672 | 1 | 0.00 |
| 22/11/2011 | R203 On 02-February-12 | 7.95 | Call | Bond Future | 1989 | 2 | 1989 | 2 | 0.00 |
| 22/11/2011 | R203 On 02-February-12 | 7.95 | Put | Bond Future | 827 | 1 | 827 | 1 | 2,640.00 |
| 22/11/2011 | R203 On 02-February-12 | 7.35 | Put | Bond Future | 2248 | 2 | 2248 | 2 | 880.00 |
| 22/11/2011 | R203 On 02-February-12 | 7.20 | Put | Bond Future | 2748 | 2 | 2748 | 2 | 0.00 |
| 22/11/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 136 | 0 | 136 | 0 | 0.00 |
| 22/11/2011 | R203 On 02-February-12 | 6.95 | Put | Bond Future | 3695 | 3 | 3695 | 3 | 0.00 |
| 22/11/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 102 | 0 | 102 | 0 | 0.00 |
| 22/11/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 118 | 0 | 118 | 0 | 0.00 |
| 22/11/2011 | R203 On 03-May-12 | | | Bond Future | 7.79 | 103.6014 | 7.7920 | 103.6014 | 0.00 |
| 22/11/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 4777 | 5 | 4777 | 5 | 0.00 |
| 22/11/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 4619 | 5 | 4619 | 5 | 0.00 |
| 22/11/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 4937 | 5 | 4937 | 5 | 0.00 |
| 22/11/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 653 | 1 | 653 | 1 | 0.00 |
| 22/11/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 750 | 1 | 750 | 1 | 0.00 |
| 22/11/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 700 | 1 | 700 | 1 | 0.00 |
| 22/11/2011 | R203 On 02-August-12 | | | Bond Future | 7.89 | 105.1495 | 7.8930 | 105.1495 | 0.00 |
| 22/11/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4316 | 5 | 4316 | 5 | 0.00 |
| 22/11/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4187 | 4 | 4187 | 4 | 0.00 |
| 22/11/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4443 | 5 | 4443 | 5 | 0.00 |
| 22/11/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1745 | 2 | 1745 | 2 | 0.00 |
| 22/11/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1894 | 2 | 1894 | 2 | 0.00 |
| 22/11/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1820 | 2 | 1820 | 2 | 0.00 |
| 22/11/2011 | R203 On 01-November-12 | | | Bond Future | 8.01 | 102.5861 | 8.0060 | 102.5861 | 0.00 |
| 22/11/2011 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 2792 | 3 | 2792 | 3 | 0.00 |
| 22/11/2011 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 2699 | 3 | 2699 | 3 | 0.00 |
| 22/11/2011 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 2886 | 3 | 2886 | 3 | 0.00 |
| 22/11/2011 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 3711 | 3 | 3711 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/11/2011 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 3927 | 4 | 3927 | 4 | 0.00 |
| 22/11/2011 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 3818 | 4 | 3818 | 4 | 0.00 |
| 22/11/2011 | R204 On 02-February-12 | | | Bond Future | 8.00 | 101.4675 | 7.9990 | 101.4675 | 2,908.00 |
| 22/11/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 5295 | 6 | 5295 | 6 | 0.00 |
| 22/11/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 5082 | 5 | 5082 | 5 | 0.00 |
| 22/11/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 5511 | 6 | 5511 | 6 | 0.00 |
| 22/11/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 218 | 0 | 218 | 0 | 0.00 |
| 22/11/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 278 | 0 | 278 | 0 | 0.00 |
| 22/11/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 246 | 0 | 246 | 0 | 0.00 |
| 22/11/2011 | R204 On 03-May-12 | | | Bond Future | 8.10 | 102.9631 | 8.0980 | 102.9631 | 0.00 |
| 22/11/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 4502 | 5 | 4502 | 5 | 0.00 |
| 22/11/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 4668 | 5 | 4668 | 5 | 0.00 |
| 22/11/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4340 | 5 | 4340 | 5 | 0.00 |
| 22/11/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1366 | 1 | 1366 | 1 | 0.00 |
| 22/11/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1211 | 1 | 1211 | 1 | 0.00 |
| 22/11/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1286 | 1 | 1286 | 1 | 0.00 |
| 22/11/2011 | R204 On 02-August-12 | | | Bond Future | 8.20 | 100.4732 | 8.2010 | 100.4732 | 0.00 |
| 22/11/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4096 | 4 | 4096 | 4 | 0.00 |
| 22/11/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4235 | 5 | 4235 | 5 | 0.00 |
| 22/11/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 3960 | 4 | 3960 | 4 | 0.00 |
| 22/11/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2759 | 3 | 2759 | 3 | 0.00 |
| 22/11/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 2557 | 2 | 2557 | 2 | 0.00 |
| 22/11/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2656 | 2 | 2656 | 2 | 0.00 |
| 22/11/2011 | R204 On 01-November-12 | | | Bond Future | 8.31 | 102.0017 | 8.3080 | 102.0017 | 0.00 |
| 22/11/2011 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3244 | 3 | 3244 | 3 | 0.00 |
| 22/11/2011 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3353 | 4 | 3353 | 4 | 0.00 |
| 22/11/2011 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3138 | 3 | 3138 | 3 | 0.00 |
| 22/11/2011 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 4833 | 5 | 4833 | 5 | 0.00 |
| 22/11/2011 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 4571 | 4 | 4571 | 4 | 0.00 |
| 22/11/2011 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 4700 | 4 | 4700 | 4 | 0.00 |
| 22/11/2011 | R206 On 02-February-12 | | | Bond Future | 6.34 | 102.7149 | 6.3390 | 102.7149 | 300.00 |
| 22/11/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 2968 | 3 | 2968 | 3 | 0.00 |
| 22/11/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3055 | 3 | 3055 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/11/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 2880 | 3 | 2880 | 3 | 0.00 |
| 22/11/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2011 | R206 On 03-May-12 | | | Bond Future | 6.40 | 104.2275 | 6.4030 | 104.2275 | 0.00 |
| 22/11/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 1815 | 2 | 1815 | 2 | 0.00 |
| 22/11/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 1747 | 2 | 1747 | 2 | 0.00 |
| 22/11/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 1884 | 2 | 1884 | 2 | 0.00 |
| 22/11/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 76 | 0 | 76 | 0 | 0.00 |
| 22/11/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 95 | 0 | 95 | 0 | 0.00 |
| 22/11/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 85 | 0 | 85 | 0 | 0.00 |
| 22/11/2011 | R206 On 02-August-12 | | | Bond Future | 6.47 | 102.0229 | 6.4690 | 102.0229 | 0.00 |
| 22/11/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1429 | 2 | 1429 | 2 | 0.00 |
| 22/11/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1382 | 2 | 1382 | 2 | 0.00 |
| 22/11/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1477 | 2 | 1477 | 2 | 0.00 |
| 22/11/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 351 | 0 | 351 | 0 | 0.00 |
| 22/11/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 390 | 0 | 390 | 0 | 0.00 |
| 22/11/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 370 | 0 | 370 | 0 | 0.00 |
| 22/11/2011 | R206 On 01-November-12 | | | Bond Future | 6.54 | 103.5739 | 6.5350 | 103.5739 | 0.00 |
| 22/11/2011 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 616 | 1 | 616 | 1 | 0.00 |
| 22/11/2011 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 593 | 1 | 593 | 1 | 0.00 |
| 22/11/2011 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 641 | 1 | 641 | 1 | 0.00 |
| 22/11/2011 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 1195 | 1 | 1195 | 1 | 0.00 |
| 22/11/2011 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 1262 | 1 | 1262 | 1 | 0.00 |
| 22/11/2011 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 1228 | 1 | 1228 | 1 | 0.00 |
| 22/11/2011 | R207 On 02-February-12 | | | Bond Future | 8.24 | 95.3542 | 8.2370 | 95.3542 | 37,638.00 |
| 22/11/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 4412 | 5 | 4412 | 5 | 0.00 |
| 22/11/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 4635 | 5 | 4635 | 5 | 0.00 |
| 22/11/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 4190 | 5 | 4190 | 5 | 0.00 |
| 22/11/2011 | R207 On 02-February-12 | 7.35 | Call | Bond Future | 167 | 0 | 167 | 0 | 1,920.00 |
| 22/11/2011 | R207 On 02-February-12 | 7.65 | Call | Bond Future | 417 | 1 | 417 | 1 | 640.00 |
| 22/11/2011 | R207 On 02-February-12 | 7.85 | Call | Bond Future | 696 | 1 | 696 | 1 | 0.00 |
| 22/11/2011 | R207 On 02-February-12 | 8.50 | Call | Bond Future | 2387 | 3 | 2387 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/11/2011 | R207 On 02-February-12 | 8.50 | Put | Bond Future | 945 | 1 | 945 | 1 | 1,920.00 |
| 22/11/2011 | R207 On 02-February-12 | 7.85 | Put | Bond Future | 2870 | 2 | 2870 | 2 | 640.00 |
| 22/11/2011 | R207 On 02-February-12 | 7.65 | Put | Bond Future | 3739 | 3 | 3739 | 3 | 0.00 |
| 22/11/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 344 | 0 | 344 | 0 | 0.00 |
| 22/11/2011 | R207 On 02-February-12 | 7.35 | Put | Bond Future | 5243 | 5 | 5243 | 5 | 0.00 |
| 22/11/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 265 | 0 | 265 | 0 | 0.00 |
| 22/11/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 303 | 0 | 303 | 0 | 0.00 |
| 22/11/2011 | R207 On 03-May-12 | | | Bond Future | 8.34 | 96.7572 | 8.3360 | 96.7572 | 0.00 |
| 22/11/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4019 | 4 | 4019 | 4 | 0.00 |
| 22/11/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4182 | 5 | 4182 | 5 | 0.00 |
| 22/11/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 3859 | 4 | 3859 | 4 | 0.00 |
| 22/11/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1926 | 2 | 1926 | 2 | 0.00 |
| 22/11/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1727 | 2 | 1727 | 2 | 0.00 |
| 22/11/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1825 | 2 | 1825 | 2 | 0.00 |
| 22/11/2011 | R207 On 02-August-12 | | | Bond Future | 8.44 | 94.5668 | 8.4380 | 94.5668 | 0.00 |
| 22/11/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4379 | 5 | 4379 | 5 | 0.00 |
| 22/11/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4528 | 5 | 4528 | 5 | 0.00 |
| 22/11/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4232 | 5 | 4232 | 5 | 0.00 |
| 22/11/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2877 | 3 | 2877 | 3 | 0.00 |
| 22/11/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2662 | 2 | 2662 | 2 | 0.00 |
| 22/11/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2768 | 3 | 2768 | 3 | 0.00 |
| 22/11/2011 | R207 On 01-November-12 | | | Bond Future | 8.54 | 96.0020 | 8.5400 | 96.0020 | 0.00 |
| 22/11/2011 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 3475 | 4 | 3475 | 4 | 0.00 |
| 22/11/2011 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 3592 | 4 | 3592 | 4 | 0.00 |
| 22/11/2011 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3358 | 4 | 3358 | 4 | 0.00 |
| 22/11/2011 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 5100 | 5 | 5100 | 5 | 0.00 |
| 22/11/2011 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 4818 | 5 | 4818 | 5 | 0.00 |
| 22/11/2011 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 4958 | 5 | 4958 | 5 | 0.00 |
| 22/11/2011 | R208 On 02-February-12 | | | Bond Future | 8.28 | 93.3778 | 8.2790 | 93.3778 | 17,435.00 |
| 22/11/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 4457 | 5 | 4457 | 5 | 0.00 |
| 22/11/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 4695 | 5 | 4695 | 5 | 0.00 |
| 22/11/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 4220 | 5 | 4220 | 5 | 0.00 |
| 22/11/2011 | R208 On 02-February-12 | 7.45 | Call | Bond Future | 172 | 0 | 172 | 0 | 2,880.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/11/2011 | R208 On 02-February-12 | 7.70 | Call | Bond Future | 389 | 1 | 389 | 1 | 960.00 |
| 22/11/2011 | R208 On 02-February-12 | 7.90 | Call | Bond Future | 676 | 1 | 676 | 1 | 0.00 |
| 22/11/2011 | R208 On 02-February-12 | 8.55 | Call | Bond Future | 2496 | 3 | 2496 | 3 | 0.00 |
| 22/11/2011 | R208 On 02-February-12 | 8.55 | Put | Bond Future | 906 | 1 | 906 | 1 | 2,880.00 |
| 22/11/2011 | R208 On 02-February-12 | 7.90 | Put | Bond Future | 2960 | 3 | 2960 | 3 | 960.00 |
| 22/11/2011 | R208 On 02-February-12 | 7.70 | Put | Bond Future | 3908 | 3 | 3908 | 3 | 0.00 |
| 22/11/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 349 | 0 | 349 | 0 | 0.00 |
| 22/11/2011 | R208 On 02-February-12 | 7.45 | Put | Bond Future | 5264 | 5 | 5264 | 5 | 0.00 |
| 22/11/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 265 | 0 | 265 | 0 | 0.00 |
| 22/11/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 306 | 0 | 306 | 0 | 0.00 |
| 22/11/2011 | R208 On 03-May-12 | | | Bond Future | 8.37 | 91.3591 | 8.3680 | 91.3591 | 0.00 |
| 22/11/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 4941 | 5 | 4941 | 5 | 0.00 |
| 22/11/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 4752 | 5 | 4752 | 5 | 0.00 |
| 22/11/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5130 | 6 | 5130 | 6 | 0.00 |
| 22/11/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1290 | 1 | 1290 | 1 | 0.00 |
| 22/11/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1462 | 1 | 1462 | 1 | 0.00 |
| 22/11/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1375 | 1 | 1375 | 1 | 0.00 |
| 22/11/2011 | R208 On 02-August-12 | | | Bond Future | 8.46 | 92.7280 | 8.4580 | 92.7280 | 0.00 |
| 22/11/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4523 | 5 | 4523 | 5 | 0.00 |
| 22/11/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4365 | 5 | 4365 | 5 | 0.00 |
| 22/11/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 4683 | 5 | 4683 | 5 | 0.00 |
| 22/11/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2778 | 3 | 2778 | 3 | 0.00 |
| 22/11/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 3012 | 3 | 3012 | 3 | 0.00 |
| 22/11/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2893 | 3 | 2893 | 3 | 0.00 |
| 22/11/2011 | R208 On 01-November-12 | | | Bond Future | 8.55 | 90.7406 | 8.5520 | 90.7406 | 0.00 |
| 22/11/2011 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 3332 | 4 | 3332 | 4 | 0.00 |
| 22/11/2011 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 3209 | 4 | 3209 | 4 | 0.00 |
| 22/11/2011 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 3458 | 4 | 3458 | 4 | 0.00 |
| 22/11/2011 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 4858 | 4 | 4858 | 4 | 0.00 |
| 22/11/2011 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 5173 | 5 | 5173 | 5 | 0.00 |
| 22/11/2011 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 5013 | 5 | 5013 | 5 | 0.00 |
| 22/11/2011 | R209 On 02-February-12 | | | Bond Future | 9.10 | 75.4199 | 9.0960 | 75.4199 | 2,594.00 |
| 22/11/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 2307 | 3 | 2307 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/11/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 2143 | 3 | 2143 | 3 | 0.00 |
| 22/11/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 2478 | 3 | 2478 | 3 | 0.00 |
| 22/11/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2825 | 2 | 2825 | 2 | 0.00 |
| 22/11/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 3254 | 3 | 3254 | 3 | 0.00 |
| 22/11/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 3034 | 3 | 3034 | 3 | 0.00 |
| 22/11/2011 | R209 On 03-May-12 | | | Bond Future | 9.17 | 73.3849 | 9.1710 | 73.3849 | 0.00 |
| 22/11/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3279 | 4 | 3279 | 4 | 0.00 |
| 22/11/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 3448 | 4 | 3448 | 4 | 0.00 |
| 22/11/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3113 | 4 | 3113 | 4 | 0.00 |
| 22/11/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 4782 | 4 | 4782 | 4 | 0.00 |
| 22/11/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 4354 | 4 | 4354 | 4 | 0.00 |
| 22/11/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 4565 | 4 | 4565 | 4 | 0.00 |
| 22/11/2011 | R209 On 02-August-12 | | | Bond Future | 9.25 | 74.4787 | 9.2460 | 74.4787 | 0.00 |
| 22/11/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 4907 | 5 | 4907 | 5 | 0.00 |
| 22/11/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 5080 | 6 | 5080 | 6 | 0.00 |
| 22/11/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 4738 | 5 | 4738 | 5 | 0.00 |
| 22/11/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 5076 | 5 | 5076 | 5 | 0.00 |
| 22/11/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 4687 | 4 | 4687 | 4 | 0.00 |
| 22/11/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 4878 | 4 | 4878 | 4 | 0.00 |
| 22/11/2011 | R209 On 01-November-12 | | | Bond Future | 9.32 | 72.4673 | 9.3220 | 72.4673 | 0.00 |
| 22/11/2011 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 4509 | 5 | 4509 | 5 | 0.00 |
| 22/11/2011 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 4669 | 5 | 4669 | 5 | 0.00 |
| 22/11/2011 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 4349 | 5 | 4349 | 5 | 0.00 |
| 22/11/2011 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 7116 | 7 | 7116 | 7 | 0.00 |
| 22/11/2011 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 6676 | 6 | 6676 | 6 | 0.00 |
| 22/11/2011 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 6894 | 6 | 6894 | 6 | 0.00 |
| 22/11/2011 | R210 On 02-February-12 | | | Bond Future | 137.00 | 137.0015 | 136.9970 | 137.0015 | 750.00 |
| 22/11/2011 | R210 On 02-February-12 | 131.00 | Call | Bond Future | 5997 | 6 | 5997 | 6 | 0.00 |
| 22/11/2011 | R210 On 02-February-12 | 130.95 | Call | Bond Future | 6047 | 6 | 6047 | 6 | 0.00 |
| 22/11/2011 | R210 On 02-February-12 | 131.05 | Call | Bond Future | 5947 | 6 | 5947 | 6 | 0.00 |
| 22/11/2011 | R210 On 02-February-12 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2011 | R210 On 02-February-12 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2011 | R210 On 02-February-12 | 131.00 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/11/2011 | R211 On 02-February-12 | | | Bond Future | 114.58 | 114.5840 | 114.5764 | 114.5840 | 480.00 |
| 22/11/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 4076 | 4 | 4076 | 4 | 0.00 |
| 22/11/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 4126 | 4 | 4126 | 4 | 0.00 |
| 22/11/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 4026 | 4 | 4026 | 4 | 0.00 |
| 22/11/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2011 | R212 On 02-February-12 | | | Bond Future | 111.71 | 111.8184 | 111.7146 | 111.8184 | 2,677.00 |
| 22/11/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 3215 | 3 | 3215 | 3 | 0.00 |
| 22/11/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 3165 | 3 | 3165 | 3 | 0.00 |
| 22/11/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 3265 | 3 | 3265 | 3 | 0.00 |
| 22/11/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2011 | R213 On 02-February-12 | | | Bond Future | 9.05 | 85.4682 | 9.0490 | 85.4682 | 487.00 |
| 22/11/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 2685 | 3 | 2685 | 3 | 0.00 |
| 22/11/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 2882 | 3 | 2882 | 3 | 0.00 |
| 22/11/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 2495 | 3 | 2495 | 3 | 0.00 |
| 22/11/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 3266 | 3 | 3266 | 3 | 0.00 |
| 22/11/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 2874 | 3 | 2874 | 3 | 0.00 |
| 22/11/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 3065 | 3 | 3065 | 3 | 0.00 |
| 22/11/2011 | R213 On 03-May-12 | | | Bond Future | 9.13 | 83.1869 | 9.1280 | 83.1869 | 0.00 |
| 22/11/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 4633 | 5 | 4633 | 5 | 0.00 |
| 22/11/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 4425 | 5 | 4425 | 5 | 0.00 |
| 22/11/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 4844 | 5 | 4844 | 5 | 0.00 |
| 22/11/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 3549 | 3 | 3549 | 3 | 0.00 |
| 22/11/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 3879 | 4 | 3879 | 4 | 0.00 |
| 22/11/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 3712 | 3 | 3712 | 3 | 0.00 |
| 22/11/2011 | R213 On 02-August-12 | | | Bond Future | 9.21 | 84.4286 | 9.2070 | 84.4286 | 0.00 |
| 22/11/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 5218 | 6 | 5218 | 6 | 0.00 |
| 22/11/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 5421 | 6 | 5421 | 6 | 0.00 |
| 22/11/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 5019 | 5 | 5019 | 5 | 0.00 |
| 22/11/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 5072 | 5 | 5072 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/11/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 4727 | 4 | 4727 | 4 | 0.00 |
| 22/11/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 4896 | 5 | 4896 | 5 | 0.00 |
| 22/11/2011 | R213 On 01-November-12 | | | Bond Future | 9.29 | 82.1713 | 9.2900 | 82.1713 | 0.00 |
| 22/11/2011 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 4783 | 5 | 4783 | 5 | 0.00 |
| 22/11/2011 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 4967 | 5 | 4967 | 5 | 0.00 |
| 22/11/2011 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 4597 | 5 | 4597 | 5 | 0.00 |
| 22/11/2011 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 7171 | 7 | 7171 | 7 | 0.00 |
| 22/11/2011 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 6771 | 6 | 6771 | 6 | 0.00 |
| 22/11/2011 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 6971 | 7 | 6971 | 7 | 0.00 |
| 22/11/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 23/11/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/11/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/11/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/11/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/11/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/11/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/11/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/11/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/11/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/11/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/11/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/11/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/11/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/11/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/11/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/11/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/11/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/11/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/11/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/11/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/11/2011 | AL7T On 02-February-12 | | | Index Future | 404.63 | 405.7300 | 404.6310 | 405.7300 | 16.00 |
| 23/11/2011 | AL7T On 03-May-12 | | | Index Future | 410.61 | 411.7030 | 410.6130 | 411.7030 | 0.00 |
| 23/11/2011 | ALBI On 02-February-12 | | | Index Future | 369.46 | 370.6220 | 369.4600 | 370.6220 | 1,042.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2011 | ALBI On 03-May-12 | | | Index Future | 374.92 | 376.0780 | 374.9220 | 376.0780 | 0.00 |
| 23/11/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/11/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/11/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/11/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/11/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/11/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/11/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/11/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/11/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/11/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/11/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/11/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 23/11/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/11/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/11/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/11/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/11/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/11/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.23 | 0.2107 | 0.2270 | 0.2107 | 12,659.00 |
| 23/11/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.27 | 0.2286 | 0.2692 | 0.2286 | 18,519.00 |
| 23/11/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.03 | 0.0461 | 0.0315 | 0.0461 | 12,423.00 |
| 23/11/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.59 | 0.5476 | 0.5929 | 0.5476 | 100,000.00 |
| 23/11/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.02 | 0.0389 | 0.0208 | 0.0389 | 100,000.00 |
| 23/11/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.04 | 0.0605 | 0.0406 | 0.0605 | 12,346.00 |
| 23/11/2011 | CAAR On 19-December-11 | | | Can-Do Future | 0.26 | 0.2304 | 0.2608 | 0.2304 | 18,750.00 |
| 23/11/2011 | CAAS On 31-January-12 | | | Can-Do Future | 0.15 | 0.1380 | 0.1510 | 0.1380 | 12,500.00 |
| 23/11/2011 | CAAT On 29-February-12 | | | Can-Do Future | 0.12 | 0.1108 | 0.1186 | 0.1108 | 12,500.00 |
| 23/11/2011 | CAAU On 31-January-12 | | | Can-Do Future | 0.02 | 0.0246 | 0.0172 | 0.0246 | 19,481.00 |
| 23/11/2011 | CAAV On 29-February-12 | | | Can-Do Future | 0.04 | 0.0446 | 0.0363 | 0.0446 | 12,987.00 |
| 23/11/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/11/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 23/11/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/11/2011 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/11/2011 | GOVI On 02-February-12 | | | GOVI | 370.89 | 372.0370 | 370.8880 | 372.0370 | 156.00 |
| 23/11/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 18880 | 3 | 18880 | 3 | 0.00 |
| 23/11/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 18780 | 3 | 18780 | 3 | 0.00 |
| 23/11/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 18980 | 3 | 18980 | 3 | 0.00 |
| 23/11/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2011 | GOVI On 03-May-12 | | | GOVI | 376.37 | 377.5140 | 376.3710 | 377.5140 | 0.00 |
| 23/11/2011 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2011 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2011 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2011 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 56190 | 4 | 56190 | 4 | 0.00 |
| 23/11/2011 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 56390 | 4 | 56390 | 4 | 0.00 |
| 23/11/2011 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 56290 | 4 | 56290 | 4 | 0.00 |
| 23/11/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 23/11/2011 | IGOV On 02-February-12 | | | Index Future | 163.88 | 163.9570 | 163.8840 | 163.9570 | 505.00 |
| 23/11/2011 | IGOV On 03-May-12 | | | Index Future | 166.31 | 166.3710 | 166.3070 | 166.3710 | 0.00 |
| 23/11/2011 | ILBI On 02-February-12 | | | Index Future | 446.61 | 446.6990 | 446.6080 | 446.6990 | 88.00 |
| 23/11/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 23/11/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 23/11/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 23/11/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 23/11/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 23/11/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 23/11/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.58 | 94.4200 | 5.5800 | 94.4200 | 5,541.00 |
| 23/11/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.56 | 94.4500 | 5.5600 | 94.4500 | 101.00 |
| 23/11/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.56 | 94.4700 | 5.5600 | 94.4700 | 0.00 |
| 23/11/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.57 | 94.4600 | 5.5700 | 94.4600 | 2,390.00 |
| 23/11/2011 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.60 | 94.4500 | 5.6000 | 94.4500 | 0.00 |
| 23/11/2011 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.63 | 94.4400 | 5.6300 | 94.4400 | 0.00 |
| 23/11/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.66 | 94.4100 | 5.6600 | 94.4100 | 2,890.00 |
| 23/11/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.82 | 94.2500 | 5.8200 | 94.2500 | 44,760.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 6.04 | 94.0100 | 6.0400 | 94.0100 | 990.00 |
| 23/11/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.31 | 93.7200 | 6.3100 | 93.7200 | 790.00 |
| 23/11/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.61 | 93.4500 | 6.6100 | 93.4500 | 1,250.00 |
| 23/11/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.89 | 93.2000 | 6.8900 | 93.2000 | 2,100.00 |
| 23/11/2011 | JN02 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 23/11/2011 | JN02 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2011 | JN02 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 23/11/2011 | JN02 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2011 | JN02 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 23/11/2011 | JN02 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2011 | JN02 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2011 | JN05 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 23/11/2011 | JN05 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2011 | JN05 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2011 | JN05 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 23/11/2011 | JN05 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2011 | JN05 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 23/11/2011 | JN05 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2011 | JN10 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 23/11/2011 | JN10 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2011 | JN10 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2011 | JN10 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 23/11/2011 | JN10 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2011 | JN10 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 23/11/2011 | JN10 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2011 | OTH1 On 02-February-12 | | | Index Future | 361.50 | 362.7320 | 361.5010 | 362.7320 | 0.00 |
| 23/11/2011 | R157 On 02-February-12 | | | Bond Future | 7.09 | 125.7645 | 7.0860 | 125.7645 | 12,348.00 |
| 23/11/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 4855 | 5 | 4855 | 5 | 0.00 |
| 23/11/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 5020 | 5 | 5020 | 5 | 0.00 |
| 23/11/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 4691 | 5 | 4691 | 5 | 0.00 |
| 23/11/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 29 | 0 | 29 | 0 | 130.00 |
| 23/11/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 823 | 1 | 823 | 1 | 0.00 |
| 23/11/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 231 | 0 | 231 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2011 | R157 On 02-February-12 | 6.25 | Call | Bond Future | 83 | 0 | 83 | 0 | 3,960.00 |
| 23/11/2011 | R157 On 02-February-12 | 7.20 | Call | Bond Future | 1103 | 1 | 1103 | 1 | 0.00 |
| 23/11/2011 | R157 On 02-February-12 | 6.45 | Call | Bond Future | 168 | 0 | 168 | 0 | 1,320.00 |
| 23/11/2011 | R157 On 02-February-12 | 6.65 | Call | Bond Future | 310 | 0 | 310 | 0 | 0.00 |
| 23/11/2011 | R157 On 02-February-12 | 6.65 | Put | Bond Future | 1856 | 2 | 1856 | 2 | 1,320.00 |
| 23/11/2011 | R157 On 02-February-12 | 7.20 | Put | Bond Future | 703 | 1 | 703 | 1 | 3,960.00 |
| 23/11/2011 | R157 On 02-February-12 | 6.45 | Put | Bond Future | 2431 | 2 | 2431 | 2 | 0.00 |
| 23/11/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 2135 | 2 | 2135 | 2 | 0.00 |
| 23/11/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 3926 | 4 | 3926 | 4 | 0.00 |
| 23/11/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 950 | 1 | 950 | 1 | 130.00 |
| 23/11/2011 | R157 On 02-February-12 | 6.25 | Put | Bond Future | 3069 | 3 | 3069 | 3 | 0.00 |
| 23/11/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 14 | 0 | 14 | 0 | 0.00 |
| 23/11/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 23/11/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 23/11/2011 | R157 On 03-May-12 | | | Bond Future | 7.18 | 120.8060 | 7.1840 | 120.8060 | 0.00 |
| 23/11/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 3706 | 4 | 3706 | 4 | 0.00 |
| 23/11/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 3839 | 4 | 3839 | 4 | 0.00 |
| 23/11/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 3575 | 4 | 3575 | 4 | 0.00 |
| 23/11/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 311 | 0 | 311 | 0 | 0.00 |
| 23/11/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 260 | 0 | 260 | 0 | 0.00 |
| 23/11/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 284 | 0 | 284 | 0 | 0.00 |
| 23/11/2011 | R157 On 02-August-12 | | | Bond Future | 7.28 | 122.6154 | 7.2830 | 122.6154 | 0.00 |
| 23/11/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3118 | 3 | 3118 | 3 | 0.00 |
| 23/11/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3020 | 3 | 3020 | 3 | 0.00 |
| 23/11/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3218 | 3 | 3218 | 3 | 0.00 |
| 23/11/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 927 | 1 | 927 | 1 | 0.00 |
| 23/11/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 1024 | 1 | 1024 | 1 | 0.00 |
| 23/11/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 974 | 1 | 974 | 1 | 0.00 |
| 23/11/2011 | R157 On 01-November-12 | | | Bond Future | 7.40 | 117.6596 | 7.3990 | 117.6596 | 0.00 |
| 23/11/2011 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1514 | 2 | 1514 | 2 | 0.00 |
| 23/11/2011 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 1575 | 2 | 1575 | 2 | 0.00 |
| 23/11/2011 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1454 | 2 | 1454 | 2 | 0.00 |
| 23/11/2011 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 2711 | 3 | 2711 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2011 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 2550 | 2 | 2550 | 2 | 0.00 |
| 23/11/2011 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 2630 | 2 | 2630 | 2 | 0.00 |
| 23/11/2011 | R186 On 02-February-12 | | | Bond Future | 8.74 | 116.3409 | 8.7440 | 116.3409 | 24,353.00 |
| 23/11/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 4454 | 5 | 4454 | 5 | 0.00 |
| 23/11/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 4728 | 5 | 4728 | 5 | 0.00 |
| 23/11/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 4187 | 5 | 4187 | 5 | 0.00 |
| 23/11/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 446 | 1 | 446 | 1 | 6,000.00 |
| 23/11/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 16 | 0 | 16 | 0 | 6,000.00 |
| 23/11/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 820 | 1 | 820 | 1 | 100.00 |
| 23/11/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 32141 | 33 | 32141 | 33 | 0.00 |
| 23/11/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 103916 | 104 | 103916 | 104 | 0.00 |
| 23/11/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 7880 | 7 | 7880 | 7 | 0.00 |
| 23/11/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 20416 | 20 | 20416 | 20 | 0.00 |
| 23/11/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 2337 | 2 | 2337 | 2 | 0.00 |
| 23/11/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 10020 | 10 | 10020 | 10 | 0.00 |
| 23/11/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1996 | 2 | 1996 | 2 | 0.00 |
| 23/11/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 2162 | 2 | 2162 | 2 | 100.00 |
| 23/11/2011 | R186 On 03-May-12 | | | Bond Future | 8.83 | 118.0602 | 8.8310 | 118.0602 | 0.00 |
| 23/11/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 5407 | 6 | 5407 | 6 | 0.00 |
| 23/11/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 5169 | 5 | 5169 | 5 | 0.00 |
| 23/11/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 5650 | 6 | 5650 | 6 | 0.00 |
| 23/11/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 3722 | 4 | 3722 | 4 | 0.00 |
| 23/11/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 4116 | 4 | 4116 | 4 | 0.00 |
| 23/11/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3915 | 4 | 3915 | 4 | 0.00 |
| 23/11/2011 | R186 On 02-August-12 | | | Bond Future | 8.92 | 114.5296 | 8.9170 | 114.5296 | 0.00 |
| 23/11/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 4920 | 5 | 4920 | 5 | 0.00 |
| 23/11/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 5125 | 5 | 5125 | 5 | 0.00 |
| 23/11/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 4718 | 5 | 4718 | 5 | 0.00 |
| 23/11/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 6638 | 6 | 6638 | 6 | 0.00 |
| 23/11/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 6154 | 6 | 6154 | 6 | 0.00 |
| 23/11/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 6394 | 6 | 6394 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2011 | R186 On 01-November-12 | | | Bond Future | 9.01 | 116.2615 | 9.0050 | 116.2615 | 0.00 |
| 23/11/2011 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 5629 | 6 | 5629 | 6 | 0.00 |
| 23/11/2011 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 5433 | 6 | 5433 | 6 | 0.00 |
| 23/11/2011 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 5828 | 6 | 5828 | 6 | 0.00 |
| 23/11/2011 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 7605 | 7 | 7605 | 7 | 0.00 |
| 23/11/2011 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 8092 | 8 | 8092 | 8 | 0.00 |
| 23/11/2011 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 7846 | 8 | 7846 | 8 | 0.00 |
| 23/11/2011 | R189 On 02-February-12 | | | Bond Future | 218.86 | 218.9192 | 218.8564 | 218.9192 | 0.00 |
| 23/11/2011 | R189 On 02-February-12 | 218.00 | Call | Bond Future | 856 | 1 | 856 | 1 | 0.00 |
| 23/11/2011 | R189 On 02-February-12 | 218.05 | Call | Bond Future | 806 | 1 | 806 | 1 | 0.00 |
| 23/11/2011 | R189 On 02-February-12 | 217.95 | Call | Bond Future | 906 | 1 | 906 | 1 | 0.00 |
| 23/11/2011 | R189 On 02-February-12 | 217.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2011 | R189 On 02-February-12 | 218.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2011 | R189 On 02-February-12 | 218.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2011 | R197 On 02-February-12 | | | Bond Future | 243.20 | 242.5383 | 243.1966 | 242.5383 | 418.00 |
| 23/11/2011 | R197 On 02-February-12 | 237.00 | Call | Bond Future | 6197 | 6 | 6197 | 6 | 0.00 |
| 23/11/2011 | R197 On 02-February-12 | 236.95 | Call | Bond Future | 6247 | 6 | 6247 | 6 | 0.00 |
| 23/11/2011 | R197 On 02-February-12 | 237.05 | Call | Bond Future | 6147 | 5 | 6147 | 5 | 0.00 |
| 23/11/2011 | R197 On 02-February-12 | 237.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2011 | R197 On 02-February-12 | 236.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2011 | R197 On 02-February-12 | 237.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2011 | R201 On 02-February-12 | | | Bond Future | 6.59 | 106.8627 | 6.5900 | 106.8627 | 3,124.00 |
| 23/11/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 4313 | 4 | 4313 | 4 | 0.00 |
| 23/11/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4187 | 4 | 4187 | 4 | 0.00 |
| 23/11/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 4440 | 5 | 4440 | 5 | 0.00 |
| 23/11/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 23/11/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 23/11/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 23/11/2011 | R201 On 03-May-12 | | | Bond Future | 6.65 | 108.4361 | 6.6540 | 108.4361 | 0.00 |
| 23/11/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 2812 | 3 | 2812 | 3 | 0.00 |
| 23/11/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 2914 | 3 | 2914 | 3 | 0.00 |
| 23/11/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 2712 | 3 | 2712 | 3 | 0.00 |
| 23/11/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 194 | 0 | 194 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 160 | 0 | 160 | 0 | 0.00 |
| 23/11/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 176 | 0 | 176 | 0 | 0.00 |
| 23/11/2011 | R201 On 02-August-12 | | | Bond Future | 6.72 | 105.6482 | 6.7150 | 105.6482 | 0.00 |
| 23/11/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2325 | 2 | 2325 | 2 | 0.00 |
| 23/11/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2250 | 2 | 2250 | 2 | 0.00 |
| 23/11/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2402 | 3 | 2402 | 3 | 0.00 |
| 23/11/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 568 | 1 | 568 | 1 | 0.00 |
| 23/11/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 634 | 1 | 634 | 1 | 0.00 |
| 23/11/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 600 | 1 | 600 | 1 | 0.00 |
| 23/11/2011 | R201 On 01-November-12 | | | Bond Future | 6.78 | 107.2466 | 6.7830 | 107.2466 | 0.00 |
| 23/11/2011 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1194 | 1 | 1194 | 1 | 0.00 |
| 23/11/2011 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1241 | 1 | 1241 | 1 | 0.00 |
| 23/11/2011 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1148 | 1 | 1148 | 1 | 0.00 |
| 23/11/2011 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 1816 | 2 | 1816 | 2 | 0.00 |
| 23/11/2011 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 1707 | 2 | 1707 | 2 | 0.00 |
| 23/11/2011 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 1761 | 2 | 1761 | 2 | 0.00 |
| 23/11/2011 | R202 On 02-February-12 | | | Bond Future | 181.86 | 181.8751 | 181.8606 | 181.8751 | 34,606.00 |
| 23/11/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 4861 | 5 | 4861 | 5 | 0.00 |
| 23/11/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 4811 | 5 | 4811 | 5 | 0.00 |
| 23/11/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 4911 | 5 | 4911 | 5 | 0.00 |
| 23/11/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2011 | R203 On 02-February-12 | | | Bond Future | 7.76 | 105.7704 | 7.7570 | 105.7704 | 1,867.00 |
| 23/11/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 4524 | 5 | 4524 | 5 | 0.00 |
| 23/11/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 4719 | 5 | 4719 | 5 | 0.00 |
| 23/11/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 4330 | 5 | 4330 | 5 | 0.00 |
| 23/11/2011 | R203 On 02-February-12 | 6.95 | Call | Bond Future | 198 | 0 | 198 | 0 | 2,640.00 |
| 23/11/2011 | R203 On 02-February-12 | 7.95 | Call | Bond Future | 1798 | 2 | 1798 | 2 | 0.00 |
| 23/11/2011 | R203 On 02-February-12 | 7.20 | Call | Bond Future | 398 | 0 | 398 | 0 | 880.00 |
| 23/11/2011 | R203 On 02-February-12 | 7.35 | Call | Bond Future | 576 | 1 | 576 | 1 | 0.00 |
| 23/11/2011 | R203 On 02-February-12 | 7.35 | Put | Bond Future | 2443 | 2 | 2443 | 2 | 880.00 |
| 23/11/2011 | R203 On 02-February-12 | 7.95 | Put | Bond Future | 927 | 1 | 927 | 1 | 2,640.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2011 | R203 On 02-February-12 | 7.20 | Put | Bond Future | 2964 | 3 | 2964 | 3 | 0.00 |
| 23/11/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 160 | 0 | 160 | 0 | 0.00 |
| 23/11/2011 | R203 On 02-February-12 | 6.95 | Put | Bond Future | 3941 | 4 | 3941 | 4 | 0.00 |
| 23/11/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 120 | 0 | 120 | 0 | 0.00 |
| 23/11/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 139 | 0 | 139 | 0 | 0.00 |
| 23/11/2011 | R203 On 03-May-12 | | | Bond Future | 7.86 | 103.1682 | 7.8580 | 103.1682 | 0.00 |
| 23/11/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 4549 | 5 | 4549 | 5 | 0.00 |
| 23/11/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 4394 | 5 | 4394 | 5 | 0.00 |
| 23/11/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 4706 | 5 | 4706 | 5 | 0.00 |
| 23/11/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 709 | 1 | 709 | 1 | 0.00 |
| 23/11/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 812 | 1 | 812 | 1 | 0.00 |
| 23/11/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 759 | 1 | 759 | 1 | 0.00 |
| 23/11/2011 | R203 On 02-August-12 | | | Bond Future | 7.96 | 104.7141 | 7.9600 | 104.7141 | 0.00 |
| 23/11/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4132 | 4 | 4132 | 4 | 0.00 |
| 23/11/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4005 | 4 | 4005 | 4 | 0.00 |
| 23/11/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4256 | 4 | 4256 | 4 | 0.00 |
| 23/11/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1837 | 2 | 1837 | 2 | 0.00 |
| 23/11/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1991 | 2 | 1991 | 2 | 0.00 |
| 23/11/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1915 | 2 | 1915 | 2 | 0.00 |
| 23/11/2011 | R203 On 01-November-12 | | | Bond Future | 8.07 | 102.1346 | 8.0730 | 102.1346 | 0.00 |
| 23/11/2011 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 2665 | 3 | 2665 | 3 | 0.00 |
| 23/11/2011 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 2574 | 3 | 2574 | 3 | 0.00 |
| 23/11/2011 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 2756 | 3 | 2756 | 3 | 0.00 |
| 23/11/2011 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 3848 | 4 | 3848 | 4 | 0.00 |
| 23/11/2011 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 4069 | 4 | 4069 | 4 | 0.00 |
| 23/11/2011 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 3958 | 4 | 3958 | 4 | 0.00 |
| 23/11/2011 | R204 On 02-February-12 | | | Bond Future | 8.06 | 101.0392 | 8.0570 | 101.0392 | 2,908.00 |
| 23/11/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 5024 | 5 | 5024 | 5 | 0.00 |
| 23/11/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 5236 | 6 | 5236 | 6 | 0.00 |
| 23/11/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 4814 | 5 | 4814 | 5 | 0.00 |
| 23/11/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 311 | 0 | 311 | 0 | 0.00 |
| 23/11/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 245 | 0 | 245 | 0 | 0.00 |
| 23/11/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 277 | 0 | 277 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2011 | R204 On 03-May-12 | | | Bond Future | 8.16 | 102.5290 | 8.1580 | 102.5290 | 0.00 |
| 23/11/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 4286 | 5 | 4286 | 5 | 0.00 |
| 23/11/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 4448 | 5 | 4448 | 5 | 0.00 |
| 23/11/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4128 | 4 | 4128 | 4 | 0.00 |
| 23/11/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1456 | 1 | 1456 | 1 | 0.00 |
| 23/11/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1292 | 1 | 1292 | 1 | 0.00 |
| 23/11/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1372 | 1 | 1372 | 1 | 0.00 |
| 23/11/2011 | R204 On 02-August-12 | | | Bond Future | 8.26 | 100.0298 | 8.2610 | 100.0298 | 0.00 |
| 23/11/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 3922 | 4 | 3922 | 4 | 0.00 |
| 23/11/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4057 | 4 | 4057 | 4 | 0.00 |
| 23/11/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 3788 | 4 | 3788 | 4 | 0.00 |
| 23/11/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2878 | 3 | 2878 | 3 | 0.00 |
| 23/11/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 2670 | 3 | 2670 | 3 | 0.00 |
| 23/11/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2773 | 3 | 2773 | 3 | 0.00 |
| 23/11/2011 | R204 On 01-November-12 | | | Bond Future | 8.37 | 101.5461 | 8.3680 | 101.5461 | 0.00 |
| 23/11/2011 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3111 | 3 | 3111 | 3 | 0.00 |
| 23/11/2011 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3217 | 3 | 3217 | 3 | 0.00 |
| 23/11/2011 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3007 | 3 | 3007 | 3 | 0.00 |
| 23/11/2011 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 4982 | 5 | 4982 | 5 | 0.00 |
| 23/11/2011 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 4715 | 5 | 4715 | 5 | 0.00 |
| 23/11/2011 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 4847 | 5 | 4847 | 5 | 0.00 |
| 23/11/2011 | R206 On 02-February-12 | | | Bond Future | 6.39 | 102.5526 | 6.3910 | 102.5526 | 300.00 |
| 23/11/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 2873 | 3 | 2873 | 3 | 0.00 |
| 23/11/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 2786 | 3 | 2786 | 3 | 0.00 |
| 23/11/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 2961 | 3 | 2961 | 3 | 0.00 |
| 23/11/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 23/11/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2011 | R206 On 03-May-12 | | | Bond Future | 6.46 | 104.0630 | 6.4590 | 104.0630 | 0.00 |
| 23/11/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 1736 | 2 | 1736 | 2 | 0.00 |
| 23/11/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 1669 | 2 | 1669 | 2 | 0.00 |
| 23/11/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 1804 | 2 | 1804 | 2 | 0.00 |
| 23/11/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 85 | 0 | 85 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 106 | 0 | 106 | 0 | 0.00 |
| 23/11/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 95 | 0 | 95 | 0 | 0.00 |
| 23/11/2011 | R206 On 02-August-12 | | | Bond Future | 6.52 | 101.8561 | 6.5230 | 101.8561 | 0.00 |
| 23/11/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1376 | 1 | 1376 | 1 | 0.00 |
| 23/11/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1330 | 1 | 1330 | 1 | 0.00 |
| 23/11/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1423 | 1 | 1423 | 1 | 0.00 |
| 23/11/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 370 | 0 | 370 | 0 | 0.00 |
| 23/11/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 412 | 0 | 412 | 0 | 0.00 |
| 23/11/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 391 | 0 | 391 | 0 | 0.00 |
| 23/11/2011 | R206 On 01-November-12 | | | Bond Future | 6.59 | 103.3972 | 6.5890 | 103.3972 | 0.00 |
| 23/11/2011 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 591 | 1 | 591 | 1 | 0.00 |
| 23/11/2011 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 568 | 1 | 568 | 1 | 0.00 |
| 23/11/2011 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 615 | 1 | 615 | 1 | 0.00 |
| 23/11/2011 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 1231 | 1 | 1231 | 1 | 0.00 |
| 23/11/2011 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 1299 | 1 | 1299 | 1 | 0.00 |
| 23/11/2011 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 1264 | 1 | 1264 | 1 | 0.00 |
| 23/11/2011 | R207 On 02-February-12 | | | Bond Future | 8.28 | 94.7817 | 8.2750 | 94.7817 | 35,946.00 |
| 23/11/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 4227 | 4 | 4227 | 4 | 0.00 |
| 23/11/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 4447 | 5 | 4447 | 5 | 0.00 |
| 23/11/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 4008 | 4 | 4008 | 4 | 0.00 |
| 23/11/2011 | R207 On 02-February-12 | 7.35 | Call | Bond Future | 144 | 0 | 144 | 0 | 1,920.00 |
| 23/11/2011 | R207 On 02-February-12 | 8.50 | Call | Bond Future | 2242 | 2 | 2242 | 2 | 0.00 |
| 23/11/2011 | R207 On 02-February-12 | 7.65 | Call | Bond Future | 370 | 0 | 370 | 0 | 640.00 |
| 23/11/2011 | R207 On 02-February-12 | 7.85 | Call | Bond Future | 627 | 1 | 627 | 1 | 0.00 |
| 23/11/2011 | R207 On 02-February-12 | 7.85 | Put | Bond Future | 3011 | 3 | 3011 | 3 | 640.00 |
| 23/11/2011 | R207 On 02-February-12 | 8.50 | Put | Bond Future | 1010 | 1 | 1010 | 1 | 1,920.00 |
| 23/11/2011 | R207 On 02-February-12 | 7.65 | Put | Bond Future | 3902 | 4 | 3902 | 4 | 0.00 |
| 23/11/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 372 | 0 | 372 | 0 | 0.00 |
| 23/11/2011 | R207 On 02-February-12 | 7.35 | Put | Bond Future | 5430 | 5 | 5430 | 5 | 0.00 |
| 23/11/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 287 | 0 | 287 | 0 | 0.00 |
| 23/11/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 329 | 0 | 329 | 0 | 0.00 |
| 23/11/2011 | R207 On 03-May-12 | | | Bond Future | 8.38 | 96.1794 | 8.3750 | 96.1794 | 0.00 |
| 23/11/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 3878 | 4 | 3878 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4038 | 4 | 4038 | 4 | 0.00 |
| 23/11/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 3722 | 4 | 3722 | 4 | 0.00 |
| 23/11/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1999 | 2 | 1999 | 2 | 0.00 |
| 23/11/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1792 | 2 | 1792 | 2 | 0.00 |
| 23/11/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1893 | 2 | 1893 | 2 | 0.00 |
| 23/11/2011 | R207 On 02-August-12 | | | Bond Future | 8.48 | 93.9799 | 8.4750 | 93.9799 | 0.00 |
| 23/11/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4259 | 4 | 4259 | 4 | 0.00 |
| 23/11/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4406 | 5 | 4406 | 5 | 0.00 |
| 23/11/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4114 | 4 | 4114 | 4 | 0.00 |
| 23/11/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2952 | 3 | 2952 | 3 | 0.00 |
| 23/11/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2733 | 3 | 2733 | 3 | 0.00 |
| 23/11/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2841 | 3 | 2841 | 3 | 0.00 |
| 23/11/2011 | R207 On 01-November-12 | | | Bond Future | 8.58 | 95.4019 | 8.5770 | 95.4019 | 0.00 |
| 23/11/2011 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 3382 | 3 | 3382 | 3 | 0.00 |
| 23/11/2011 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 3498 | 4 | 3498 | 4 | 0.00 |
| 23/11/2011 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3268 | 3 | 3268 | 3 | 0.00 |
| 23/11/2011 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 5197 | 5 | 5197 | 5 | 0.00 |
| 23/11/2011 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 4911 | 5 | 4911 | 5 | 0.00 |
| 23/11/2011 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 5053 | 5 | 5053 | 5 | 0.00 |
| 23/11/2011 | R208 On 02-February-12 | | | Bond Future | 8.31 | 92.7103 | 8.3070 | 92.7103 | 14,870.00 |
| 23/11/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 4309 | 4 | 4309 | 4 | 0.00 |
| 23/11/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 4545 | 5 | 4545 | 5 | 0.00 |
| 23/11/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 4074 | 4 | 4074 | 4 | 0.00 |
| 23/11/2011 | R208 On 02-February-12 | 7.45 | Call | Bond Future | 152 | 0 | 152 | 0 | 2,880.00 |
| 23/11/2011 | R208 On 02-February-12 | 8.55 | Call | Bond Future | 2377 | 2 | 2377 | 2 | 0.00 |
| 23/11/2011 | R208 On 02-February-12 | 7.70 | Call | Bond Future | 352 | 0 | 352 | 0 | 960.00 |
| 23/11/2011 | R208 On 02-February-12 | 7.90 | Call | Bond Future | 621 | 1 | 621 | 1 | 0.00 |
| 23/11/2011 | R208 On 02-February-12 | 7.90 | Put | Bond Future | 3071 | 3 | 3071 | 3 | 960.00 |
| 23/11/2011 | R208 On 02-February-12 | 8.55 | Put | Bond Future | 953 | 1 | 953 | 1 | 2,880.00 |
| 23/11/2011 | R208 On 02-February-12 | 7.70 | Put | Bond Future | 4037 | 4 | 4037 | 4 | 0.00 |
| 23/11/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 368 | 0 | 368 | 0 | 0.00 |
| 23/11/2011 | R208 On 02-February-12 | 7.45 | Put | Bond Future | 5410 | 5 | 5410 | 5 | 0.00 |
| 23/11/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 281 | 0 | 281 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 323 | 0 | 323 | 0 | 0.00 |
| 23/11/2011 | R208 On 03-May-12 | | | Bond Future | 8.40 | 90.6786 | 8.3960 | 90.6786 | 0.00 |
| 23/11/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 4820 | 5 | 4820 | 5 | 0.00 |
| 23/11/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 4632 | 5 | 4632 | 5 | 0.00 |
| 23/11/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5006 | 5 | 5006 | 5 | 0.00 |
| 23/11/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1327 | 1 | 1327 | 1 | 0.00 |
| 23/11/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1503 | 1 | 1503 | 1 | 0.00 |
| 23/11/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1416 | 1 | 1416 | 1 | 0.00 |
| 23/11/2011 | R208 On 02-August-12 | | | Bond Future | 8.48 | 92.0358 | 8.4840 | 92.0358 | 0.00 |
| 23/11/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4430 | 5 | 4430 | 5 | 0.00 |
| 23/11/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4274 | 4 | 4274 | 4 | 0.00 |
| 23/11/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 4589 | 5 | 4589 | 5 | 0.00 |
| 23/11/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2831 | 3 | 2831 | 3 | 0.00 |
| 23/11/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 3067 | 3 | 3067 | 3 | 0.00 |
| 23/11/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2947 | 3 | 2947 | 3 | 0.00 |
| 23/11/2011 | R208 On 01-November-12 | | | Bond Future | 8.58 | 90.0328 | 8.5770 | 90.0328 | 0.00 |
| 23/11/2011 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 3263 | 3 | 3263 | 3 | 0.00 |
| 23/11/2011 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 3142 | 3 | 3142 | 3 | 0.00 |
| 23/11/2011 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 3388 | 3 | 3388 | 3 | 0.00 |
| 23/11/2011 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 4926 | 5 | 4926 | 5 | 0.00 |
| 23/11/2011 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 5243 | 5 | 5243 | 5 | 0.00 |
| 23/11/2011 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 5082 | 5 | 5082 | 5 | 0.00 |
| 23/11/2011 | R209 On 02-February-12 | | | Bond Future | 9.12 | 74.5700 | 9.1240 | 74.5700 | 2,594.00 |
| 23/11/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 2190 | 2 | 2190 | 2 | 0.00 |
| 23/11/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 2357 | 2 | 2357 | 2 | 0.00 |
| 23/11/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 2031 | 2 | 2031 | 2 | 0.00 |
| 23/11/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 3352 | 3 | 3352 | 3 | 0.00 |
| 23/11/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2914 | 3 | 2914 | 3 | 0.00 |
| 23/11/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 3127 | 3 | 3127 | 3 | 0.00 |
| 23/11/2011 | R209 On 03-May-12 | | | Bond Future | 9.20 | 72.5241 | 9.1990 | 72.5241 | 0.00 |
| 23/11/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3170 | 3 | 3170 | 3 | 0.00 |
| 23/11/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 3336 | 3 | 3336 | 3 | 0.00 |
| 23/11/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3007 | 3 | 3007 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 4883 | 5 | 4883 | 5 | 0.00 |
| 23/11/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 4449 | 4 | 4449 | 4 | 0.00 |
| 23/11/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 4663 | 5 | 4663 | 5 | 0.00 |
| 23/11/2011 | R209 On 02-August-12 | | | Bond Future | 9.27 | 73.6072 | 9.2730 | 73.6072 | 0.00 |
| 23/11/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 4793 | 5 | 4793 | 5 | 0.00 |
| 23/11/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 4963 | 5 | 4963 | 5 | 0.00 |
| 23/11/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 4626 | 5 | 4626 | 5 | 0.00 |
| 23/11/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 5161 | 5 | 5161 | 5 | 0.00 |
| 23/11/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 4767 | 5 | 4767 | 5 | 0.00 |
| 23/11/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 4961 | 5 | 4961 | 5 | 0.00 |
| 23/11/2011 | R209 On 01-November-12 | | | Bond Future | 9.35 | 71.5783 | 9.3490 | 71.5783 | 0.00 |
| 23/11/2011 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 4410 | 5 | 4410 | 5 | 0.00 |
| 23/11/2011 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 4568 | 5 | 4568 | 5 | 0.00 |
| 23/11/2011 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 4252 | 4 | 4252 | 4 | 0.00 |
| 23/11/2011 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 7214 | 7 | 7214 | 7 | 0.00 |
| 23/11/2011 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 6769 | 7 | 6769 | 7 | 0.00 |
| 23/11/2011 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 6990 | 7 | 6990 | 7 | 0.00 |
| 23/11/2011 | R210 On 02-February-12 | | | Bond Future | 137.35 | 136.9970 | 137.3491 | 136.9970 | 750.00 |
| 23/11/2011 | R210 On 02-February-12 | 131.00 | Call | Bond Future | 6349 | 6 | 6349 | 6 | 0.00 |
| 23/11/2011 | R210 On 02-February-12 | 130.95 | Call | Bond Future | 6399 | 6 | 6399 | 6 | 0.00 |
| 23/11/2011 | R210 On 02-February-12 | 131.05 | Call | Bond Future | 6299 | 6 | 6299 | 6 | 0.00 |
| 23/11/2011 | R210 On 02-February-12 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2011 | R210 On 02-February-12 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2011 | R210 On 02-February-12 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2011 | R211 On 02-February-12 | | | Bond Future | 114.77 | 114.5764 | 114.7650 | 114.5764 | 480.00 |
| 23/11/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 4265 | 4 | 4265 | 4 | 0.00 |
| 23/11/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 4315 | 4 | 4315 | 4 | 0.00 |
| 23/11/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 4215 | 4 | 4215 | 4 | 0.00 |
| 23/11/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2011 | R212 On 02-February-12 | | | Bond Future | 111.49 | 111.7146 | 111.4891 | 111.7146 | 2,677.00 |
| 23/11/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 2989 | 3 | 2989 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 2939 | 3 | 2939 | 3 | 0.00 |
| 23/11/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 3039 | 3 | 3039 | 3 | 0.00 |
| 23/11/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2011 | R213 On 02-February-12 | | | Bond Future | 9.10 | 84.6346 | 9.1020 | 84.6346 | 487.00 |
| 23/11/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 2468 | 3 | 2468 | 3 | 0.00 |
| 23/11/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 2287 | 2 | 2287 | 2 | 0.00 |
| 23/11/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 2656 | 3 | 2656 | 3 | 0.00 |
| 23/11/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 3056 | 3 | 3056 | 3 | 0.00 |
| 23/11/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 3466 | 3 | 3466 | 3 | 0.00 |
| 23/11/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 3256 | 3 | 3256 | 3 | 0.00 |
| 23/11/2011 | R213 On 03-May-12 | | | Bond Future | 9.18 | 82.3423 | 9.1820 | 82.3423 | 0.00 |
| 23/11/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 4394 | 5 | 4394 | 5 | 0.00 |
| 23/11/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 4192 | 4 | 4192 | 4 | 0.00 |
| 23/11/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 4599 | 5 | 4599 | 5 | 0.00 |
| 23/11/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 3714 | 4 | 3714 | 4 | 0.00 |
| 23/11/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 4056 | 4 | 4056 | 4 | 0.00 |
| 23/11/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 3882 | 4 | 3882 | 4 | 0.00 |
| 23/11/2011 | R213 On 02-August-12 | | | Bond Future | 9.26 | 83.5736 | 9.2610 | 83.5736 | 0.00 |
| 23/11/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 4993 | 5 | 4993 | 5 | 0.00 |
| 23/11/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 5190 | 5 | 5190 | 5 | 0.00 |
| 23/11/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 4798 | 5 | 4798 | 5 | 0.00 |
| 23/11/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 5254 | 5 | 5254 | 5 | 0.00 |
| 23/11/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 4900 | 5 | 4900 | 5 | 0.00 |
| 23/11/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 5075 | 5 | 5075 | 5 | 0.00 |
| 23/11/2011 | R213 On 01-November-12 | | | Bond Future | 9.34 | 81.2993 | 9.3440 | 81.2993 | 0.00 |
| 23/11/2011 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 4588 | 5 | 4588 | 5 | 0.00 |
| 23/11/2011 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 4767 | 5 | 4767 | 5 | 0.00 |
| 23/11/2011 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 4407 | 5 | 4407 | 5 | 0.00 |
| 23/11/2011 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 7379 | 7 | 7379 | 7 | 0.00 |
| 23/11/2011 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 6969 | 7 | 6969 | 7 | 0.00 |
| 23/11/2011 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 7174 | 7 | 7174 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 24/11/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/11/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/11/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/11/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/11/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/11/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/11/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/11/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/11/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/11/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/11/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/11/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/11/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/11/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/11/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/11/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/11/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/11/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/11/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/11/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/11/2011 | AL7T On 02-February-12 | | | Index Future | 406.08 | 404.6310 | 406.0830 | 404.6310 | 16.00 |
| 24/11/2011 | AL7T On 03-May-12 | | | Index Future | 412.09 | 410.6130 | 412.0850 | 410.6130 | 0.00 |
| 24/11/2011 | ALBI On 02-February-12 | | | Index Future | 370.34 | 369.4600 | 370.3410 | 369.4600 | 1,042.00 |
| 24/11/2011 | ALBI On 03-May-12 | | | Index Future | 375.82 | 374.9220 | 375.8150 | 374.9220 | 0.00 |
| 24/11/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/11/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/11/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/11/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/11/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/11/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/11/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/11/2011 | C204 On 21-December-18 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/11/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/11/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/11/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/11/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 24/11/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/11/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/11/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/11/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/11/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/11/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.23 | 0.2270 | 0.2293 | 0.2270 | 12,659.00 |
| 24/11/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.26 | 0.2692 | 0.2649 | 0.2692 | 18,519.00 |
| 24/11/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.03 | 0.0315 | 0.0327 | 0.0315 | 12,423.00 |
| 24/11/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.58 | 0.5929 | 0.5843 | 0.5929 | 100,000.00 |
| 24/11/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.02 | 0.0208 | 0.0235 | 0.0208 | 100,000.00 |
| 24/11/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.04 | 0.0406 | 0.0397 | 0.0406 | 12,346.00 |
| 24/11/2011 | CAAR On 19-December-11 | | | Can-Do Future | 0.26 | 0.2608 | 0.2646 | 0.2608 | 18,750.00 |
| 24/11/2011 | CAAS On 31-January-12 | | | Can-Do Future | 0.15 | 0.1510 | 0.1510 | 0.1510 | 12,500.00 |
| 24/11/2011 | CAAT On 29-February-12 | | | Can-Do Future | 0.12 | 0.1186 | 0.1186 | 0.1186 | 12,500.00 |
| 24/11/2011 | CAAU On 31-January-12 | | | Can-Do Future | 0.02 | 0.0172 | 0.0179 | 0.0172 | 19,481.00 |
| 24/11/2011 | CAAV On 29-February-12 | | | Can-Do Future | 0.04 | 0.0363 | 0.0370 | 0.0363 | 12,987.00 |
| 24/11/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/11/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 24/11/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/11/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/11/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/11/2011 | GOVI On 02-February-12 | | | GOVI | 371.73 | 370.8880 | 371.7260 | 370.8880 | 156.00 |
| 24/11/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 27260 | 2 | 27260 | 2 | 0.00 |
| 24/11/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 27160 | 2 | 27160 | 2 | 0.00 |
| 24/11/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 27360 | 2 | 27360 | 2 | 0.00 |
| 24/11/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2011 | GOVI On 03-May-12 | | | GOVI | 377.22 | 376.3710 | 377.2200 | 376.3710 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/11/2011 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2011 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2011 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2011 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 47700 | 6 | 47700 | 6 | 0.00 |
| 24/11/2011 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 47900 | 6 | 47900 | 6 | 0.00 |
| 24/11/2011 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 47800 | 6 | 47800 | 6 | 0.00 |
| 24/11/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 24/11/2011 | IGOV On 02-February-12 | | | Index Future | 163.86 | 163.8840 | 163.8580 | 163.8840 | 505.00 |
| 24/11/2011 | IGOV On 03-May-12 | | | Index Future | 166.28 | 166.3070 | 166.2800 | 166.3070 | 0.00 |
| 24/11/2011 | ILBI On 02-February-12 | | | Index Future | 446.61 | 446.6080 | 446.6080 | 446.6080 | 88.00 |
| 24/11/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 24/11/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 24/11/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 24/11/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 24/11/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 24/11/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 24/11/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.58 | 94.4200 | 5.5800 | 94.4200 | 5,541.00 |
| 24/11/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.56 | 94.4400 | 5.5600 | 94.4400 | 101.00 |
| 24/11/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.55 | 94.4400 | 5.5500 | 94.4400 | 0.00 |
| 24/11/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.55 | 94.4300 | 5.5500 | 94.4300 | 2,390.00 |
| 24/11/2011 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.56 | 94.4000 | 5.5600 | 94.4000 | 0.00 |
| 24/11/2011 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.58 | 94.3700 | 5.5800 | 94.3700 | 0.00 |
| 24/11/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.62 | 94.3400 | 5.6200 | 94.3400 | 2,890.00 |
| 24/11/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.76 | 94.1800 | 5.7600 | 94.1800 | 44,760.00 |
| 24/11/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.97 | 93.9600 | 5.9700 | 93.9600 | 990.00 |
| 24/11/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.26 | 93.6900 | 6.2600 | 93.6900 | 790.00 |
| 24/11/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.54 | 93.3900 | 6.5400 | 93.3900 | 1,250.00 |
| 24/11/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.78 | 93.1100 | 6.7800 | 93.1100 | 2,100.00 |
| 24/11/2011 | JN02 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 24/11/2011 | JN02 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2011 | JN02 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2011 | JN02 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 24/11/2011 | JN02 On 02-February-12 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/11/2011 | JN02 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 24/11/2011 | JN02 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2011 | JN05 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 24/11/2011 | JN05 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2011 | JN05 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 24/11/2011 | JN05 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2011 | JN05 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 24/11/2011 | JN05 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2011 | JN05 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2011 | JN10 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 24/11/2011 | JN10 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2011 | JN10 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2011 | JN10 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 24/11/2011 | JN10 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2011 | JN10 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 24/11/2011 | JN10 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2011 | OTH1 On 02-February-12 | | | Index Future | 362.61 | 361.5010 | 362.6060 | 361.5010 | 0.00 |
| 24/11/2011 | R157 On 02-February-12 | | | Bond Future | 7.06 | 125.4369 | 7.0630 | 125.4369 | 12,348.00 |
| 24/11/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 4935 | 5 | 4935 | 5 | 0.00 |
| 24/11/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 5099 | 5 | 5099 | 5 | 0.00 |
| 24/11/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 4770 | 5 | 4770 | 5 | 0.00 |
| 24/11/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 243 | 0 | 243 | 0 | 0.00 |
| 24/11/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 31 | 0 | 31 | 0 | 130.00 |
| 24/11/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 856 | 1 | 856 | 1 | 0.00 |
| 24/11/2011 | R157 On 02-February-12 | 6.25 | Call | Bond Future | 88 | 0 | 88 | 0 | 3,960.00 |
| 24/11/2011 | R157 On 02-February-12 | 6.45 | Call | Bond Future | 177 | 0 | 177 | 0 | 1,320.00 |
| 24/11/2011 | R157 On 02-February-12 | 6.65 | Call | Bond Future | 325 | 0 | 325 | 0 | 0.00 |
| 24/11/2011 | R157 On 02-February-12 | 7.20 | Call | Bond Future | 1144 | 1 | 1144 | 1 | 0.00 |
| 24/11/2011 | R157 On 02-February-12 | 7.20 | Put | Bond Future | 663 | 1 | 663 | 1 | 3,960.00 |
| 24/11/2011 | R157 On 02-February-12 | 6.65 | Put | Bond Future | 1790 | 2 | 1790 | 2 | 1,320.00 |
| 24/11/2011 | R157 On 02-February-12 | 6.45 | Put | Bond Future | 2359 | 2 | 2359 | 2 | 0.00 |
| 24/11/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 902 | 1 | 902 | 1 | 130.00 |
| 24/11/2011 | R157 On 02-February-12 | 6.25 | Put | Bond Future | 2993 | 3 | 2993 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/11/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 2066 | 2 | 2066 | 2 | 0.00 |
| 24/11/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 3847 | 4 | 3847 | 4 | 0.00 |
| 24/11/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 24/11/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 24/11/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 24/11/2011 | R157 On 03-May-12 | | | Bond Future | 7.16 | 120.4850 | 7.1600 | 120.4850 | 0.00 |
| 24/11/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 3770 | 4 | 3770 | 4 | 0.00 |
| 24/11/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 3638 | 4 | 3638 | 4 | 0.00 |
| 24/11/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 3904 | 4 | 3904 | 4 | 0.00 |
| 24/11/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 246 | 0 | 246 | 0 | 0.00 |
| 24/11/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 296 | 0 | 296 | 0 | 0.00 |
| 24/11/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 270 | 0 | 270 | 0 | 0.00 |
| 24/11/2011 | R157 On 02-August-12 | | | Bond Future | 7.26 | 122.3063 | 7.2560 | 122.3063 | 0.00 |
| 24/11/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3171 | 3 | 3171 | 3 | 0.00 |
| 24/11/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3272 | 3 | 3272 | 3 | 0.00 |
| 24/11/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3072 | 3 | 3072 | 3 | 0.00 |
| 24/11/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 995 | 1 | 995 | 1 | 0.00 |
| 24/11/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 899 | 1 | 899 | 1 | 0.00 |
| 24/11/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 946 | 1 | 946 | 1 | 0.00 |
| 24/11/2011 | R157 On 01-November-12 | | | Bond Future | 7.37 | 117.3673 | 7.3710 | 117.3673 | 0.00 |
| 24/11/2011 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1544 | 2 | 1544 | 2 | 0.00 |
| 24/11/2011 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 1606 | 2 | 1606 | 2 | 0.00 |
| 24/11/2011 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1484 | 1 | 1484 | 1 | 0.00 |
| 24/11/2011 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 2663 | 3 | 2663 | 3 | 0.00 |
| 24/11/2011 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 2503 | 3 | 2503 | 3 | 0.00 |
| 24/11/2011 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 2582 | 3 | 2582 | 3 | 0.00 |
| 24/11/2011 | R186 On 02-February-12 | | | Bond Future | 8.72 | 115.8121 | 8.7230 | 115.8121 | 24,833.00 |
| 24/11/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 4553 | 4 | 4553 | 4 | 0.00 |
| 24/11/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 4832 | 5 | 4832 | 5 | 0.00 |
| 24/11/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 4282 | 4 | 4282 | 4 | 0.00 |
| 24/11/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 458 | 0 | 458 | 0 | 6,000.00 |
| 24/11/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 16 | 0 | 16 | 0 | 6,000.00 |
| 24/11/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 32333 | 32 | 32333 | 32 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/11/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 104107 | 104 | 104107 | 104 | 0.00 |
| 24/11/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 843 | 1 | 843 | 1 | 100.00 |
| 24/11/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 7712 | 8 | 7712 | 8 | 0.00 |
| 24/11/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 20225 | 20 | 20225 | 20 | 0.00 |
| 24/11/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 2241 | 2 | 2241 | 2 | 0.00 |
| 24/11/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 9841 | 10 | 9841 | 10 | 0.00 |
| 24/11/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1909 | 2 | 1909 | 2 | 0.00 |
| 24/11/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 2070 | 2 | 2070 | 2 | 100.00 |
| 24/11/2011 | R186 On 03-May-12 | | | Bond Future | 8.81 | 117.5237 | 8.8090 | 117.5237 | 0.00 |
| 24/11/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 5505 | 5 | 5505 | 5 | 0.00 |
| 24/11/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 5752 | 6 | 5752 | 6 | 0.00 |
| 24/11/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 5265 | 5 | 5265 | 5 | 0.00 |
| 24/11/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 4015 | 4 | 4015 | 4 | 0.00 |
| 24/11/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 3628 | 4 | 3628 | 4 | 0.00 |
| 24/11/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3817 | 4 | 3817 | 4 | 0.00 |
| 24/11/2011 | R186 On 02-August-12 | | | Bond Future | 8.89 | 114.0121 | 8.8940 | 114.0121 | 0.00 |
| 24/11/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 5006 | 5 | 5006 | 5 | 0.00 |
| 24/11/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 4802 | 5 | 4802 | 5 | 0.00 |
| 24/11/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 5214 | 5 | 5214 | 5 | 0.00 |
| 24/11/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 6042 | 6 | 6042 | 6 | 0.00 |
| 24/11/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 6521 | 7 | 6521 | 7 | 0.00 |
| 24/11/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 6278 | 6 | 6278 | 6 | 0.00 |
| 24/11/2011 | R186 On 01-November-12 | | | Bond Future | 8.98 | 115.7541 | 8.9820 | 115.7541 | 0.00 |
| 24/11/2011 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 5714 | 6 | 5714 | 6 | 0.00 |
| 24/11/2011 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 5516 | 5 | 5516 | 5 | 0.00 |
| 24/11/2011 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 5915 | 6 | 5915 | 6 | 0.00 |
| 24/11/2011 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 7495 | 8 | 7495 | 8 | 0.00 |
| 24/11/2011 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 7978 | 8 | 7978 | 8 | 0.00 |
| 24/11/2011 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 7734 | 8 | 7734 | 8 | 0.00 |
| 24/11/2011 | R189 On 02-February-12 | | | Bond Future | 218.83 | 218.8564 | 218.8340 | 218.8564 | 0.00 |
| 24/11/2011 | R189 On 02-February-12 | 218.00 | Call | Bond Future | 834 | 1 | 834 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/11/2011 | R189 On 02-February-12 | 218.05 | Call | Bond Future | 784 | 1 | 784 | 1 | 0.00 |
| 24/11/2011 | R189 On 02-February-12 | 217.95 | Call | Bond Future | 884 | 1 | 884 | 1 | 0.00 |
| 24/11/2011 | R189 On 02-February-12 | 217.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2011 | R189 On 02-February-12 | 218.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2011 | R189 On 02-February-12 | 218.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2011 | R197 On 02-February-12 | | | Bond Future | 243.19 | 243.1966 | 243.1879 | 243.1966 | 418.00 |
| 24/11/2011 | R197 On 02-February-12 | 237.00 | Call | Bond Future | 6188 | 6 | 6188 | 6 | 0.00 |
| 24/11/2011 | R197 On 02-February-12 | 236.95 | Call | Bond Future | 6238 | 6 | 6238 | 6 | 0.00 |
| 24/11/2011 | R197 On 02-February-12 | 237.05 | Call | Bond Future | 6138 | 6 | 6138 | 6 | 0.00 |
| 24/11/2011 | R197 On 02-February-12 | 237.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2011 | R197 On 02-February-12 | 236.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2011 | R197 On 02-February-12 | 237.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2011 | R201 On 02-February-12 | | | Bond Future | 6.57 | 106.6972 | 6.5680 | 106.6972 | 3,124.00 |
| 24/11/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 4372 | 4 | 4372 | 4 | 0.00 |
| 24/11/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 4498 | 4 | 4498 | 4 | 0.00 |
| 24/11/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4246 | 4 | 4246 | 4 | 0.00 |
| 24/11/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 24/11/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 24/11/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 24/11/2011 | R201 On 03-May-12 | | | Bond Future | 6.63 | 108.2747 | 6.6290 | 108.2747 | 0.00 |
| 24/11/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 2864 | 3 | 2864 | 3 | 0.00 |
| 24/11/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 2762 | 3 | 2762 | 3 | 0.00 |
| 24/11/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 2966 | 3 | 2966 | 3 | 0.00 |
| 24/11/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 151 | 0 | 151 | 0 | 0.00 |
| 24/11/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 183 | 0 | 183 | 0 | 0.00 |
| 24/11/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 167 | 0 | 167 | 0 | 0.00 |
| 24/11/2011 | R201 On 02-August-12 | | | Bond Future | 6.69 | 105.5037 | 6.6880 | 105.5037 | 0.00 |
| 24/11/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2366 | 2 | 2366 | 2 | 0.00 |
| 24/11/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2443 | 2 | 2443 | 2 | 0.00 |
| 24/11/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2290 | 2 | 2290 | 2 | 0.00 |
| 24/11/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 614 | 1 | 614 | 1 | 0.00 |
| 24/11/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 549 | 1 | 549 | 1 | 0.00 |
| 24/11/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 581 | 1 | 581 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/11/2011 | R201 On 01-November-12 | | | Bond Future | 6.75 | 107.1147 | 6.7540 | 107.1147 | 0.00 |
| 24/11/2011 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1218 | 1 | 1218 | 1 | 0.00 |
| 24/11/2011 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1266 | 1 | 1266 | 1 | 0.00 |
| 24/11/2011 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1171 | 1 | 1171 | 1 | 0.00 |
| 24/11/2011 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 1781 | 2 | 1781 | 2 | 0.00 |
| 24/11/2011 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 1675 | 2 | 1675 | 2 | 0.00 |
| 24/11/2011 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 1727 | 2 | 1727 | 2 | 0.00 |
| 24/11/2011 | R202 On 02-February-12 | | | Bond Future | 181.85 | 181.8606 | 181.8543 | 181.8606 | 34,606.00 |
| 24/11/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 4854 | 5 | 4854 | 5 | 0.00 |
| 24/11/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 4904 | 5 | 4904 | 5 | 0.00 |
| 24/11/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 4804 | 5 | 4804 | 5 | 0.00 |
| 24/11/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2011 | R203 On 02-February-12 | | | Bond Future | 7.72 | 105.4795 | 7.7240 | 105.4795 | 1,867.00 |
| 24/11/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 4657 | 5 | 4657 | 5 | 0.00 |
| 24/11/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 4855 | 5 | 4855 | 5 | 0.00 |
| 24/11/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 4461 | 4 | 4461 | 4 | 0.00 |
| 24/11/2011 | R203 On 02-February-12 | 6.95 | Call | Bond Future | 213 | 0 | 213 | 0 | 2,640.00 |
| 24/11/2011 | R203 On 02-February-12 | 7.20 | Call | Bond Future | 425 | 0 | 425 | 0 | 880.00 |
| 24/11/2011 | R203 On 02-February-12 | 7.35 | Call | Bond Future | 612 | 1 | 612 | 1 | 0.00 |
| 24/11/2011 | R203 On 02-February-12 | 7.95 | Call | Bond Future | 1882 | 2 | 1882 | 2 | 0.00 |
| 24/11/2011 | R203 On 02-February-12 | 7.95 | Put | Bond Future | 861 | 1 | 861 | 1 | 2,640.00 |
| 24/11/2011 | R203 On 02-February-12 | 7.35 | Put | Bond Future | 2329 | 2 | 2329 | 2 | 880.00 |
| 24/11/2011 | R203 On 02-February-12 | 7.20 | Put | Bond Future | 2841 | 3 | 2841 | 3 | 0.00 |
| 24/11/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 141 | 0 | 141 | 0 | 0.00 |
| 24/11/2011 | R203 On 02-February-12 | 6.95 | Put | Bond Future | 3806 | 4 | 3806 | 4 | 0.00 |
| 24/11/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 106 | 0 | 106 | 0 | 0.00 |
| 24/11/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 122 | 0 | 122 | 0 | 0.00 |
| 24/11/2011 | R203 On 03-May-12 | | | Bond Future | 7.82 | 102.8807 | 7.8240 | 102.8807 | 0.00 |
| 24/11/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 4658 | 5 | 4658 | 5 | 0.00 |
| 24/11/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 4817 | 5 | 4817 | 5 | 0.00 |
| 24/11/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 4501 | 4 | 4501 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/11/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 771 | 1 | 771 | 1 | 0.00 |
| 24/11/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 672 | 1 | 672 | 1 | 0.00 |
| 24/11/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 720 | 1 | 720 | 1 | 0.00 |
| 24/11/2011 | R203 On 02-August-12 | | | Bond Future | 7.92 | 104.4348 | 7.9230 | 104.4348 | 0.00 |
| 24/11/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4225 | 4 | 4225 | 4 | 0.00 |
| 24/11/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4350 | 4 | 4350 | 4 | 0.00 |
| 24/11/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4096 | 4 | 4096 | 4 | 0.00 |
| 24/11/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1928 | 2 | 1928 | 2 | 0.00 |
| 24/11/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1777 | 2 | 1777 | 2 | 0.00 |
| 24/11/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1854 | 2 | 1854 | 2 | 0.00 |
| 24/11/2011 | R203 On 01-November-12 | | | Bond Future | 8.04 | 101.8681 | 8.0350 | 101.8681 | 0.00 |
| 24/11/2011 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 2729 | 3 | 2729 | 3 | 0.00 |
| 24/11/2011 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 2637 | 3 | 2637 | 3 | 0.00 |
| 24/11/2011 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 2822 | 3 | 2822 | 3 | 0.00 |
| 24/11/2011 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 3762 | 4 | 3762 | 4 | 0.00 |
| 24/11/2011 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 3981 | 4 | 3981 | 4 | 0.00 |
| 24/11/2011 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 3871 | 4 | 3871 | 4 | 0.00 |
| 24/11/2011 | R204 On 02-February-12 | | | Bond Future | 8.00 | 100.7377 | 8.0040 | 100.7377 | 2,908.00 |
| 24/11/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 5260 | 5 | 5260 | 5 | 0.00 |
| 24/11/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 5047 | 5 | 5047 | 5 | 0.00 |
| 24/11/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 5476 | 5 | 5476 | 5 | 0.00 |
| 24/11/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 210 | 0 | 210 | 0 | 0.00 |
| 24/11/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 269 | 0 | 269 | 0 | 0.00 |
| 24/11/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 237 | 0 | 237 | 0 | 0.00 |
| 24/11/2011 | R204 On 03-May-12 | | | Bond Future | 8.10 | 102.2276 | 8.1030 | 102.2276 | 0.00 |
| 24/11/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 4471 | 4 | 4471 | 4 | 0.00 |
| 24/11/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4308 | 4 | 4308 | 4 | 0.00 |
| 24/11/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 4636 | 4 | 4636 | 4 | 0.00 |
| 24/11/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1204 | 1 | 1204 | 1 | 0.00 |
| 24/11/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1359 | 1 | 1359 | 1 | 0.00 |
| 24/11/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1280 | 1 | 1280 | 1 | 0.00 |
| 24/11/2011 | R204 On 02-August-12 | | | Bond Future | 8.20 | 99.7388 | 8.2020 | 99.7388 | 0.00 |
| 24/11/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4081 | 4 | 4081 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/11/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 3944 | 4 | 3944 | 4 | 0.00 |
| 24/11/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4219 | 4 | 4219 | 4 | 0.00 |
| 24/11/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 2546 | 3 | 2546 | 3 | 0.00 |
| 24/11/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2748 | 3 | 2748 | 3 | 0.00 |
| 24/11/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2646 | 3 | 2646 | 3 | 0.00 |
| 24/11/2011 | R204 On 01-November-12 | | | Bond Future | 8.31 | 101.2656 | 8.3070 | 101.2656 | 0.00 |
| 24/11/2011 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3235 | 3 | 3235 | 3 | 0.00 |
| 24/11/2011 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3344 | 3 | 3344 | 3 | 0.00 |
| 24/11/2011 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3129 | 3 | 3129 | 3 | 0.00 |
| 24/11/2011 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 4819 | 5 | 4819 | 5 | 0.00 |
| 24/11/2011 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 4557 | 5 | 4557 | 5 | 0.00 |
| 24/11/2011 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 4686 | 5 | 4686 | 5 | 0.00 |
| 24/11/2011 | R206 On 02-February-12 | | | Bond Future | 6.37 | 102.4580 | 6.3740 | 102.4580 | 300.00 |
| 24/11/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 2904 | 3 | 2904 | 3 | 0.00 |
| 24/11/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 2992 | 3 | 2992 | 3 | 0.00 |
| 24/11/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 2817 | 3 | 2817 | 3 | 0.00 |
| 24/11/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 24/11/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2011 | R206 On 03-May-12 | | | Bond Future | 6.44 | 103.9737 | 6.4390 | 103.9737 | 0.00 |
| 24/11/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 1763 | 2 | 1763 | 2 | 0.00 |
| 24/11/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 1831 | 2 | 1831 | 2 | 0.00 |
| 24/11/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 1695 | 2 | 1695 | 2 | 0.00 |
| 24/11/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 100 | 0 | 100 | 0 | 0.00 |
| 24/11/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 80 | 0 | 80 | 0 | 0.00 |
| 24/11/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 90 | 0 | 90 | 0 | 0.00 |
| 24/11/2011 | R206 On 02-August-12 | | | Bond Future | 6.50 | 101.7824 | 6.5000 | 101.7824 | 0.00 |
| 24/11/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1397 | 1 | 1397 | 1 | 0.00 |
| 24/11/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1444 | 1 | 1444 | 1 | 0.00 |
| 24/11/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1350 | 1 | 1350 | 1 | 0.00 |
| 24/11/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 401 | 0 | 401 | 0 | 0.00 |
| 24/11/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 360 | 0 | 360 | 0 | 0.00 |
| 24/11/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 380 | 0 | 380 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/11/2011 | R206 On 01-November-12 | | | Bond Future | 6.56 | 103.3357 | 6.5630 | 103.3357 | 0.00 |
| 24/11/2011 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 601 | 1 | 601 | 1 | 0.00 |
| 24/11/2011 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 578 | 1 | 578 | 1 | 0.00 |
| 24/11/2011 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 626 | 1 | 626 | 1 | 0.00 |
| 24/11/2011 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 1212 | 1 | 1212 | 1 | 0.00 |
| 24/11/2011 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 1279 | 1 | 1279 | 1 | 0.00 |
| 24/11/2011 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 1245 | 1 | 1245 | 1 | 0.00 |
| 24/11/2011 | R207 On 02-February-12 | | | Bond Future | 8.21 | 94.5716 | 8.2120 | 94.5716 | 30,066.00 |
| 24/11/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 4519 | 4 | 4519 | 4 | 0.00 |
| 24/11/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 4745 | 4 | 4745 | 4 | 0.00 |
| 24/11/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 4294 | 4 | 4294 | 4 | 0.00 |
| 24/11/2011 | R207 On 02-February-12 | 7.35 | Call | Bond Future | 172 | 0 | 172 | 0 | 1,920.00 |
| 24/11/2011 | R207 On 02-February-12 | 7.65 | Call | Bond Future | 431 | 0 | 431 | 0 | 640.00 |
| 24/11/2011 | R207 On 02-February-12 | 7.85 | Call | Bond Future | 719 | 1 | 719 | 1 | 0.00 |
| 24/11/2011 | R207 On 02-February-12 | 8.50 | Call | Bond Future | 2458 | 2 | 2458 | 2 | 0.00 |
| 24/11/2011 | R207 On 02-February-12 | 8.50 | Put | Bond Future | 877 | 1 | 877 | 1 | 1,920.00 |
| 24/11/2011 | R207 On 02-February-12 | 7.85 | Put | Bond Future | 2754 | 3 | 2754 | 3 | 640.00 |
| 24/11/2011 | R207 On 02-February-12 | 7.65 | Put | Bond Future | 3614 | 4 | 3614 | 4 | 0.00 |
| 24/11/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 309 | 0 | 309 | 0 | 0.00 |
| 24/11/2011 | R207 On 02-February-12 | 7.35 | Put | Bond Future | 5109 | 5 | 5109 | 5 | 0.00 |
| 24/11/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 237 | 0 | 237 | 0 | 0.00 |
| 24/11/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 272 | 0 | 272 | 0 | 0.00 |
| 24/11/2011 | R207 On 03-May-12 | | | Bond Future | 8.31 | 95.9699 | 8.3090 | 95.9699 | 0.00 |
| 24/11/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4096 | 4 | 4096 | 4 | 0.00 |
| 24/11/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 3934 | 4 | 3934 | 4 | 0.00 |
| 24/11/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4261 | 4 | 4261 | 4 | 0.00 |
| 24/11/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1661 | 2 | 1661 | 2 | 0.00 |
| 24/11/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1856 | 2 | 1856 | 2 | 0.00 |
| 24/11/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1756 | 2 | 1756 | 2 | 0.00 |
| 24/11/2011 | R207 On 02-August-12 | | | Bond Future | 8.41 | 93.7870 | 8.4070 | 93.7870 | 0.00 |
| 24/11/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4462 | 4 | 4462 | 4 | 0.00 |
| 24/11/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4313 | 4 | 4313 | 4 | 0.00 |
| 24/11/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4613 | 4 | 4613 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/11/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2585 | 3 | 2585 | 3 | 0.00 |
| 24/11/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2796 | 3 | 2796 | 3 | 0.00 |
| 24/11/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2689 | 3 | 2689 | 3 | 0.00 |
| 24/11/2011 | R207 On 01-November-12 | | | Bond Future | 8.51 | 95.2147 | 8.5050 | 95.2147 | 0.00 |
| 24/11/2011 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 3546 | 3 | 3546 | 3 | 0.00 |
| 24/11/2011 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 3665 | 3 | 3665 | 3 | 0.00 |
| 24/11/2011 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3428 | 3 | 3428 | 3 | 0.00 |
| 24/11/2011 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 4993 | 5 | 4993 | 5 | 0.00 |
| 24/11/2011 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 4713 | 5 | 4713 | 5 | 0.00 |
| 24/11/2011 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 4852 | 5 | 4852 | 5 | 0.00 |
| 24/11/2011 | R208 On 02-February-12 | | | Bond Future | 8.23 | 92.5444 | 8.2340 | 92.5444 | 14,105.00 |
| 24/11/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 4676 | 4 | 4676 | 4 | 0.00 |
| 24/11/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 4919 | 5 | 4919 | 5 | 0.00 |
| 24/11/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 4434 | 4 | 4434 | 4 | 0.00 |
| 24/11/2011 | R208 On 02-February-12 | 7.45 | Call | Bond Future | 190 | 0 | 190 | 0 | 2,880.00 |
| 24/11/2011 | R208 On 02-February-12 | 7.70 | Call | Bond Future | 427 | 0 | 427 | 0 | 960.00 |
| 24/11/2011 | R208 On 02-February-12 | 7.90 | Call | Bond Future | 737 | 1 | 737 | 1 | 0.00 |
| 24/11/2011 | R208 On 02-February-12 | 8.55 | Call | Bond Future | 2657 | 2 | 2657 | 2 | 0.00 |
| 24/11/2011 | R208 On 02-February-12 | 8.55 | Put | Bond Future | 800 | 1 | 800 | 1 | 2,880.00 |
| 24/11/2011 | R208 On 02-February-12 | 7.90 | Put | Bond Future | 2754 | 3 | 2754 | 3 | 960.00 |
| 24/11/2011 | R208 On 02-February-12 | 7.70 | Put | Bond Future | 3679 | 4 | 3679 | 4 | 0.00 |
| 24/11/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 295 | 0 | 295 | 0 | 0.00 |
| 24/11/2011 | R208 On 02-February-12 | 7.45 | Put | Bond Future | 5014 | 5 | 5014 | 5 | 0.00 |
| 24/11/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 221 | 0 | 221 | 0 | 0.00 |
| 24/11/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 257 | 0 | 257 | 0 | 0.00 |
| 24/11/2011 | R208 On 03-May-12 | | | Bond Future | 8.32 | 90.5167 | 8.3200 | 90.5167 | 0.00 |
| 24/11/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5125 | 5 | 5125 | 5 | 0.00 |
| 24/11/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5318 | 5 | 5318 | 5 | 0.00 |
| 24/11/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 4931 | 5 | 4931 | 5 | 0.00 |
| 24/11/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1362 | 2 | 1362 | 2 | 0.00 |
| 24/11/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1199 | 1 | 1199 | 1 | 0.00 |
| 24/11/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1281 | 1 | 1281 | 1 | 0.00 |
| 24/11/2011 | R208 On 02-August-12 | | | Bond Future | 8.41 | 91.8892 | 8.4050 | 91.8892 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/11/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4688 | 4 | 4688 | 4 | 0.00 |
| 24/11/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 4852 | 5 | 4852 | 5 | 0.00 |
| 24/11/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4526 | 4 | 4526 | 4 | 0.00 |
| 24/11/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2873 | 3 | 2873 | 3 | 0.00 |
| 24/11/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2647 | 3 | 2647 | 3 | 0.00 |
| 24/11/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2758 | 3 | 2758 | 3 | 0.00 |
| 24/11/2011 | R208 On 01-November-12 | | | Bond Future | 8.50 | 89.8954 | 8.4950 | 89.8954 | 0.00 |
| 24/11/2011 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 3466 | 3 | 3466 | 3 | 0.00 |
| 24/11/2011 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 3340 | 3 | 3340 | 3 | 0.00 |
| 24/11/2011 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 3595 | 3 | 3595 | 3 | 0.00 |
| 24/11/2011 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 4681 | 5 | 4681 | 5 | 0.00 |
| 24/11/2011 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 4989 | 5 | 4989 | 5 | 0.00 |
| 24/11/2011 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 4833 | 5 | 4833 | 5 | 0.00 |
| 24/11/2011 | R209 On 02-February-12 | | | Bond Future | 9.07 | 74.3600 | 9.0720 | 74.3600 | 2,599.00 |
| 24/11/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 2356 | 2 | 2356 | 2 | 0.00 |
| 24/11/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 2188 | 2 | 2188 | 2 | 0.00 |
| 24/11/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 2532 | 2 | 2532 | 2 | 0.00 |
| 24/11/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2698 | 3 | 2698 | 3 | 0.00 |
| 24/11/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 3118 | 3 | 3118 | 3 | 0.00 |
| 24/11/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2903 | 3 | 2903 | 3 | 0.00 |
| 24/11/2011 | R209 On 03-May-12 | | | Bond Future | 9.15 | 72.3169 | 9.1460 | 72.3169 | 0.00 |
| 24/11/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3344 | 3 | 3344 | 3 | 0.00 |
| 24/11/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3175 | 3 | 3175 | 3 | 0.00 |
| 24/11/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 3516 | 3 | 3516 | 3 | 0.00 |
| 24/11/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 4236 | 4 | 4236 | 4 | 0.00 |
| 24/11/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 4658 | 5 | 4658 | 5 | 0.00 |
| 24/11/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 4444 | 5 | 4444 | 5 | 0.00 |
| 24/11/2011 | R209 On 02-August-12 | | | Bond Future | 9.22 | 73.4101 | 9.2180 | 73.4101 | 0.00 |
| 24/11/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 4998 | 5 | 4998 | 5 | 0.00 |
| 24/11/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 4826 | 5 | 4826 | 5 | 0.00 |
| 24/11/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 5173 | 5 | 5173 | 5 | 0.00 |
| 24/11/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 4575 | 5 | 4575 | 5 | 0.00 |
| 24/11/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 4958 | 5 | 4958 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/11/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 4763 | 5 | 4763 | 5 | 0.00 |
| 24/11/2011 | R209 On 01-November-12 | | | Bond Future | 9.29 | 71.3840 | 9.2930 | 71.3840 | 0.00 |
| 24/11/2011 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 4593 | 4 | 4593 | 4 | 0.00 |
| 24/11/2011 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 4755 | 5 | 4755 | 5 | 0.00 |
| 24/11/2011 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 4430 | 4 | 4430 | 4 | 0.00 |
| 24/11/2011 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 6988 | 7 | 6988 | 7 | 0.00 |
| 24/11/2011 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 6552 | 7 | 6552 | 7 | 0.00 |
| 24/11/2011 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 6769 | 7 | 6769 | 7 | 0.00 |
| 24/11/2011 | R210 On 02-February-12 | | | Bond Future | 137.34 | 137.3491 | 137.3442 | 137.3491 | 750.00 |
| 24/11/2011 | R210 On 02-February-12 | 131.00 | Call | Bond Future | 6344 | 6 | 6344 | 6 | 0.00 |
| 24/11/2011 | R210 On 02-February-12 | 130.95 | Call | Bond Future | 6394 | 6 | 6394 | 6 | 0.00 |
| 24/11/2011 | R210 On 02-February-12 | 131.05 | Call | Bond Future | 6294 | 6 | 6294 | 6 | 0.00 |
| 24/11/2011 | R210 On 02-February-12 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2011 | R210 On 02-February-12 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2011 | R210 On 02-February-12 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2011 | R211 On 02-February-12 | | | Bond Future | 114.76 | 114.7650 | 114.7572 | 114.7650 | 480.00 |
| 24/11/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 4257 | 4 | 4257 | 4 | 0.00 |
| 24/11/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 4207 | 4 | 4207 | 4 | 0.00 |
| 24/11/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 4307 | 4 | 4307 | 4 | 0.00 |
| 24/11/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2011 | R212 On 02-February-12 | | | Bond Future | 111.29 | 111.4891 | 111.2865 | 111.4891 | 2,677.00 |
| 24/11/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 2787 | 3 | 2787 | 3 | 0.00 |
| 24/11/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 2837 | 3 | 2837 | 3 | 0.00 |
| 24/11/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 2737 | 3 | 2737 | 3 | 0.00 |
| 24/11/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 24/11/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 24/11/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 24/11/2011 | R213 On 02-February-12 | | | Bond Future | 9.07 | 84.2264 | 9.0710 | 84.2264 | 487.00 |
| 24/11/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 2562 | 2 | 2562 | 2 | 0.00 |
| 24/11/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 2755 | 3 | 2755 | 3 | 0.00 |
| 24/11/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 2376 | 2 | 2376 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/11/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 3317 | 3 | 3317 | 3 | 0.00 |
| 24/11/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 2917 | 3 | 2917 | 3 | 0.00 |
| 24/11/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 3112 | 3 | 3112 | 3 | 0.00 |
| 24/11/2011 | R213 On 03-May-12 | | | Bond Future | 9.15 | 81.9325 | 9.1500 | 81.9325 | 0.00 |
| 24/11/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 4514 | 4 | 4514 | 4 | 0.00 |
| 24/11/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 4723 | 5 | 4723 | 5 | 0.00 |
| 24/11/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 4309 | 4 | 4309 | 4 | 0.00 |
| 24/11/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 3931 | 4 | 3931 | 4 | 0.00 |
| 24/11/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 3596 | 4 | 3596 | 4 | 0.00 |
| 24/11/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 3760 | 4 | 3760 | 4 | 0.00 |
| 24/11/2011 | R213 On 02-August-12 | | | Bond Future | 9.23 | 83.1699 | 9.2280 | 83.1699 | 0.00 |
| 24/11/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 5114 | 5 | 5114 | 5 | 0.00 |
| 24/11/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 5314 | 5 | 5314 | 5 | 0.00 |
| 24/11/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 4916 | 5 | 4916 | 5 | 0.00 |
| 24/11/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 5126 | 5 | 5126 | 5 | 0.00 |
| 24/11/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 4778 | 5 | 4778 | 5 | 0.00 |
| 24/11/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 4950 | 5 | 4950 | 5 | 0.00 |
| 24/11/2011 | R213 On 01-November-12 | | | Bond Future | 9.31 | 80.9015 | 9.3100 | 80.9015 | 0.00 |
| 24/11/2011 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 4696 | 5 | 4696 | 5 | 0.00 |
| 24/11/2011 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 4879 | 5 | 4879 | 5 | 0.00 |
| 24/11/2011 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 4513 | 4 | 4513 | 4 | 0.00 |
| 24/11/2011 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 7235 | 7 | 7235 | 7 | 0.00 |
| 24/11/2011 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 6831 | 7 | 6831 | 7 | 0.00 |
| 24/11/2011 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 7031 | 7 | 7031 | 7 | 0.00 |
| 24/11/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 25/11/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2011 | AL7T On 02-February-12 | | | Index Future | 406.26 | 406.0830 | 406.2580 | 406.0830 | 16.00 |
| 25/11/2011 | AL7T On 03-May-12 | | | Index Future | 412.28 | 412.0850 | 412.2770 | 412.0850 | 0.00 |
| 25/11/2011 | ALBI On 02-February-12 | | | Index Future | 370.14 | 370.3410 | 370.1370 | 370.3410 | 1,042.00 |
| 25/11/2011 | ALBI On 03-May-12 | | | Index Future | 375.62 | 375.8150 | 375.6210 | 375.8150 | 0.00 |
| 25/11/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 25/11/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2011 | 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 |
|------------|------------------|-----------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2011 | CAAK On | 19-December-11 | | | Can-Do Future | 0.23 | 0.2293 | 0.2310 | 0.2293 | 12,659.00 |
| 25/11/2011 | CAAL On | 19-December-11 | | | Can-Do Future | 0.27 | 0.2649 | 0.2695 | 0.2649 | 18,519.00 |
| 25/11/2011 | CAAM On | 19-December-11 | | | Can-Do Future | 0.03 | 0.0327 | 0.0292 | 0.0327 | 12,423.00 |
| 25/11/2011 | CAAN On | 30-March-12 | | | Can-Do Future | 0.59 | 0.5843 | 0.5878 | 0.5843 | 100,000.00 |
| 25/11/2011 | CAAO On | 30-March-12 | | | Can-Do Future | 0.02 | 0.0235 | 0.0238 | 0.0235 | 100,000.00 |
| 25/11/2011 | CAAP On | 19-December-11 | | | Can-Do Future | 0.04 | 0.0397 | 0.0389 | 0.0397 | 12,346.00 |
| 25/11/2011 | CAAR On | 19-December-11 | | | Can-Do Future | 0.27 | 0.2646 | 0.2673 | 0.2646 | 18,750.00 |
| 25/11/2011 | CAAS On | 31-January-12 | | | Can-Do Future | 0.15 | 0.1510 | 0.1498 | 0.1510 | 12,500.00 |
| 25/11/2011 | CAAT On | 29-February-12 | | | Can-Do Future | 0.01 | 0.1186 | 0.0117 | 0.1186 | 12,500.00 |
| 25/11/2011 | CAAU On | 31-January-12 | | | Can-Do Future | 0.02 | 0.0179 | 0.0181 | 0.0179 | 19,481.00 |
| 25/11/2011 | CAAV On | 29-February-12 | | | Can-Do Future | 0.04 | 0.0370 | 0.0375 | 0.0370 | 12,987.00 |
| 25/11/2011 | CES1 On | 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2011 | CRD1 On | 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 25/11/2011 | CS23 On | 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2011 | CS26 On | 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2011 | CS33 On | 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2011 | GOVI On | 02-February-12 | | | GOVI | 371.48 | 371.7260 | 371.4820 | 371.7260 | 156.00 |
| 25/11/2011 | GOVI On | 02-February-12 | 369.00 | Call | GOVI | 24820 | 3 | 24820 | 3 | 0.00 |
| 25/11/2011 | GOVI On | 02-February-12 | 369.01 | Call | GOVI | 24720 | 3 | 24720 | 3 | 0.00 |
| 25/11/2011 | GOVI On | 02-February-12 | 368.99 | Call | GOVI | 24920 | 3 | 24920 | 3 | 0.00 |
| 25/11/2011 | GOVI On | 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2011 | GOVI On | 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2011 | GOVI On | 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2011 | GOVI On | 03-May-12 | | | GOVI | 376.99 | 377.2200 | 376.9860 | 377.2200 | 0.00 |
| 25/11/2011 | GOVI On | 03-May-12 | 382.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2011 | GOVI On | 03-May-12 | 382.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2011 | GOVI On | 03-May-12 | 381.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2011 | GOVI On | 03-May-12 | 381.99 | Put | GOVI | 50040 | 5 | 50040 | 5 | 0.00 |
| 25/11/2011 | GOVI On | 03-May-12 | 382.01 | Put | GOVI | 50240 | 5 | 50240 | 5 | 0.00 |
| 25/11/2011 | GOVI On | 03-May-12 | 382.00 | Put | GOVI | 50140 | 5 | 50140 | 5 | 0.00 |
| 25/11/2011 | GVIX On | 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 25/11/2011 | IGOV On | 02-February-12 | | | Index Future | 163.83 | 163.8580 | 163.8300 | 163.8580 | 505.00 |
| 25/11/2011 | IGOV On | 03-May-12 | | | Index Future | 166.26 | 166.2800 | 166.2570 | 166.2800 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2011 | ILBI On 02-February-12 | | | Index Future | 447.14 | 446.6080 | 447.1430 | 446.6080 | 88.00 |
| 25/11/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 25/11/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 25/11/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 25/11/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 25/11/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 25/11/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 25/11/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.58 | 94.4200 | 5.5800 | 94.4200 | 5,541.00 |
| 25/11/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.57 | 94.4400 | 5.5700 | 94.4400 | 101.00 |
| 25/11/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.61 | 94.4500 | 5.6100 | 94.4500 | 0.00 |
| 25/11/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.63 | 94.4500 | 5.6300 | 94.4500 | 2,390.00 |
| 25/11/2011 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.65 | 94.4400 | 5.6500 | 94.4400 | 0.00 |
| 25/11/2011 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.70 | 94.4200 | 5.7000 | 94.4200 | 0.00 |
| 25/11/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.75 | 94.3800 | 5.7500 | 94.3800 | 2,890.00 |
| 25/11/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.00 | 94.2400 | 6.0000 | 94.2400 | 44,760.00 |
| 25/11/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 6.25 | 94.0300 | 6.2500 | 94.0300 | 990.00 |
| 25/11/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.53 | 93.7400 | 6.5300 | 93.7400 | 790.00 |
| 25/11/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.83 | 93.4600 | 6.8300 | 93.4600 | 1,250.00 |
| 25/11/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 7.15 | 93.2200 | 7.1500 | 93.2200 | 2,100.00 |
| 25/11/2011 | JN02 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 25/11/2011 | JN02 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2011 | JN02 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 25/11/2011 | JN02 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2011 | JN02 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 25/11/2011 | JN02 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2011 | JN02 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2011 | JN05 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 25/11/2011 | JN05 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2011 | JN05 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2011 | JN05 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 25/11/2011 | JN05 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2011 | JN05 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 25/11/2011 | JN05 On 02-February-12 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2011 | JN10 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 25/11/2011 | JN10 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2011 | JN10 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2011 | JN10 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 25/11/2011 | JN10 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2011 | JN10 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 25/11/2011 | JN10 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2011 | OTH1 On 02-February-12 | | | Index Future | 362.60 | 362.6060 | 362.6010 | 362.6060 | 0.00 |
| 25/11/2011 | R157 On 02-February-12 | | | Bond Future | 7.18 | 125.5178 | 7.1800 | 125.5178 | 12,348.00 |
| 25/11/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 4529 | 5 | 4529 | 5 | 0.00 |
| 25/11/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 4693 | 5 | 4693 | 5 | 0.00 |
| 25/11/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 4366 | 5 | 4366 | 5 | 0.00 |
| 25/11/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 18 | 0 | 18 | 0 | 130.00 |
| 25/11/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 662 | 1 | 662 | 1 | 0.00 |
| 25/11/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 166 | 0 | 166 | 0 | 0.00 |
| 25/11/2011 | R157 On 02-February-12 | 6.25 | Call | Bond Future | 55 | 0 | 55 | 0 | 3,960.00 |
| 25/11/2011 | R157 On 02-February-12 | 7.20 | Call | Bond Future | 910 | 1 | 910 | 1 | 0.00 |
| 25/11/2011 | R157 On 02-February-12 | 6.45 | Call | Bond Future | 118 | 0 | 118 | 0 | 1,320.00 |
| 25/11/2011 | R157 On 02-February-12 | 6.65 | Call | Bond Future | 229 | 0 | 229 | 0 | 0.00 |
| 25/11/2011 | R157 On 02-February-12 | 6.65 | Put | Bond Future | 2105 | 2 | 2105 | 2 | 1,320.00 |
| 25/11/2011 | R157 On 02-February-12 | 7.20 | Put | Bond Future | 840 | 1 | 840 | 1 | 3,960.00 |
| 25/11/2011 | R157 On 02-February-12 | 6.45 | Put | Bond Future | 2711 | 2 | 2711 | 2 | 0.00 |
| 25/11/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 2400 | 2 | 2400 | 2 | 0.00 |
| 25/11/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 4245 | 4 | 4245 | 4 | 0.00 |
| 25/11/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 1119 | 1 | 1119 | 1 | 130.00 |
| 25/11/2011 | R157 On 02-February-12 | 6.25 | Put | Bond Future | 3371 | 3 | 3371 | 3 | 0.00 |
| 25/11/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 25/11/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 25/11/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 25/11/2011 | R157 On 03-May-12 | | | Bond Future | 7.29 | 120.5635 | 7.2860 | 120.5635 | 0.00 |
| 25/11/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 3423 | 4 | 3423 | 4 | 0.00 |
| 25/11/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 3552 | 4 | 3552 | 4 | 0.00 |
| 25/11/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 3295 | 4 | 3295 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 364 | 0 | 364 | 0 | 0.00 |
| 25/11/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 306 | 0 | 306 | 0 | 0.00 |
| 25/11/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 334 | 0 | 334 | 0 | 0.00 |
| 25/11/2011 | R157 On 02-August-12 | | | Bond Future | 7.39 | 122.3881 | 7.3900 | 122.3881 | 0.00 |
| 25/11/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 2894 | 3 | 2894 | 3 | 0.00 |
| 25/11/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 2990 | 3 | 2990 | 3 | 0.00 |
| 25/11/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 2799 | 3 | 2799 | 3 | 0.00 |
| 25/11/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 1126 | 1 | 1126 | 1 | 0.00 |
| 25/11/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 1022 | 1 | 1022 | 1 | 0.00 |
| 25/11/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 1074 | 1 | 1074 | 1 | 0.00 |
| 25/11/2011 | R157 On 01-November-12 | | | Bond Future | 7.51 | 117.4452 | 7.5080 | 117.4452 | 0.00 |
| 25/11/2011 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1384 | 2 | 1384 | 2 | 0.00 |
| 25/11/2011 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1328 | 1 | 1328 | 1 | 0.00 |
| 25/11/2011 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 1442 | 2 | 1442 | 2 | 0.00 |
| 25/11/2011 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 2720 | 3 | 2720 | 3 | 0.00 |
| 25/11/2011 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 2887 | 3 | 2887 | 3 | 0.00 |
| 25/11/2011 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 2802 | 3 | 2802 | 3 | 0.00 |
| 25/11/2011 | R186 On 02-February-12 | | | Bond Future | 8.73 | 116.0032 | 8.7270 | 116.0032 | 24,833.00 |
| 25/11/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 4508 | 5 | 4508 | 5 | 0.00 |
| 25/11/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 4787 | 5 | 4787 | 5 | 0.00 |
| 25/11/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 4238 | 4 | 4238 | 4 | 0.00 |
| 25/11/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 442 | 0 | 442 | 0 | 6,000.00 |
| 25/11/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 15 | 0 | 15 | 0 | 6,000.00 |
| 25/11/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 820 | 1 | 820 | 1 | 100.00 |
| 25/11/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 32296 | 32 | 32296 | 32 | 0.00 |
| 25/11/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 104070 | 104 | 104070 | 104 | 0.00 |
| 25/11/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 7726 | 8 | 7726 | 8 | 0.00 |
| 25/11/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 20261 | 20 | 20261 | 20 | 0.00 |
| 25/11/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 2233 | 2 | 2233 | 2 | 0.00 |
| 25/11/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 9861 | 10 | 9861 | 10 | 0.00 |
| 25/11/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1900 | 2 | 1900 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 2061 | 2 | 2061 | 2 | 100.00 |
| 25/11/2011 | R186 On 03-May-12 | | | Bond Future | 8.81 | 117.7200 | 8.8130 | 117.7200 | 0.00 |
| 25/11/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 5470 | 6 | 5470 | 6 | 0.00 |
| 25/11/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 5230 | 5 | 5230 | 5 | 0.00 |
| 25/11/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 5717 | 6 | 5717 | 6 | 0.00 |
| 25/11/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 3629 | 4 | 3629 | 4 | 0.00 |
| 25/11/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 4016 | 4 | 4016 | 4 | 0.00 |
| 25/11/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3818 | 4 | 3818 | 4 | 0.00 |
| 25/11/2011 | R186 On 02-August-12 | | | Bond Future | 8.90 | 114.2134 | 8.8970 | 114.2134 | 0.00 |
| 25/11/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 4982 | 5 | 4982 | 5 | 0.00 |
| 25/11/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 4778 | 5 | 4778 | 5 | 0.00 |
| 25/11/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 5190 | 5 | 5190 | 5 | 0.00 |
| 25/11/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 6044 | 6 | 6044 | 6 | 0.00 |
| 25/11/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 6523 | 7 | 6523 | 7 | 0.00 |
| 25/11/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 6281 | 6 | 6281 | 6 | 0.00 |
| 25/11/2011 | R186 On 01-November-12 | | | Bond Future | 8.98 | 115.9515 | 8.9810 | 115.9515 | 0.00 |
| 25/11/2011 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 5708 | 6 | 5708 | 6 | 0.00 |
| 25/11/2011 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 5909 | 6 | 5909 | 6 | 0.00 |
| 25/11/2011 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 5511 | 6 | 5511 | 6 | 0.00 |
| 25/11/2011 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 7964 | 8 | 7964 | 8 | 0.00 |
| 25/11/2011 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 7480 | 7 | 7480 | 7 | 0.00 |
| 25/11/2011 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 7719 | 8 | 7719 | 8 | 0.00 |
| 25/11/2011 | R189 On 02-February-12 | | | Bond Future | 218.61 | 218.8340 | 218.6110 | 218.8340 | 0.00 |
| 25/11/2011 | R189 On 02-February-12 | 218.00 | Call | Bond Future | 611 | 1 | 611 | 1 | 0.00 |
| 25/11/2011 | R189 On 02-February-12 | 217.95 | Call | Bond Future | 661 | 1 | 661 | 1 | 0.00 |
| 25/11/2011 | R189 On 02-February-12 | 218.05 | Call | Bond Future | 561 | 1 | 561 | 1 | 0.00 |
| 25/11/2011 | R189 On 02-February-12 | 218.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2011 | R189 On 02-February-12 | 217.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2011 | R189 On 02-February-12 | 218.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2011 | R197 On 02-February-12 | | | Bond Future | 243.18 | 243.1879 | 243.1762 | 243.1879 | 850.00 |
| 25/11/2011 | R197 On 02-February-12 | 237.00 | Call | Bond Future | 6176 | 6 | 6176 | 6 | 0.00 |
| 25/11/2011 | R197 On 02-February-12 | 237.05 | Call | Bond Future | 6126 | 6 | 6126 | 6 | 0.00 |
| 25/11/2011 | R197 On 02-February-12 | 236.95 | Call | Bond Future | 6226 | 6 | 6226 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2011 | R197 On 02-February-12 | 236.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2011 | R197 On 02-February-12 | 237.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2011 | R197 On 02-February-12 | 237.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2011 | R201 On 02-February-12 | | | Bond Future | 6.69 | 106.7559 | 6.6860 | 106.7559 | 3,124.00 |
| 25/11/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 4059 | 4 | 4059 | 4 | 0.00 |
| 25/11/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 3932 | 4 | 3932 | 4 | 0.00 |
| 25/11/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 4185 | 4 | 4185 | 4 | 0.00 |
| 25/11/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 25/11/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 25/11/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 25/11/2011 | R201 On 03-May-12 | | | Bond Future | 6.76 | 108.3358 | 6.7580 | 108.3358 | 0.00 |
| 25/11/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 2593 | 3 | 2593 | 3 | 0.00 |
| 25/11/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 2692 | 3 | 2692 | 3 | 0.00 |
| 25/11/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 2495 | 3 | 2495 | 3 | 0.00 |
| 25/11/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 231 | 0 | 231 | 0 | 0.00 |
| 25/11/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 192 | 0 | 192 | 0 | 0.00 |
| 25/11/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 211 | 0 | 211 | 0 | 0.00 |
| 25/11/2011 | R201 On 02-August-12 | | | Bond Future | 6.83 | 105.5637 | 6.8270 | 105.5637 | 0.00 |
| 25/11/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2148 | 2 | 2148 | 2 | 0.00 |
| 25/11/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2222 | 2 | 2222 | 2 | 0.00 |
| 25/11/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2075 | 2 | 2075 | 2 | 0.00 |
| 25/11/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 707 | 1 | 707 | 1 | 0.00 |
| 25/11/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 637 | 1 | 637 | 1 | 0.00 |
| 25/11/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 671 | 1 | 671 | 1 | 0.00 |
| 25/11/2011 | R201 On 01-November-12 | | | Bond Future | 6.90 | 107.1726 | 6.8970 | 107.1726 | 0.00 |
| 25/11/2011 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1091 | 1 | 1091 | 1 | 0.00 |
| 25/11/2011 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1048 | 1 | 1048 | 1 | 0.00 |
| 25/11/2011 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1136 | 1 | 1136 | 1 | 0.00 |
| 25/11/2011 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 1830 | 2 | 1830 | 2 | 0.00 |
| 25/11/2011 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 1943 | 2 | 1943 | 2 | 0.00 |
| 25/11/2011 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 1885 | 2 | 1885 | 2 | 0.00 |
| 25/11/2011 | R202 On 02-February-12 | | | Bond Future | 181.85 | 181.8543 | 181.8460 | 181.8543 | 34,667.00 |
| 25/11/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 4846 | 5 | 4846 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 4896 | 5 | 4896 | 5 | 0.00 |
| 25/11/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 4796 | 5 | 4796 | 5 | 0.00 |
| 25/11/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2011 | R203 On 02-February-12 | | | Bond Future | 7.74 | 105.6294 | 7.7390 | 105.6294 | 1,867.00 |
| 25/11/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 4591 | 5 | 4591 | 5 | 0.00 |
| 25/11/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 4788 | 5 | 4788 | 5 | 0.00 |
| 25/11/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 4396 | 4 | 4396 | 4 | 0.00 |
| 25/11/2011 | R203 On 02-February-12 | 6.95 | Call | Bond Future | 199 | 0 | 199 | 0 | 2,640.00 |
| 25/11/2011 | R203 On 02-February-12 | 7.95 | Call | Bond Future | 1830 | 2 | 1830 | 2 | 0.00 |
| 25/11/2011 | R203 On 02-February-12 | 7.20 | Call | Bond Future | 403 | 0 | 403 | 0 | 880.00 |
| 25/11/2011 | R203 On 02-February-12 | 7.35 | Call | Bond Future | 584 | 1 | 584 | 1 | 0.00 |
| 25/11/2011 | R203 On 02-February-12 | 7.35 | Put | Bond Future | 2369 | 2 | 2369 | 2 | 880.00 |
| 25/11/2011 | R203 On 02-February-12 | 7.95 | Put | Bond Future | 877 | 1 | 877 | 1 | 2,640.00 |
| 25/11/2011 | R203 On 02-February-12 | 7.20 | Put | Bond Future | 2887 | 3 | 2887 | 3 | 0.00 |
| 25/11/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 145 | 0 | 145 | 0 | 0.00 |
| 25/11/2011 | R203 On 02-February-12 | 6.95 | Put | Bond Future | 3861 | 4 | 3861 | 4 | 0.00 |
| 25/11/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 107 | 0 | 107 | 0 | 0.00 |
| 25/11/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 124 | 0 | 124 | 0 | 0.00 |
| 25/11/2011 | R203 On 03-May-12 | | | Bond Future | 7.84 | 103.0287 | 7.8390 | 103.0287 | 0.00 |
| 25/11/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 4602 | 5 | 4602 | 5 | 0.00 |
| 25/11/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 4446 | 5 | 4446 | 5 | 0.00 |
| 25/11/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 4761 | 5 | 4761 | 5 | 0.00 |
| 25/11/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 681 | 1 | 681 | 1 | 0.00 |
| 25/11/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 781 | 1 | 781 | 1 | 0.00 |
| 25/11/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 730 | 1 | 730 | 1 | 0.00 |
| 25/11/2011 | R203 On 02-August-12 | | | Bond Future | 7.94 | 104.5889 | 7.9370 | 104.5889 | 0.00 |
| 25/11/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4182 | 4 | 4182 | 4 | 0.00 |
| 25/11/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4307 | 4 | 4307 | 4 | 0.00 |
| 25/11/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4054 | 4 | 4054 | 4 | 0.00 |
| 25/11/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1944 | 2 | 1944 | 2 | 0.00 |
| 25/11/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1792 | 2 | 1792 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1869 | 2 | 1869 | 2 | 0.00 |
| 25/11/2011 | R203 On 01-November-12 | | | Bond Future | 8.04 | 102.0191 | 8.0420 | 102.0191 | 0.00 |
| 25/11/2011 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 2712 | 3 | 2712 | 3 | 0.00 |
| 25/11/2011 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 2804 | 3 | 2804 | 3 | 0.00 |
| 25/11/2011 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 2620 | 3 | 2620 | 3 | 0.00 |
| 25/11/2011 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 3992 | 4 | 3992 | 4 | 0.00 |
| 25/11/2011 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 3772 | 4 | 3772 | 4 | 0.00 |
| 25/11/2011 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 3882 | 4 | 3882 | 4 | 0.00 |
| 25/11/2011 | R204 On 02-February-12 | | | Bond Future | 8.01 | 101.0132 | 8.0140 | 101.0132 | 2,908.00 |
| 25/11/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 5208 | 5 | 5208 | 5 | 0.00 |
| 25/11/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 5424 | 5 | 5424 | 5 | 0.00 |
| 25/11/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 4995 | 5 | 4995 | 5 | 0.00 |
| 25/11/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 269 | 0 | 269 | 0 | 0.00 |
| 25/11/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 210 | 0 | 210 | 0 | 0.00 |
| 25/11/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 237 | 0 | 237 | 0 | 0.00 |
| 25/11/2011 | R204 On 03-May-12 | | | Bond Future | 8.11 | 102.5039 | 8.1120 | 102.5039 | 0.00 |
| 25/11/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 4432 | 4 | 4432 | 4 | 0.00 |
| 25/11/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 4597 | 5 | 4597 | 5 | 0.00 |
| 25/11/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4270 | 4 | 4270 | 4 | 0.00 |
| 25/11/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1367 | 1 | 1367 | 1 | 0.00 |
| 25/11/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1210 | 1 | 1210 | 1 | 0.00 |
| 25/11/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1287 | 1 | 1287 | 1 | 0.00 |
| 25/11/2011 | R204 On 02-August-12 | | | Bond Future | 8.21 | 100.0249 | 8.2100 | 100.0249 | 0.00 |
| 25/11/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4051 | 4 | 4051 | 4 | 0.00 |
| 25/11/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 3915 | 4 | 3915 | 4 | 0.00 |
| 25/11/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4190 | 4 | 4190 | 4 | 0.00 |
| 25/11/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 2556 | 3 | 2556 | 3 | 0.00 |
| 25/11/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2758 | 3 | 2758 | 3 | 0.00 |
| 25/11/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2655 | 3 | 2655 | 3 | 0.00 |
| 25/11/2011 | R204 On 01-November-12 | | | Bond Future | 8.31 | 101.5508 | 8.3100 | 101.5508 | 0.00 |
| 25/11/2011 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3223 | 3 | 3223 | 3 | 0.00 |
| 25/11/2011 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3117 | 3 | 3117 | 3 | 0.00 |
| 25/11/2011 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3332 | 3 | 3332 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2011 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 4559 | 5 | 4559 | 5 | 0.00 |
| 25/11/2011 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 4821 | 5 | 4821 | 5 | 0.00 |
| 25/11/2011 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 4688 | 5 | 4688 | 5 | 0.00 |
| 25/11/2011 | R206 On 02-February-12 | | | Bond Future | 6.47 | 102.4889 | 6.4680 | 102.4889 | 300.00 |
| 25/11/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 2734 | 3 | 2734 | 3 | 0.00 |
| 25/11/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 2646 | 3 | 2646 | 3 | 0.00 |
| 25/11/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 2821 | 3 | 2821 | 3 | 0.00 |
| 25/11/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 25/11/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 25/11/2011 | R206 On 03-May-12 | | | Bond Future | 6.55 | 104.0056 | 6.5460 | 104.0056 | 0.00 |
| 25/11/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 1614 | 2 | 1614 | 2 | 0.00 |
| 25/11/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 1549 | 2 | 1549 | 2 | 0.00 |
| 25/11/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 1681 | 2 | 1681 | 2 | 0.00 |
| 25/11/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 101 | 0 | 101 | 0 | 0.00 |
| 25/11/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 125 | 0 | 125 | 0 | 0.00 |
| 25/11/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 112 | 0 | 112 | 0 | 0.00 |
| 25/11/2011 | R206 On 02-August-12 | | | Bond Future | 6.62 | 101.8138 | 6.6190 | 101.8138 | 0.00 |
| 25/11/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1284 | 1 | 1284 | 1 | 0.00 |
| 25/11/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1329 | 1 | 1329 | 1 | 0.00 |
| 25/11/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1239 | 1 | 1239 | 1 | 0.00 |
| 25/11/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 452 | 0 | 452 | 0 | 0.00 |
| 25/11/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 407 | 0 | 407 | 0 | 0.00 |
| 25/11/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 430 | 0 | 430 | 0 | 0.00 |
| 25/11/2011 | R206 On 01-November-12 | | | Bond Future | 6.68 | 103.3653 | 6.6840 | 103.3653 | 0.00 |
| 25/11/2011 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 548 | 1 | 548 | 1 | 0.00 |
| 25/11/2011 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 571 | 1 | 571 | 1 | 0.00 |
| 25/11/2011 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 526 | 1 | 526 | 1 | 0.00 |
| 25/11/2011 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 1365 | 1 | 1365 | 1 | 0.00 |
| 25/11/2011 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 1295 | 1 | 1295 | 1 | 0.00 |
| 25/11/2011 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 1329 | 1 | 1329 | 1 | 0.00 |
| 25/11/2011 | R207 On 02-February-12 | | | Bond Future | 8.20 | 94.9203 | 8.1950 | 94.9203 | 30,098.00 |
| 25/11/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 4595 | 5 | 4595 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 4823 | 5 | 4823 | 5 | 0.00 |
| 25/11/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 4368 | 4 | 4368 | 4 | 0.00 |
| 25/11/2011 | R207 On 02-February-12 | 7.35 | Call | Bond Future | 177 | 0 | 177 | 0 | 1,920.00 |
| 25/11/2011 | R207 On 02-February-12 | 8.50 | Call | Bond Future | 2512 | 2 | 2512 | 2 | 0.00 |
| 25/11/2011 | R207 On 02-February-12 | 7.65 | Call | Bond Future | 443 | 0 | 443 | 0 | 640.00 |
| 25/11/2011 | R207 On 02-February-12 | 7.85 | Call | Bond Future | 738 | 1 | 738 | 1 | 0.00 |
| 25/11/2011 | R207 On 02-February-12 | 7.85 | Put | Bond Future | 2679 | 3 | 2679 | 3 | 640.00 |
| 25/11/2011 | R207 On 02-February-12 | 8.50 | Put | Bond Future | 837 | 1 | 837 | 1 | 1,920.00 |
| 25/11/2011 | R207 On 02-February-12 | 7.65 | Put | Bond Future | 3532 | 4 | 3532 | 4 | 0.00 |
| 25/11/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 289 | 0 | 289 | 0 | 0.00 |
| 25/11/2011 | R207 On 02-February-12 | 7.35 | Put | Bond Future | 5020 | 5 | 5020 | 5 | 0.00 |
| 25/11/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 220 | 0 | 220 | 0 | 0.00 |
| 25/11/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 254 | 0 | 254 | 0 | 0.00 |
| 25/11/2011 | R207 On 03-May-12 | | | Bond Future | 8.29 | 96.3248 | 8.2910 | 96.3248 | 0.00 |
| 25/11/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4151 | 4 | 4151 | 4 | 0.00 |
| 25/11/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4317 | 4 | 4317 | 4 | 0.00 |
| 25/11/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 3987 | 4 | 3987 | 4 | 0.00 |
| 25/11/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1812 | 2 | 1812 | 2 | 0.00 |
| 25/11/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1619 | 2 | 1619 | 2 | 0.00 |
| 25/11/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1714 | 2 | 1714 | 2 | 0.00 |
| 25/11/2011 | R207 On 02-August-12 | | | Bond Future | 8.39 | 94.1419 | 8.3860 | 94.1419 | 0.00 |
| 25/11/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4521 | 4 | 4521 | 4 | 0.00 |
| 25/11/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4371 | 4 | 4371 | 4 | 0.00 |
| 25/11/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4674 | 5 | 4674 | 5 | 0.00 |
| 25/11/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2536 | 3 | 2536 | 3 | 0.00 |
| 25/11/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2744 | 3 | 2744 | 3 | 0.00 |
| 25/11/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2638 | 3 | 2638 | 3 | 0.00 |
| 25/11/2011 | R207 On 01-November-12 | | | Bond Future | 8.48 | 95.5794 | 8.4790 | 95.5794 | 0.00 |
| 25/11/2011 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 3602 | 4 | 3602 | 4 | 0.00 |
| 25/11/2011 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3483 | 3 | 3483 | 3 | 0.00 |
| 25/11/2011 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 3723 | 4 | 3723 | 4 | 0.00 |
| 25/11/2011 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 4639 | 5 | 4639 | 5 | 0.00 |
| 25/11/2011 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 4916 | 5 | 4916 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2011 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 4776 | 5 | 4776 | 5 | 0.00 |
| 25/11/2011 | R208 On 02-February-12 | | | Bond Future | 8.22 | 92.9777 | 8.2230 | 92.9777 | 13,980.00 |
| 25/11/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 4727 | 5 | 4727 | 5 | 0.00 |
| 25/11/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 4972 | 5 | 4972 | 5 | 0.00 |
| 25/11/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 4484 | 4 | 4484 | 4 | 0.00 |
| 25/11/2011 | R208 On 02-February-12 | 7.45 | Call | Bond Future | 192 | 0 | 192 | 0 | 2,880.00 |
| 25/11/2011 | R208 On 02-February-12 | 8.55 | Call | Bond Future | 2693 | 3 | 2693 | 3 | 0.00 |
| 25/11/2011 | R208 On 02-February-12 | 7.70 | Call | Bond Future | 432 | 0 | 432 | 0 | 960.00 |
| 25/11/2011 | R208 On 02-February-12 | 7.90 | Call | Bond Future | 747 | 1 | 747 | 1 | 0.00 |
| 25/11/2011 | R208 On 02-February-12 | 7.90 | Put | Bond Future | 2698 | 3 | 2698 | 3 | 960.00 |
| 25/11/2011 | R208 On 02-February-12 | 8.55 | Put | Bond Future | 770 | 1 | 770 | 1 | 2,880.00 |
| 25/11/2011 | R208 On 02-February-12 | 7.70 | Put | Bond Future | 3618 | 4 | 3618 | 4 | 0.00 |
| 25/11/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 280 | 0 | 280 | 0 | 0.00 |
| 25/11/2011 | R208 On 02-February-12 | 7.45 | Put | Bond Future | 4951 | 5 | 4951 | 5 | 0.00 |
| 25/11/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 209 | 0 | 209 | 0 | 0.00 |
| 25/11/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 243 | 0 | 243 | 0 | 0.00 |
| 25/11/2011 | R208 On 03-May-12 | | | Bond Future | 8.31 | 90.9570 | 8.3080 | 90.9570 | 0.00 |
| 25/11/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5168 | 5 | 5168 | 5 | 0.00 |
| 25/11/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 4973 | 5 | 4973 | 5 | 0.00 |
| 25/11/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5362 | 5 | 5362 | 5 | 0.00 |
| 25/11/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1173 | 1 | 1173 | 1 | 0.00 |
| 25/11/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1334 | 1 | 1334 | 1 | 0.00 |
| 25/11/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1254 | 1 | 1254 | 1 | 0.00 |
| 25/11/2011 | R208 On 02-August-12 | | | Bond Future | 8.39 | 92.3357 | 8.3910 | 92.3357 | 0.00 |
| 25/11/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4729 | 5 | 4729 | 5 | 0.00 |
| 25/11/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 4894 | 5 | 4894 | 5 | 0.00 |
| 25/11/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4566 | 5 | 4566 | 5 | 0.00 |
| 25/11/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2833 | 3 | 2833 | 3 | 0.00 |
| 25/11/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2610 | 3 | 2610 | 3 | 0.00 |
| 25/11/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2720 | 3 | 2720 | 3 | 0.00 |
| 25/11/2011 | R208 On 01-November-12 | | | Bond Future | 8.48 | 90.3471 | 8.4760 | 90.3471 | 0.00 |
| 25/11/2011 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 3509 | 3 | 3509 | 3 | 0.00 |
| 25/11/2011 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 3640 | 4 | 3640 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2011 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 3382 | 3 | 3382 | 3 | 0.00 |
| 25/11/2011 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 4926 | 5 | 4926 | 5 | 0.00 |
| 25/11/2011 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 4621 | 5 | 4621 | 5 | 0.00 |
| 25/11/2011 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 4771 | 5 | 4771 | 5 | 0.00 |
| 25/11/2011 | R209 On 02-February-12 | | | Bond Future | 9.06 | 74.7508 | 9.0610 | 74.7508 | 2,599.00 |
| 25/11/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 2378 | 2 | 2378 | 2 | 0.00 |
| 25/11/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 2555 | 3 | 2555 | 3 | 0.00 |
| 25/11/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 2208 | 2 | 2208 | 2 | 0.00 |
| 25/11/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 3055 | 3 | 3055 | 3 | 0.00 |
| 25/11/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2638 | 3 | 2638 | 3 | 0.00 |
| 25/11/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2842 | 3 | 2842 | 3 | 0.00 |
| 25/11/2011 | R209 On 03-May-12 | | | Bond Future | 9.13 | 72.7098 | 9.1340 | 72.7098 | 0.00 |
| 25/11/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3376 | 3 | 3376 | 3 | 0.00 |
| 25/11/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 3548 | 4 | 3548 | 4 | 0.00 |
| 25/11/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3205 | 3 | 3205 | 3 | 0.00 |
| 25/11/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 4599 | 5 | 4599 | 5 | 0.00 |
| 25/11/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 4179 | 4 | 4179 | 4 | 0.00 |
| 25/11/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 4387 | 4 | 4387 | 4 | 0.00 |
| 25/11/2011 | R209 On 02-August-12 | | | Bond Future | 9.21 | 73.8124 | 9.2050 | 73.8124 | 0.00 |
| 25/11/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5040 | 5 | 5040 | 5 | 0.00 |
| 25/11/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 4867 | 5 | 4867 | 5 | 0.00 |
| 25/11/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 5217 | 5 | 5217 | 5 | 0.00 |
| 25/11/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 4523 | 5 | 4523 | 5 | 0.00 |
| 25/11/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 4904 | 5 | 4904 | 5 | 0.00 |
| 25/11/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 4710 | 5 | 4710 | 5 | 0.00 |
| 25/11/2011 | R209 On 01-November-12 | | | Bond Future | 9.28 | 71.7880 | 9.2770 | 71.7880 | 0.00 |
| 25/11/2011 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 4640 | 5 | 4640 | 5 | 0.00 |
| 25/11/2011 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 4477 | 4 | 4477 | 4 | 0.00 |
| 25/11/2011 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 4803 | 5 | 4803 | 5 | 0.00 |
| 25/11/2011 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 6484 | 7 | 6484 | 7 | 0.00 |
| 25/11/2011 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 6918 | 7 | 6918 | 7 | 0.00 |
| 25/11/2011 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 6700 | 7 | 6700 | 7 | 0.00 |
| 25/11/2011 | R210 On 02-February-12 | | | Bond Future | 137.34 | 137.3442 | 137.3380 | 137.3442 | 750.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2011 | R210 On 02-February-12 | 131.00 | Call | Bond Future | 6338 | 6 | 6338 | 6 | 0.00 |
| 25/11/2011 | R210 On 02-February-12 | 131.05 | Call | Bond Future | 6288 | 6 | 6288 | 6 | 0.00 |
| 25/11/2011 | R210 On 02-February-12 | 130.95 | Call | Bond Future | 6388 | 6 | 6388 | 6 | 0.00 |
| 25/11/2011 | R210 On 02-February-12 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2011 | R210 On 02-February-12 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2011 | R210 On 02-February-12 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2011 | R211 On 02-February-12 | | | Bond Future | 114.75 | 114.7572 | 114.7479 | 114.7572 | 480.00 |
| 25/11/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 4248 | 4 | 4248 | 4 | 0.00 |
| 25/11/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 4198 | 4 | 4198 | 4 | 0.00 |
| 25/11/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 4298 | 4 | 4298 | 4 | 0.00 |
| 25/11/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2011 | R212 On 02-February-12 | | | Bond Future | 111.48 | 111.2865 | 111.4793 | 111.2865 | 2,677.00 |
| 25/11/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 2979 | 3 | 2979 | 3 | 0.00 |
| 25/11/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 3029 | 3 | 3029 | 3 | 0.00 |
| 25/11/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 2929 | 3 | 2929 | 3 | 0.00 |
| 25/11/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2011 | R213 On 02-February-12 | | | Bond Future | 9.07 | 84.4648 | 9.0700 | 84.4648 | 487.00 |
| 25/11/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 2545 | 3 | 2545 | 3 | 0.00 |
| 25/11/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 2360 | 2 | 2360 | 2 | 0.00 |
| 25/11/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 2739 | 3 | 2739 | 3 | 0.00 |
| 25/11/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 2893 | 3 | 2893 | 3 | 0.00 |
| 25/11/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 3293 | 3 | 3293 | 3 | 0.00 |
| 25/11/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 3087 | 3 | 3087 | 3 | 0.00 |
| 25/11/2011 | R213 On 03-May-12 | | | Bond Future | 9.15 | 82.1749 | 9.1490 | 82.1749 | 0.00 |
| 25/11/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 4506 | 5 | 4506 | 5 | 0.00 |
| 25/11/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 4301 | 4 | 4301 | 4 | 0.00 |
| 25/11/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 4715 | 5 | 4715 | 5 | 0.00 |
| 25/11/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 3580 | 4 | 3580 | 4 | 0.00 |
| 25/11/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 3915 | 4 | 3915 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 3744 | 4 | 3744 | 4 | 0.00 |
| 25/11/2011 | R213 On 02-August-12 | | | Bond Future | 9.23 | 83.4163 | 9.2250 | 83.4163 | 0.00 |
| 25/11/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 5116 | 5 | 5116 | 5 | 0.00 |
| 25/11/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 5317 | 5 | 5317 | 5 | 0.00 |
| 25/11/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 4918 | 5 | 4918 | 5 | 0.00 |
| 25/11/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 5106 | 5 | 5106 | 5 | 0.00 |
| 25/11/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 4758 | 5 | 4758 | 5 | 0.00 |
| 25/11/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 4929 | 5 | 4929 | 5 | 0.00 |
| 25/11/2011 | R213 On 01-November-12 | | | Bond Future | 9.31 | 81.1516 | 9.3050 | 81.1516 | 0.00 |
| 25/11/2011 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 4706 | 5 | 4706 | 5 | 0.00 |
| 25/11/2011 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 4888 | 5 | 4888 | 5 | 0.00 |
| 25/11/2011 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 4521 | 5 | 4521 | 5 | 0.00 |
| 25/11/2011 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 7206 | 7 | 7206 | 7 | 0.00 |
| 25/11/2011 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 6803 | 7 | 6803 | 7 | 0.00 |
| 25/11/2011 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 7005 | 7 | 7005 | 7 | 0.00 |
| 25/11/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 28/11/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | AL7T On 02-February-12 | | | Index Future | 407.90 | 406.2580 | 407.8960 | 406.2580 | 16.00 |
| 28/11/2011 | AL7T On 03-May-12 | | | Index Future | 413.93 | 412.2770 | 413.9280 | 412.2770 | 0.00 |
| 28/11/2011 | ALBI On 02-February-12 | | | Index Future | 371.55 | 370.1370 | 371.5520 | 370.1370 | 1,042.00 |
| 28/11/2011 | ALBI On 03-May-12 | | | Index Future | 377.05 | 375.6210 | 377.0470 | 375.6210 | 0.00 |
| 28/11/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 28/11/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.21 | 0.2310 | 0.2139 | 0.2310 | 12,659.00 |
| 28/11/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.21 | 0.2695 | 0.2131 | 0.2695 | 18,519.00 |
| 28/11/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.06 | 0.0292 | 0.0562 | 0.0292 | 12,423.00 |
| 28/11/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.51 | 0.5878 | 0.5062 | 0.5878 | 100,000.00 |
| 28/11/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.06 | 0.0238 | 0.0575 | 0.0238 | 100,000.00 |
| 28/11/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.07 | 0.0389 | 0.0695 | 0.0389 | 12,346.00 |
| 28/11/2011 | CAAR On 19-December-11 | | | Can-Do Future | 0.23 | 0.2673 | 0.2278 | 0.2673 | 18,750.00 |
| 28/11/2011 | CAAS On 31-January-12 | | | Can-Do Future | 0.13 | 0.1498 | 0.1312 | 0.1498 | 12,500.00 |
| 28/11/2011 | CAAT On 29-February-12 | | | Can-Do Future | 0.11 | 0.0117 | 0.1056 | 0.0117 | 12,500.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2011 | CAAU On 31-January-12 | | | Can-Do Future | 0.03 | 0.0181 | 0.0319 | 0.0181 | 19,481.00 |
| 28/11/2011 | CAAV On 29-February-12 | | | Can-Do Future | 0.05 | 0.0375 | 0.0530 | 0.0375 | 12,987.00 |
| 28/11/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 28/11/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | GOVI On 02-February-12 | | | GOVI | 372.88 | 371.4820 | 372.8790 | 371.4820 | 156.00 |
| 28/11/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 38790 | 2 | 38790 | 2 | 0.00 |
| 28/11/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 38690 | 2 | 38690 | 2 | 0.00 |
| 28/11/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 38890 | 2 | 38890 | 2 | 0.00 |
| 28/11/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | GOVI On 03-May-12 | | | GOVI | 378.39 | 376.9860 | 378.3930 | 376.9860 | 0.00 |
| 28/11/2011 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 35970 | 5 | 35970 | 5 | 0.00 |
| 28/11/2011 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 36170 | 5 | 36170 | 5 | 0.00 |
| 28/11/2011 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 36070 | 5 | 36070 | 5 | 0.00 |
| 28/11/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 28/11/2011 | IGOV On 02-February-12 | | | Index Future | 163.80 | 163.8300 | 163.8040 | 163.8300 | 505.00 |
| 28/11/2011 | IGOV On 03-May-12 | | | Index Future | 166.23 | 166.2570 | 166.2260 | 166.2570 | 0.00 |
| 28/11/2011 | ILBI On 02-February-12 | | | Index Future | 447.14 | 447.1430 | 447.1430 | 447.1430 | 88.00 |
| 28/11/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 28/11/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 28/11/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 28/11/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 28/11/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 28/11/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 28/11/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.60 | 94.4200 | 5.6000 | 94.4200 | 5,541.00 |
| 28/11/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.59 | 94.4300 | 5.5900 | 94.4300 | 101.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.59 | 94.3900 | 5.5900 | 94.3900 | 0.00 |
| 28/11/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.59 | 94.3700 | 5.5900 | 94.3700 | 2,390.00 |
| 28/11/2011 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.60 | 94.3500 | 5.6000 | 94.3500 | 0.00 |
| 28/11/2011 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.62 | 94.3000 | 5.6200 | 94.3000 | 0.00 |
| 28/11/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.64 | 94.2500 | 5.6400 | 94.2500 | 2,890.00 |
| 28/11/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.78 | 94.0000 | 5.7800 | 94.0000 | 44,760.00 |
| 28/11/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 6.01 | 93.7500 | 6.0100 | 93.7500 | 990.00 |
| 28/11/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.29 | 93.4700 | 6.2900 | 93.4700 | 790.00 |
| 28/11/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.58 | 93.1700 | 6.5800 | 93.1700 | 1,250.00 |
| 28/11/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.84 | 92.8500 | 6.8400 | 92.8500 | 2,100.00 |
| 28/11/2011 | JN02 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 28/11/2011 | JN02 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | JN02 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | JN02 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 28/11/2011 | JN02 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | JN02 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 28/11/2011 | JN02 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | JN05 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 28/11/2011 | JN05 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | JN05 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 28/11/2011 | JN05 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | JN05 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 28/11/2011 | JN05 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | JN05 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | JN10 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 28/11/2011 | JN10 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | JN10 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | JN10 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 28/11/2011 | JN10 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | JN10 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 28/11/2011 | JN10 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | OTH1 On 02-February-12 | | | Index Future | 364.10 | 362.6010 | 364.1030 | 362.6010 | 0.00 |
| 28/11/2011 | R157 On 02-February-12 | | | Bond Future | 7.07 | 125.1069 | 7.0720 | 125.1069 | 12,348.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 4901 | 5 | 4901 | 5 | 0.00 |
| 28/11/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 5066 | 5 | 5066 | 5 | 0.00 |
| 28/11/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 4736 | 4 | 4736 | 4 | 0.00 |
| 28/11/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 25 | 0 | 25 | 0 | 130.00 |
| 28/11/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 815 | 1 | 815 | 1 | 0.00 |
| 28/11/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 219 | 0 | 219 | 0 | 0.00 |
| 28/11/2011 | R157 On 02-February-12 | 6.25 | Call | Bond Future | 76 | 0 | 76 | 0 | 3,960.00 |
| 28/11/2011 | R157 On 02-February-12 | 7.20 | Call | Bond Future | 1100 | 1 | 1100 | 1 | 0.00 |
| 28/11/2011 | R157 On 02-February-12 | 6.45 | Call | Bond Future | 158 | 0 | 158 | 0 | 1,320.00 |
| 28/11/2011 | R157 On 02-February-12 | 6.65 | Call | Bond Future | 297 | 0 | 297 | 0 | 0.00 |
| 28/11/2011 | R157 On 02-February-12 | 6.65 | Put | Bond Future | 1793 | 2 | 1793 | 2 | 1,320.00 |
| 28/11/2011 | R157 On 02-February-12 | 7.20 | Put | Bond Future | 651 | 1 | 651 | 1 | 3,960.00 |
| 28/11/2011 | R157 On 02-February-12 | 6.45 | Put | Bond Future | 2372 | 3 | 2372 | 3 | 0.00 |
| 28/11/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 2073 | 2 | 2073 | 2 | 0.00 |
| 28/11/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 3873 | 4 | 3873 | 4 | 0.00 |
| 28/11/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 892 | 1 | 892 | 1 | 130.00 |
| 28/11/2011 | R157 On 02-February-12 | 6.25 | Put | Bond Future | 3013 | 3 | 3013 | 3 | 0.00 |
| 28/11/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 28/11/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 28/11/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 28/11/2011 | R157 On 03-May-12 | | | Bond Future | 7.17 | 120.1521 | 7.1690 | 120.1521 | 0.00 |
| 28/11/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 3735 | 3 | 3735 | 3 | 0.00 |
| 28/11/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 3602 | 3 | 3602 | 3 | 0.00 |
| 28/11/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 3869 | 4 | 3869 | 4 | 0.00 |
| 28/11/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 241 | 0 | 241 | 0 | 0.00 |
| 28/11/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 289 | 0 | 289 | 0 | 0.00 |
| 28/11/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 264 | 0 | 264 | 0 | 0.00 |
| 28/11/2011 | R157 On 02-August-12 | | | Bond Future | 7.26 | 121.9832 | 7.2590 | 121.9832 | 0.00 |
| 28/11/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3151 | 3 | 3151 | 3 | 0.00 |
| 28/11/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3052 | 3 | 3052 | 3 | 0.00 |
| 28/11/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3252 | 3 | 3252 | 3 | 0.00 |
| 28/11/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 888 | 1 | 888 | 1 | 0.00 |
| 28/11/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 984 | 1 | 984 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 935 | 1 | 935 | 1 | 0.00 |
| 28/11/2011 | R157 On 01-November-12 | | | Bond Future | 7.36 | 117.0649 | 7.3620 | 117.0649 | 0.00 |
| 28/11/2011 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1543 | 1 | 1543 | 1 | 0.00 |
| 28/11/2011 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 1606 | 1 | 1606 | 1 | 0.00 |
| 28/11/2011 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1483 | 1 | 1483 | 1 | 0.00 |
| 28/11/2011 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 2637 | 3 | 2637 | 3 | 0.00 |
| 28/11/2011 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 2478 | 3 | 2478 | 3 | 0.00 |
| 28/11/2011 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 2556 | 3 | 2556 | 3 | 0.00 |
| 28/11/2011 | R186 On 02-February-12 | | | Bond Future | 8.69 | 115.9668 | 8.6850 | 115.9668 | 24,833.00 |
| 28/11/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 4691 | 5 | 4691 | 5 | 0.00 |
| 28/11/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 4978 | 5 | 4978 | 5 | 0.00 |
| 28/11/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 4411 | 4 | 4411 | 4 | 0.00 |
| 28/11/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 456 | 0 | 456 | 0 | 6,000.00 |
| 28/11/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 15 | 0 | 15 | 0 | 6,000.00 |
| 28/11/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 850 | 1 | 850 | 1 | 100.00 |
| 28/11/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 32679 | 32 | 32679 | 32 | 0.00 |
| 28/11/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 104454 | 104 | 104454 | 104 | 0.00 |
| 28/11/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 7373 | 8 | 7373 | 8 | 0.00 |
| 28/11/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 19877 | 20 | 19877 | 20 | 0.00 |
| 28/11/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 2023 | 2 | 2023 | 2 | 0.00 |
| 28/11/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 9492 | 10 | 9492 | 10 | 0.00 |
| 28/11/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1708 | 2 | 1708 | 2 | 0.00 |
| 28/11/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1861 | 2 | 1861 | 2 | 100.00 |
| 28/11/2011 | R186 On 03-May-12 | | | Bond Future | 8.77 | 117.6842 | 8.7700 | 117.6842 | 0.00 |
| 28/11/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 5652 | 5 | 5652 | 5 | 0.00 |
| 28/11/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 5904 | 6 | 5904 | 6 | 0.00 |
| 28/11/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 5406 | 5 | 5406 | 5 | 0.00 |
| 28/11/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 3807 | 4 | 3807 | 4 | 0.00 |
| 28/11/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 3431 | 4 | 3431 | 4 | 0.00 |
| 28/11/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3615 | 4 | 3615 | 4 | 0.00 |
| 28/11/2011 | R186 On 02-August-12 | | | Bond Future | 8.85 | 114.1871 | 8.8510 | 114.1871 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 5148 | 5 | 5148 | 5 | 0.00 |
| 28/11/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 5361 | 5 | 5361 | 5 | 0.00 |
| 28/11/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 4939 | 5 | 4939 | 5 | 0.00 |
| 28/11/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 6280 | 7 | 6280 | 7 | 0.00 |
| 28/11/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 5811 | 6 | 5811 | 6 | 0.00 |
| 28/11/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 6043 | 6 | 6043 | 6 | 0.00 |
| 28/11/2011 | R186 On 01-November-12 | | | Bond Future | 8.93 | 115.9601 | 8.9340 | 115.9601 | 0.00 |
| 28/11/2011 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 5876 | 6 | 5876 | 6 | 0.00 |
| 28/11/2011 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 5674 | 6 | 5674 | 6 | 0.00 |
| 28/11/2011 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 6081 | 6 | 6081 | 6 | 0.00 |
| 28/11/2011 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 7247 | 7 | 7247 | 7 | 0.00 |
| 28/11/2011 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 7722 | 8 | 7722 | 8 | 0.00 |
| 28/11/2011 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 7482 | 8 | 7482 | 8 | 0.00 |
| 28/11/2011 | R189 On 02-February-12 | | | Bond Future | 218.64 | 218.6110 | 218.6445 | 218.6110 | 0.00 |
| 28/11/2011 | R189 On 02-February-12 | 218.00 | Call | Bond Future | 644 | 1 | 644 | 1 | 0.00 |
| 28/11/2011 | R189 On 02-February-12 | 218.05 | Call | Bond Future | 594 | 1 | 594 | 1 | 0.00 |
| 28/11/2011 | R189 On 02-February-12 | 217.95 | Call | Bond Future | 694 | 1 | 694 | 1 | 0.00 |
| 28/11/2011 | R189 On 02-February-12 | 217.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R189 On 02-February-12 | 218.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R189 On 02-February-12 | 218.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R197 On 02-February-12 | | | Bond Future | 243.17 | 243.1762 | 243.1662 | 243.1762 | 850.00 |
| 28/11/2011 | R197 On 02-February-12 | 237.00 | Call | Bond Future | 6166 | 6 | 6166 | 6 | 0.00 |
| 28/11/2011 | R197 On 02-February-12 | 236.95 | Call | Bond Future | 6216 | 6 | 6216 | 6 | 0.00 |
| 28/11/2011 | R197 On 02-February-12 | 237.05 | Call | Bond Future | 6116 | 6 | 6116 | 6 | 0.00 |
| 28/11/2011 | R197 On 02-February-12 | 237.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R197 On 02-February-12 | 236.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R197 On 02-February-12 | 237.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R201 On 02-February-12 | | | Bond Future | 6.58 | 106.4417 | 6.5780 | 106.4417 | 3,124.00 |
| 28/11/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 4345 | 4 | 4345 | 4 | 0.00 |
| 28/11/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4219 | 4 | 4219 | 4 | 0.00 |
| 28/11/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 4471 | 4 | 4471 | 4 | 0.00 |
| 28/11/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R201 On 02-February-12 | 8.20 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 28/11/2011 | R201 On 03-May-12 | | | Bond Future | 6.64 | 108.0209 | 6.6400 | 108.0209 | 0.00 |
| 28/11/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 2834 | 3 | 2834 | 3 | 0.00 |
| 28/11/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 2732 | 2 | 2732 | 2 | 0.00 |
| 28/11/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 2936 | 3 | 2936 | 3 | 0.00 |
| 28/11/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 148 | 0 | 148 | 0 | 0.00 |
| 28/11/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 180 | 0 | 180 | 0 | 0.00 |
| 28/11/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 164 | 0 | 164 | 0 | 0.00 |
| 28/11/2011 | R201 On 02-August-12 | | | Bond Future | 6.69 | 105.2553 | 6.6910 | 105.2553 | 0.00 |
| 28/11/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2352 | 2 | 2352 | 2 | 0.00 |
| 28/11/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2276 | 2 | 2276 | 2 | 0.00 |
| 28/11/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2430 | 2 | 2430 | 2 | 0.00 |
| 28/11/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 543 | 1 | 543 | 1 | 0.00 |
| 28/11/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 606 | 1 | 606 | 1 | 0.00 |
| 28/11/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 574 | 1 | 574 | 1 | 0.00 |
| 28/11/2011 | R201 On 01-November-12 | | | Bond Future | 6.74 | 106.8874 | 6.7420 | 106.8874 | 0.00 |
| 28/11/2011 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1220 | 1 | 1220 | 1 | 0.00 |
| 28/11/2011 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1268 | 1 | 1268 | 1 | 0.00 |
| 28/11/2011 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1173 | 1 | 1173 | 1 | 0.00 |
| 28/11/2011 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 1759 | 2 | 1759 | 2 | 0.00 |
| 28/11/2011 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 1653 | 2 | 1653 | 2 | 0.00 |
| 28/11/2011 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 1705 | 2 | 1705 | 2 | 0.00 |
| 28/11/2011 | R202 On 02-February-12 | | | Bond Future | 181.84 | 181.8460 | 181.8388 | 181.8460 | 34,743.00 |
| 28/11/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 4839 | 5 | 4839 | 5 | 0.00 |
| 28/11/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 4789 | 5 | 4789 | 5 | 0.00 |
| 28/11/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 4889 | 5 | 4889 | 5 | 0.00 |
| 28/11/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R203 On 02-February-12 | | | Bond Future | 7.66 | 105.5613 | 7.6550 | 105.5613 | 1,867.00 |
| 28/11/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 4936 | 5 | 4936 | 5 | 0.00 |
| 28/11/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 5138 | 5 | 5138 | 5 | 0.00 |
| 28/11/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 4736 | 4 | 4736 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2011 | R203 On 02-February-12 | 6.95 | Call | Bond Future | 237 | 0 | 237 | 0 | 2,640.00 |
| 28/11/2011 | R203 On 02-February-12 | 7.95 | Call | Bond Future | 2050 | 2 | 2050 | 2 | 0.00 |
| 28/11/2011 | R203 On 02-February-12 | 7.20 | Call | Bond Future | 473 | 0 | 473 | 0 | 880.00 |
| 28/11/2011 | R203 On 02-February-12 | 7.35 | Call | Bond Future | 679 | 1 | 679 | 1 | 0.00 |
| 28/11/2011 | R203 On 02-February-12 | 7.35 | Put | Bond Future | 2082 | 2 | 2082 | 2 | 880.00 |
| 28/11/2011 | R203 On 02-February-12 | 7.95 | Put | Bond Future | 715 | 1 | 715 | 1 | 2,640.00 |
| 28/11/2011 | R203 On 02-February-12 | 7.20 | Put | Bond Future | 2575 | 3 | 2575 | 3 | 0.00 |
| 28/11/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 102 | 0 | 102 | 0 | 0.00 |
| 28/11/2011 | R203 On 02-February-12 | 6.95 | Put | Bond Future | 3516 | 4 | 3516 | 4 | 0.00 |
| 28/11/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 74 | 0 | 74 | 0 | 0.00 |
| 28/11/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 87 | 0 | 87 | 0 | 0.00 |
| 28/11/2011 | R203 On 03-May-12 | | | Bond Future | 7.75 | 102.9633 | 7.7500 | 102.9633 | 0.00 |
| 28/11/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 4892 | 5 | 4892 | 5 | 0.00 |
| 28/11/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 5056 | 5 | 5056 | 5 | 0.00 |
| 28/11/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 4731 | 4 | 4731 | 4 | 0.00 |
| 28/11/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 678 | 1 | 678 | 1 | 0.00 |
| 28/11/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 588 | 1 | 588 | 1 | 0.00 |
| 28/11/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 631 | 1 | 631 | 1 | 0.00 |
| 28/11/2011 | R203 On 02-August-12 | | | Bond Future | 7.84 | 104.5305 | 7.8400 | 104.5305 | 0.00 |
| 28/11/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4429 | 4 | 4429 | 4 | 0.00 |
| 28/11/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4297 | 4 | 4297 | 4 | 0.00 |
| 28/11/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4558 | 4 | 4558 | 4 | 0.00 |
| 28/11/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1638 | 2 | 1638 | 2 | 0.00 |
| 28/11/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1782 | 2 | 1782 | 2 | 0.00 |
| 28/11/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1711 | 2 | 1711 | 2 | 0.00 |
| 28/11/2011 | R203 On 01-November-12 | | | Bond Future | 7.94 | 101.9913 | 7.9390 | 101.9913 | 0.00 |
| 28/11/2011 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 2890 | 3 | 2890 | 3 | 0.00 |
| 28/11/2011 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 2794 | 3 | 2794 | 3 | 0.00 |
| 28/11/2011 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 2986 | 3 | 2986 | 3 | 0.00 |
| 28/11/2011 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 3544 | 4 | 3544 | 4 | 0.00 |
| 28/11/2011 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 3755 | 4 | 3755 | 4 | 0.00 |
| 28/11/2011 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 3649 | 4 | 3649 | 4 | 0.00 |
| 28/11/2011 | R204 On 02-February-12 | | | Bond Future | 7.94 | 100.9612 | 7.9400 | 100.9612 | 2,908.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 5538 | 5 | 5538 | 5 | 0.00 |
| 28/11/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 5759 | 5 | 5759 | 5 | 0.00 |
| 28/11/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 5319 | 5 | 5319 | 5 | 0.00 |
| 28/11/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 207 | 0 | 207 | 0 | 0.00 |
| 28/11/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 159 | 0 | 159 | 0 | 0.00 |
| 28/11/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 181 | 0 | 181 | 0 | 0.00 |
| 28/11/2011 | R204 On 03-May-12 | | | Bond Future | 8.04 | 102.4586 | 8.0350 | 102.4586 | 0.00 |
| 28/11/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 4687 | 4 | 4687 | 4 | 0.00 |
| 28/11/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4519 | 4 | 4519 | 4 | 0.00 |
| 28/11/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 4857 | 5 | 4857 | 5 | 0.00 |
| 28/11/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1082 | 1 | 1082 | 1 | 0.00 |
| 28/11/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1227 | 1 | 1227 | 1 | 0.00 |
| 28/11/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1153 | 1 | 1153 | 1 | 0.00 |
| 28/11/2011 | R204 On 02-August-12 | | | Bond Future | 8.13 | 99.9861 | 8.1270 | 99.9861 | 0.00 |
| 28/11/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4272 | 4 | 4272 | 4 | 0.00 |
| 28/11/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4414 | 4 | 4414 | 4 | 0.00 |
| 28/11/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4131 | 4 | 4131 | 4 | 0.00 |
| 28/11/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2570 | 3 | 2570 | 3 | 0.00 |
| 28/11/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 2376 | 3 | 2376 | 3 | 0.00 |
| 28/11/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2472 | 3 | 2472 | 3 | 0.00 |
| 28/11/2011 | R204 On 01-November-12 | | | Bond Future | 8.22 | 101.5368 | 8.2230 | 101.5368 | 0.00 |
| 28/11/2011 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3397 | 3 | 3397 | 3 | 0.00 |
| 28/11/2011 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3510 | 3 | 3510 | 3 | 0.00 |
| 28/11/2011 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3287 | 3 | 3287 | 3 | 0.00 |
| 28/11/2011 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 4582 | 5 | 4582 | 5 | 0.00 |
| 28/11/2011 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 4328 | 5 | 4328 | 5 | 0.00 |
| 28/11/2011 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 4454 | 5 | 4454 | 5 | 0.00 |
| 28/11/2011 | R206 On 02-February-12 | | | Bond Future | 6.35 | 102.3181 | 6.3510 | 102.3181 | 300.00 |
| 28/11/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 2946 | 3 | 2946 | 3 | 0.00 |
| 28/11/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 2858 | 3 | 2858 | 3 | 0.00 |
| 28/11/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3034 | 3 | 3034 | 3 | 0.00 |
| 28/11/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 28/11/2011 | R206 On 02-February-12 | 7.95 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R206 On 03-May-12 | | | Bond Future | 6.41 | 103.8352 | 6.4130 | 103.8352 | 0.00 |
| 28/11/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 1796 | 2 | 1796 | 2 | 0.00 |
| 28/11/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 1865 | 2 | 1865 | 2 | 0.00 |
| 28/11/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 1727 | 2 | 1727 | 2 | 0.00 |
| 28/11/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 91 | 0 | 91 | 0 | 0.00 |
| 28/11/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 73 | 0 | 73 | 0 | 0.00 |
| 28/11/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 82 | 0 | 82 | 0 | 0.00 |
| 28/11/2011 | R206 On 02-August-12 | | | Bond Future | 6.45 | 101.6515 | 6.4540 | 101.6515 | 0.00 |
| 28/11/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1436 | 1 | 1436 | 1 | 0.00 |
| 28/11/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1388 | 1 | 1388 | 1 | 0.00 |
| 28/11/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1483 | 1 | 1483 | 1 | 0.00 |
| 28/11/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 336 | 0 | 336 | 0 | 0.00 |
| 28/11/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 376 | 0 | 376 | 0 | 0.00 |
| 28/11/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 356 | 0 | 356 | 0 | 0.00 |
| 28/11/2011 | R206 On 01-November-12 | | | Bond Future | 6.48 | 103.2277 | 6.4830 | 103.2277 | 0.00 |
| 28/11/2011 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 633 | 1 | 633 | 1 | 0.00 |
| 28/11/2011 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 608 | 1 | 608 | 1 | 0.00 |
| 28/11/2011 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 658 | 1 | 658 | 1 | 0.00 |
| 28/11/2011 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 1153 | 1 | 1153 | 1 | 0.00 |
| 28/11/2011 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 1218 | 1 | 1218 | 1 | 0.00 |
| 28/11/2011 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 1186 | 1 | 1186 | 1 | 0.00 |
| 28/11/2011 | R207 On 02-February-12 | | | Bond Future | 8.14 | 95.0147 | 8.1370 | 95.0147 | 24,484.00 |
| 28/11/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 4863 | 5 | 4863 | 5 | 0.00 |
| 28/11/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 5097 | 5 | 5097 | 5 | 0.00 |
| 28/11/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 4631 | 4 | 4631 | 4 | 0.00 |
| 28/11/2011 | R207 On 02-February-12 | 7.35 | Call | Bond Future | 197 | 0 | 197 | 0 | 1,920.00 |
| 28/11/2011 | R207 On 02-February-12 | 8.50 | Call | Bond Future | 2705 | 3 | 2705 | 3 | 0.00 |
| 28/11/2011 | R207 On 02-February-12 | 7.65 | Call | Bond Future | 490 | 0 | 490 | 0 | 640.00 |
| 28/11/2011 | R207 On 02-February-12 | 7.85 | Call | Bond Future | 813 | 1 | 813 | 1 | 0.00 |
| 28/11/2011 | R207 On 02-February-12 | 7.85 | Put | Bond Future | 2431 | 3 | 2431 | 3 | 640.00 |
| 28/11/2011 | R207 On 02-February-12 | 8.50 | Put | Bond Future | 707 | 1 | 707 | 1 | 1,920.00 |
| 28/11/2011 | R207 On 02-February-12 | 7.65 | Put | Bond Future | 3256 | 4 | 3256 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 229 | 0 | 229 | 0 | 0.00 |
| 28/11/2011 | R207 On 02-February-12 | 7.35 | Put | Bond Future | 4717 | 5 | 4717 | 5 | 0.00 |
| 28/11/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 171 | 0 | 171 | 0 | 0.00 |
| 28/11/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 199 | 0 | 199 | 0 | 0.00 |
| 28/11/2011 | R207 On 03-May-12 | | | Bond Future | 8.23 | 96.4218 | 8.2310 | 96.4218 | 0.00 |
| 28/11/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4341 | 4 | 4341 | 4 | 0.00 |
| 28/11/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4172 | 4 | 4172 | 4 | 0.00 |
| 28/11/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4512 | 4 | 4512 | 4 | 0.00 |
| 28/11/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1490 | 2 | 1490 | 2 | 0.00 |
| 28/11/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1672 | 2 | 1672 | 2 | 0.00 |
| 28/11/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1580 | 2 | 1580 | 2 | 0.00 |
| 28/11/2011 | R207 On 02-August-12 | | | Bond Future | 8.32 | 94.2518 | 8.3220 | 94.2518 | 0.00 |
| 28/11/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4706 | 5 | 4706 | 5 | 0.00 |
| 28/11/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4862 | 5 | 4862 | 5 | 0.00 |
| 28/11/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4552 | 4 | 4552 | 4 | 0.00 |
| 28/11/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2589 | 3 | 2589 | 3 | 0.00 |
| 28/11/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2388 | 3 | 2388 | 3 | 0.00 |
| 28/11/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2487 | 3 | 2487 | 3 | 0.00 |
| 28/11/2011 | R207 On 01-November-12 | | | Bond Future | 8.41 | 95.7115 | 8.4110 | 95.7115 | 0.00 |
| 28/11/2011 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 3752 | 4 | 3752 | 4 | 0.00 |
| 28/11/2011 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 3876 | 4 | 3876 | 4 | 0.00 |
| 28/11/2011 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3629 | 3 | 3629 | 3 | 0.00 |
| 28/11/2011 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 4715 | 5 | 4715 | 5 | 0.00 |
| 28/11/2011 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 4445 | 5 | 4445 | 5 | 0.00 |
| 28/11/2011 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 4579 | 5 | 4579 | 5 | 0.00 |
| 28/11/2011 | R208 On 02-February-12 | | | Bond Future | 8.16 | 93.0433 | 8.1600 | 93.0433 | 12,230.00 |
| 28/11/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 5046 | 5 | 5046 | 5 | 0.00 |
| 28/11/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 5297 | 5 | 5297 | 5 | 0.00 |
| 28/11/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 4796 | 4 | 4796 | 4 | 0.00 |
| 28/11/2011 | R208 On 02-February-12 | 7.45 | Call | Bond Future | 219 | 0 | 219 | 0 | 2,880.00 |
| 28/11/2011 | R208 On 02-February-12 | 8.55 | Call | Bond Future | 2933 | 3 | 2933 | 3 | 0.00 |
| 28/11/2011 | R208 On 02-February-12 | 7.70 | Call | Bond Future | 491 | 0 | 491 | 0 | 960.00 |
| 28/11/2011 | R208 On 02-February-12 | 7.90 | Call | Bond Future | 841 | 1 | 841 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2011 | R208 On 02-February-12 | 7.90 | Put | Bond Future | 2416 | 3 | 2416 | 3 | 960.00 |
| 28/11/2011 | R208 On 02-February-12 | 8.55 | Put | Bond Future | 634 | 1 | 634 | 1 | 2,880.00 |
| 28/11/2011 | R208 On 02-February-12 | 7.70 | Put | Bond Future | 3301 | 4 | 3301 | 4 | 0.00 |
| 28/11/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 215 | 0 | 215 | 0 | 0.00 |
| 28/11/2011 | R208 On 02-February-12 | 7.45 | Put | Bond Future | 4601 | 5 | 4601 | 5 | 0.00 |
| 28/11/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 157 | 0 | 157 | 0 | 0.00 |
| 28/11/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 185 | 0 | 185 | 0 | 0.00 |
| 28/11/2011 | R208 On 03-May-12 | | | Bond Future | 8.24 | 91.0268 | 8.2430 | 91.0268 | 0.00 |
| 28/11/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5425 | 5 | 5425 | 5 | 0.00 |
| 28/11/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5624 | 5 | 5624 | 5 | 0.00 |
| 28/11/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5225 | 5 | 5225 | 5 | 0.00 |
| 28/11/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1207 | 1 | 1207 | 1 | 0.00 |
| 28/11/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1056 | 1 | 1056 | 1 | 0.00 |
| 28/11/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1132 | 1 | 1132 | 1 | 0.00 |
| 28/11/2011 | R208 On 02-August-12 | | | Bond Future | 8.32 | 92.4151 | 8.3230 | 92.4151 | 0.00 |
| 28/11/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4946 | 5 | 4946 | 5 | 0.00 |
| 28/11/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4779 | 5 | 4779 | 5 | 0.00 |
| 28/11/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5115 | 5 | 5115 | 5 | 0.00 |
| 28/11/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2444 | 3 | 2444 | 3 | 0.00 |
| 28/11/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2659 | 3 | 2659 | 3 | 0.00 |
| 28/11/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2550 | 3 | 2550 | 3 | 0.00 |
| 28/11/2011 | R208 On 01-November-12 | | | Bond Future | 8.41 | 90.4522 | 8.4050 | 90.4522 | 0.00 |
| 28/11/2011 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 3681 | 4 | 3681 | 4 | 0.00 |
| 28/11/2011 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 3550 | 3 | 3550 | 3 | 0.00 |
| 28/11/2011 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 3816 | 4 | 3816 | 4 | 0.00 |
| 28/11/2011 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 4403 | 5 | 4403 | 5 | 0.00 |
| 28/11/2011 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 4700 | 5 | 4700 | 5 | 0.00 |
| 28/11/2011 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 4549 | 5 | 4549 | 5 | 0.00 |
| 28/11/2011 | R209 On 02-February-12 | | | Bond Future | 9.02 | 74.8339 | 9.0200 | 74.8339 | 2,599.00 |
| 28/11/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 2476 | 2 | 2476 | 2 | 0.00 |
| 28/11/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 2660 | 3 | 2660 | 3 | 0.00 |
| 28/11/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 2299 | 2 | 2299 | 2 | 0.00 |
| 28/11/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2835 | 3 | 2835 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2432 | 3 | 2432 | 3 | 0.00 |
| 28/11/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2629 | 3 | 2629 | 3 | 0.00 |
| 28/11/2011 | R209 On 03-May-12 | | | Bond Future | 9.09 | 72.7992 | 9.0920 | 72.7992 | 0.00 |
| 28/11/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3494 | 3 | 3494 | 3 | 0.00 |
| 28/11/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3319 | 3 | 3319 | 3 | 0.00 |
| 28/11/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 3671 | 4 | 3671 | 4 | 0.00 |
| 28/11/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3988 | 4 | 3988 | 4 | 0.00 |
| 28/11/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 4398 | 5 | 4398 | 5 | 0.00 |
| 28/11/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 4190 | 4 | 4190 | 4 | 0.00 |
| 28/11/2011 | R209 On 02-August-12 | | | Bond Future | 9.16 | 73.9081 | 9.1610 | 73.9081 | 0.00 |
| 28/11/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5190 | 5 | 5190 | 5 | 0.00 |
| 28/11/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 5370 | 5 | 5370 | 5 | 0.00 |
| 28/11/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5013 | 5 | 5013 | 5 | 0.00 |
| 28/11/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 4725 | 5 | 4725 | 5 | 0.00 |
| 28/11/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 4351 | 5 | 4351 | 5 | 0.00 |
| 28/11/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 4535 | 5 | 4535 | 5 | 0.00 |
| 28/11/2011 | R209 On 01-November-12 | | | Bond Future | 9.23 | 71.9042 | 9.2310 | 71.9042 | 0.00 |
| 28/11/2011 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 4778 | 5 | 4778 | 5 | 0.00 |
| 28/11/2011 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 4945 | 5 | 4945 | 5 | 0.00 |
| 28/11/2011 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 4611 | 4 | 4611 | 4 | 0.00 |
| 28/11/2011 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 6717 | 7 | 6717 | 7 | 0.00 |
| 28/11/2011 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 6290 | 6 | 6290 | 6 | 0.00 |
| 28/11/2011 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 6502 | 7 | 6502 | 7 | 0.00 |
| 28/11/2011 | R210 On 02-February-12 | | | Bond Future | 137.33 | 137.3380 | 137.3326 | 137.3380 | 750.00 |
| 28/11/2011 | R210 On 02-February-12 | 131.00 | Call | Bond Future | 6333 | 6 | 6333 | 6 | 0.00 |
| 28/11/2011 | R210 On 02-February-12 | 130.95 | Call | Bond Future | 6383 | 6 | 6383 | 6 | 0.00 |
| 28/11/2011 | R210 On 02-February-12 | 131.05 | Call | Bond Future | 6283 | 6 | 6283 | 6 | 0.00 |
| 28/11/2011 | R210 On 02-February-12 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R210 On 02-February-12 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R210 On 02-February-12 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R211 On 02-February-12 | | | Bond Future | 114.74 | 114.7479 | 114.7394 | 114.7479 | 480.00 |
| 28/11/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 4239 | 4 | 4239 | 4 | 0.00 |
| 28/11/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 4289 | 4 | 4289 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 4189 | 4 | 4189 | 4 | 0.00 |
| 28/11/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R212 On 02-February-12 | | | Bond Future | 111.23 | 111.4793 | 111.2267 | 111.4793 | 2,677.00 |
| 28/11/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 2727 | 3 | 2727 | 3 | 0.00 |
| 28/11/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 2677 | 3 | 2677 | 3 | 0.00 |
| 28/11/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 2777 | 3 | 2777 | 3 | 0.00 |
| 28/11/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R213 On 02-February-12 | | | Bond Future | 9.03 | 84.4725 | 9.0280 | 84.4725 | 487.00 |
| 28/11/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 2644 | 3 | 2644 | 3 | 0.00 |
| 28/11/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 2452 | 2 | 2452 | 2 | 0.00 |
| 28/11/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 2845 | 3 | 2845 | 3 | 0.00 |
| 28/11/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 2675 | 3 | 2675 | 3 | 0.00 |
| 28/11/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 3060 | 3 | 3060 | 3 | 0.00 |
| 28/11/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 2862 | 3 | 2862 | 3 | 0.00 |
| 28/11/2011 | R213 On 03-May-12 | | | Bond Future | 9.11 | 82.1825 | 9.1060 | 82.1825 | 0.00 |
| 28/11/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 4651 | 5 | 4651 | 5 | 0.00 |
| 28/11/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 4865 | 5 | 4865 | 5 | 0.00 |
| 28/11/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 4441 | 4 | 4441 | 4 | 0.00 |
| 28/11/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 3727 | 4 | 3727 | 4 | 0.00 |
| 28/11/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 3403 | 4 | 3403 | 4 | 0.00 |
| 28/11/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 3562 | 4 | 3562 | 4 | 0.00 |
| 28/11/2011 | R213 On 02-August-12 | | | Bond Future | 9.18 | 83.4387 | 9.1800 | 83.4387 | 0.00 |
| 28/11/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 5269 | 5 | 5269 | 5 | 0.00 |
| 28/11/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 5474 | 5 | 5474 | 5 | 0.00 |
| 28/11/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 5067 | 5 | 5067 | 5 | 0.00 |
| 28/11/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 4917 | 5 | 4917 | 5 | 0.00 |
| 28/11/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 4577 | 5 | 4577 | 5 | 0.00 |
| 28/11/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 4744 | 5 | 4744 | 5 | 0.00 |
| 28/11/2011 | R213 On 01-November-12 | | | Bond Future | 9.26 | 81.1885 | 9.2580 | 81.1885 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2011 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 4846 | 5 | 4846 | 5 | 0.00 |
| 28/11/2011 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 5033 | 5 | 5033 | 5 | 0.00 |
| 28/11/2011 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 4658 | 5 | 4658 | 5 | 0.00 |
| 28/11/2011 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 6995 | 7 | 6995 | 7 | 0.00 |
| 28/11/2011 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 6600 | 7 | 6600 | 7 | 0.00 |
| 28/11/2011 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 6797 | 7 | 6797 | 7 | 0.00 |
| 28/11/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 29/11/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | AL7T On 02-February-12 | | | Index Future | 407.77 | 407.8960 | 407.7700 | 407.8960 | 16.00 |
| 29/11/2011 | AL7T On 03-May-12 | | | Index Future | 413.79 | 413.9280 | 413.7880 | 413.9280 | 0.00 |
| 29/11/2011 | ALBI On 02-February-12 | | | Index Future | 371.12 | 371.5520 | 371.1170 | 371.5520 | 1,042.00 |
| 29/11/2011 | ALBI On 03-May-12 | | | Index Future | 376.60 | 377.0470 | 376.5950 | 377.0470 | 0.00 |
| 29/11/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 29/11/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.23 | 0.2139 | 0.2303 | 0.2139 | 12,659.00 |
| 29/11/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.23 | 0.2131 | 0.2312 | 0.2131 | 18,519.00 |
| 29/11/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.04 | 0.0562 | 0.0437 | 0.0562 | 12,423.00 |
| 29/11/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.52 | 0.5062 | 0.5194 | 0.5062 | 100,000.00 |
| 29/11/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.05 | 0.0575 | 0.0490 | 0.0575 | 100,000.00 |
| 29/11/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.06 | 0.0695 | 0.0557 | 0.0695 | 12,346.00 |
| 29/11/2011 | CAAR On 19-December-11 | | | Can-Do Future | 0.25 | 0.2278 | 0.2478 | 0.2278 | 18,750.00 |
| 29/11/2011 | CAAS On 31-January-12 | | | Can-Do Future | 0.14 | 0.1312 | 0.1395 | 0.1312 | 12,500.00 |
| 29/11/2011 | CAAT On 29-February-12 | | | Can-Do Future | 0.11 | 0.1056 | 0.1115 | 0.1056 | 12,500.00 |
| 29/11/2011 | CAAU On 31-January-12 | | | Can-Do Future | 0.03 | 0.0319 | 0.0273 | 0.0319 | 19,481.00 |
| 29/11/2011 | CAAV On 29-February-12 | | | Can-Do Future | 0.05 | 0.0530 | 0.0481 | 0.0530 | 12,987.00 |
| 29/11/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 29/11/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | GOVI On 02-February-12 | | | GOVI | 372.59 | 372.8790 | 372.5860 | 372.8790 | 156.00 |
| 29/11/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 35860 | 4 | 35860 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 35760 | 4 | 35760 | 4 | 0.00 |
| 29/11/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 35960 | 4 | 35960 | 4 | 0.00 |
| 29/11/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | GOVI On 03-May-12 | | | GOVI | 378.09 | 378.3930 | 378.0850 | 378.3930 | 0.00 |
| 29/11/2011 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 39050 | 4 | 39050 | 4 | 0.00 |
| 29/11/2011 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 39250 | 4 | 39250 | 4 | 0.00 |
| 29/11/2011 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 39150 | 4 | 39150 | 4 | 0.00 |
| 29/11/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 29/11/2011 | IGOV On 02-February-12 | | | Index Future | 163.78 | 163.8040 | 163.7780 | 163.8040 | 505.00 |
| 29/11/2011 | IGOV On 03-May-12 | | | Index Future | 166.20 | 166.2260 | 166.1960 | 166.2260 | 0.00 |
| 29/11/2011 | ILBI On 02-February-12 | | | Index Future | 447.08 | 447.1430 | 447.0830 | 447.1430 | 88.00 |
| 29/11/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 29/11/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 29/11/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 29/11/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 29/11/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 29/11/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 29/11/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.58 | 94.4000 | 5.5800 | 94.4000 | 5,541.00 |
| 29/11/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.57 | 94.4100 | 5.5700 | 94.4100 | 101.00 |
| 29/11/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.57 | 94.4100 | 5.5700 | 94.4100 | 0.00 |
| 29/11/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.57 | 94.4100 | 5.5700 | 94.4100 | 2,390.00 |
| 29/11/2011 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.57 | 94.4000 | 5.5700 | 94.4000 | 0.00 |
| 29/11/2011 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.57 | 94.3800 | 5.5700 | 94.3800 | 0.00 |
| 29/11/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.57 | 94.3600 | 5.5700 | 94.3600 | 2,890.00 |
| 29/11/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.68 | 94.2200 | 5.6800 | 94.2200 | 44,760.00 |
| 29/11/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.89 | 93.9900 | 5.8900 | 93.9900 | 990.00 |
| 29/11/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.18 | 93.7100 | 6.1800 | 93.7100 | 790.00 |
| 29/11/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.46 | 93.4200 | 6.4600 | 93.4200 | 1,250.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.73 | 93.1600 | 6.7300 | 93.1600 | 2,100.00 |
| 29/11/2011 | JN02 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 29/11/2011 | JN02 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | JN02 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 29/11/2011 | JN02 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | JN02 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 29/11/2011 | JN02 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | JN02 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | JN05 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 29/11/2011 | JN05 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | JN05 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | JN05 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 29/11/2011 | JN05 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | JN05 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 29/11/2011 | JN05 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | JN10 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 29/11/2011 | JN10 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | JN10 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | JN10 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 29/11/2011 | JN10 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | JN10 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 29/11/2011 | JN10 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | OTH1 On 02-February-12 | | | Index Future | 362.95 | 364.1030 | 362.9520 | 364.1030 | 0.00 |
| 29/11/2011 | R157 On 02-February-12 | | | Bond Future | 7.05 | 125.4861 | 7.0500 | 125.4861 | 12,966.00 |
| 29/11/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 4978 | 5 | 4978 | 5 | 0.00 |
| 29/11/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 5143 | 5 | 5143 | 5 | 0.00 |
| 29/11/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 4812 | 5 | 4812 | 5 | 0.00 |
| 29/11/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 27 | 0 | 27 | 0 | 130.00 |
| 29/11/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 847 | 1 | 847 | 1 | 0.00 |
| 29/11/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 230 | 0 | 230 | 0 | 0.00 |
| 29/11/2011 | R157 On 02-February-12 | 6.25 | Call | Bond Future | 80 | 0 | 80 | 0 | 3,960.00 |
| 29/11/2011 | R157 On 02-February-12 | 7.20 | Call | Bond Future | 1140 | 1 | 1140 | 1 | 0.00 |
| 29/11/2011 | R157 On 02-February-12 | 6.45 | Call | Bond Future | 166 | 0 | 166 | 0 | 1,320.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2011 | R157 On 02-February-12 | 6.65 | Call | Bond Future | 311 | 0 | 311 | 0 | 0.00 |
| 29/11/2011 | R157 On 02-February-12 | 6.65 | Put | Bond Future | 1730 | 2 | 1730 | 2 | 1,320.00 |
| 29/11/2011 | R157 On 02-February-12 | 7.20 | Put | Bond Future | 613 | 1 | 613 | 1 | 3,960.00 |
| 29/11/2011 | R157 On 02-February-12 | 6.45 | Put | Bond Future | 2302 | 2 | 2302 | 2 | 0.00 |
| 29/11/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 2007 | 2 | 2007 | 2 | 0.00 |
| 29/11/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 3797 | 4 | 3797 | 4 | 0.00 |
| 29/11/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 847 | 1 | 847 | 1 | 130.00 |
| 29/11/2011 | R157 On 02-February-12 | 6.25 | Put | Bond Future | 2939 | 3 | 2939 | 3 | 0.00 |
| 29/11/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 29/11/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 29/11/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 29/11/2011 | R157 On 03-May-12 | | | Bond Future | 7.15 | 120.5341 | 7.1460 | 120.5341 | 0.00 |
| 29/11/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 3797 | 4 | 3797 | 4 | 0.00 |
| 29/11/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 3663 | 4 | 3663 | 4 | 0.00 |
| 29/11/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 3932 | 4 | 3932 | 4 | 0.00 |
| 29/11/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 229 | 0 | 229 | 0 | 0.00 |
| 29/11/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 275 | 0 | 275 | 0 | 0.00 |
| 29/11/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 251 | 0 | 251 | 0 | 0.00 |
| 29/11/2011 | R157 On 02-August-12 | | | Bond Future | 7.23 | 122.3790 | 7.2340 | 122.3790 | 0.00 |
| 29/11/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3201 | 3 | 3201 | 3 | 0.00 |
| 29/11/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3303 | 3 | 3303 | 3 | 0.00 |
| 29/11/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3100 | 3 | 3100 | 3 | 0.00 |
| 29/11/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 956 | 1 | 956 | 1 | 0.00 |
| 29/11/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 863 | 1 | 863 | 1 | 0.00 |
| 29/11/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 909 | 1 | 909 | 1 | 0.00 |
| 29/11/2011 | R157 On 01-November-12 | | | Bond Future | 7.33 | 117.4702 | 7.3310 | 117.4702 | 0.00 |
| 29/11/2011 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1578 | 2 | 1578 | 2 | 0.00 |
| 29/11/2011 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 1641 | 2 | 1641 | 2 | 0.00 |
| 29/11/2011 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1516 | 1 | 1516 | 1 | 0.00 |
| 29/11/2011 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 2583 | 3 | 2583 | 3 | 0.00 |
| 29/11/2011 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 2427 | 2 | 2427 | 2 | 0.00 |
| 29/11/2011 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 2505 | 3 | 2505 | 3 | 0.00 |
| 29/11/2011 | R186 On 02-February-12 | | | Bond Future | 8.73 | 116.3501 | 8.7300 | 116.3501 | 24,833.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 4403 | 5 | 4403 | 5 | 0.00 |
| 29/11/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 4683 | 5 | 4683 | 5 | 0.00 |
| 29/11/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 4132 | 4 | 4132 | 4 | 0.00 |
| 29/11/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 395 | 0 | 395 | 0 | 6,000.00 |
| 29/11/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 11 | 0 | 11 | 0 | 6,000.00 |
| 29/11/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 753 | 1 | 753 | 1 | 100.00 |
| 29/11/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 32269 | 33 | 32269 | 33 | 0.00 |
| 29/11/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 104043 | 104 | 104043 | 104 | 0.00 |
| 29/11/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 7686 | 7 | 7686 | 7 | 0.00 |
| 29/11/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 20284 | 20 | 20284 | 20 | 0.00 |
| 29/11/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 2155 | 2 | 2155 | 2 | 0.00 |
| 29/11/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 9841 | 9 | 9841 | 9 | 0.00 |
| 29/11/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1823 | 2 | 1823 | 2 | 0.00 |
| 29/11/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1983 | 2 | 1983 | 2 | 100.00 |
| 29/11/2011 | R186 On 03-May-12 | | | Bond Future | 8.82 | 118.0692 | 8.8170 | 118.0692 | 0.00 |
| 29/11/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 5393 | 6 | 5393 | 6 | 0.00 |
| 29/11/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 5639 | 6 | 5639 | 6 | 0.00 |
| 29/11/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 5153 | 5 | 5153 | 5 | 0.00 |
| 29/11/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 3975 | 4 | 3975 | 4 | 0.00 |
| 29/11/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 3586 | 3 | 3586 | 3 | 0.00 |
| 29/11/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3776 | 4 | 3776 | 4 | 0.00 |
| 29/11/2011 | R186 On 02-August-12 | | | Bond Future | 8.90 | 114.5912 | 8.9000 | 114.5912 | 0.00 |
| 29/11/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 4925 | 5 | 4925 | 5 | 0.00 |
| 29/11/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 4722 | 5 | 4722 | 5 | 0.00 |
| 29/11/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 5132 | 5 | 5132 | 5 | 0.00 |
| 29/11/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 6013 | 6 | 6013 | 6 | 0.00 |
| 29/11/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 6493 | 6 | 6493 | 6 | 0.00 |
| 29/11/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 6250 | 6 | 6250 | 6 | 0.00 |
| 29/11/2011 | R186 On 01-November-12 | | | Bond Future | 8.98 | 116.3651 | 8.9830 | 116.3651 | 0.00 |
| 29/11/2011 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 5661 | 6 | 5661 | 6 | 0.00 |
| 29/11/2011 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 5464 | 6 | 5464 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2011 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 5862 | 6 | 5862 | 6 | 0.00 |
| 29/11/2011 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 7451 | 7 | 7451 | 7 | 0.00 |
| 29/11/2011 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 7934 | 8 | 7934 | 8 | 0.00 |
| 29/11/2011 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 7689 | 7 | 7689 | 7 | 0.00 |
| 29/11/2011 | R189 On 02-February-12 | | | Bond Future | 218.64 | 218.6445 | 218.6404 | 218.6445 | 0.00 |
| 29/11/2011 | R189 On 02-February-12 | 218.00 | Call | Bond Future | 640 | 1 | 640 | 1 | 0.00 |
| 29/11/2011 | R189 On 02-February-12 | 218.05 | Call | Bond Future | 590 | 1 | 590 | 1 | 0.00 |
| 29/11/2011 | R189 On 02-February-12 | 217.95 | Call | Bond Future | 690 | 1 | 690 | 1 | 0.00 |
| 29/11/2011 | R189 On 02-February-12 | 217.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R189 On 02-February-12 | 218.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R189 On 02-February-12 | 218.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R197 On 02-February-12 | | | Bond Future | 243.63 | 243.1662 | 243.6304 | 243.1662 | 850.00 |
| 29/11/2011 | R197 On 02-February-12 | 237.00 | Call | Bond Future | 6630 | 6 | 6630 | 6 | 0.00 |
| 29/11/2011 | R197 On 02-February-12 | 236.95 | Call | Bond Future | 6680 | 6 | 6680 | 6 | 0.00 |
| 29/11/2011 | R197 On 02-February-12 | 237.05 | Call | Bond Future | 6580 | 6 | 6580 | 6 | 0.00 |
| 29/11/2011 | R197 On 02-February-12 | 237.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R197 On 02-February-12 | 236.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R197 On 02-February-12 | 237.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R201 On 02-February-12 | | | Bond Future | 6.54 | 106.7292 | 6.5390 | 106.7292 | 3,124.00 |
| 29/11/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 4449 | 4 | 4449 | 4 | 0.00 |
| 29/11/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4322 | 4 | 4322 | 4 | 0.00 |
| 29/11/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 4575 | 4 | 4575 | 4 | 0.00 |
| 29/11/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 29/11/2011 | R201 On 03-May-12 | | | Bond Future | 6.60 | 108.3089 | 6.5990 | 108.3089 | 0.00 |
| 29/11/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 2920 | 3 | 2920 | 3 | 0.00 |
| 29/11/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 2817 | 3 | 2817 | 3 | 0.00 |
| 29/11/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3023 | 3 | 3023 | 3 | 0.00 |
| 29/11/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 134 | 0 | 134 | 0 | 0.00 |
| 29/11/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 165 | 0 | 165 | 0 | 0.00 |
| 29/11/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 150 | 0 | 150 | 0 | 0.00 |
| 29/11/2011 | R201 On 02-August-12 | | | Bond Future | 6.65 | 105.5570 | 6.6460 | 105.5570 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2422 | 2 | 2422 | 2 | 0.00 |
| 29/11/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2501 | 2 | 2501 | 2 | 0.00 |
| 29/11/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2345 | 2 | 2345 | 2 | 0.00 |
| 29/11/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 575 | 1 | 575 | 1 | 0.00 |
| 29/11/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 514 | 1 | 514 | 1 | 0.00 |
| 29/11/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 544 | 1 | 544 | 1 | 0.00 |
| 29/11/2011 | R201 On 01-November-12 | | | Bond Future | 6.69 | 107.1966 | 6.6870 | 107.1966 | 0.00 |
| 29/11/2011 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1269 | 1 | 1269 | 1 | 0.00 |
| 29/11/2011 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1318 | 1 | 1318 | 1 | 0.00 |
| 29/11/2011 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1220 | 1 | 1220 | 1 | 0.00 |
| 29/11/2011 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 1696 | 2 | 1696 | 2 | 0.00 |
| 29/11/2011 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 1593 | 2 | 1593 | 2 | 0.00 |
| 29/11/2011 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 1644 | 2 | 1644 | 2 | 0.00 |
| 29/11/2011 | R202 On 02-February-12 | | | Bond Future | 181.27 | 181.8388 | 181.2684 | 181.8388 | 34,743.00 |
| 29/11/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 4268 | 5 | 4268 | 5 | 0.00 |
| 29/11/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 4318 | 5 | 4318 | 5 | 0.00 |
| 29/11/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 4218 | 5 | 4218 | 5 | 0.00 |
| 29/11/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R203 On 02-February-12 | | | Bond Future | 7.63 | 105.9436 | 7.6330 | 105.9436 | 1,867.00 |
| 29/11/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 5028 | 5 | 5028 | 5 | 0.00 |
| 29/11/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 5230 | 5 | 5230 | 5 | 0.00 |
| 29/11/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 4826 | 5 | 4826 | 5 | 0.00 |
| 29/11/2011 | R203 On 02-February-12 | 6.95 | Call | Bond Future | 247 | 0 | 247 | 0 | 2,640.00 |
| 29/11/2011 | R203 On 02-February-12 | 7.95 | Call | Bond Future | 2109 | 2 | 2109 | 2 | 0.00 |
| 29/11/2011 | R203 On 02-February-12 | 7.20 | Call | Bond Future | 491 | 0 | 491 | 0 | 880.00 |
| 29/11/2011 | R203 On 02-February-12 | 7.35 | Call | Bond Future | 704 | 1 | 704 | 1 | 0.00 |
| 29/11/2011 | R203 On 02-February-12 | 7.35 | Put | Bond Future | 2007 | 2 | 2007 | 2 | 880.00 |
| 29/11/2011 | R203 On 02-February-12 | 7.95 | Put | Bond Future | 674 | 1 | 674 | 1 | 2,640.00 |
| 29/11/2011 | R203 On 02-February-12 | 7.20 | Put | Bond Future | 2492 | 3 | 2492 | 3 | 0.00 |
| 29/11/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 92 | 0 | 92 | 0 | 0.00 |
| 29/11/2011 | R203 On 02-February-12 | 6.95 | Put | Bond Future | 3426 | 4 | 3426 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 66 | 0 | 66 | 0 | 0.00 |
| 29/11/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 79 | 0 | 79 | 0 | 0.00 |
| 29/11/2011 | R203 On 03-May-12 | | | Bond Future | 7.73 | 103.3517 | 7.7280 | 103.3517 | 0.00 |
| 29/11/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 4964 | 5 | 4964 | 5 | 0.00 |
| 29/11/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 5129 | 5 | 5129 | 5 | 0.00 |
| 29/11/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 4802 | 5 | 4802 | 5 | 0.00 |
| 29/11/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 653 | 1 | 653 | 1 | 0.00 |
| 29/11/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 565 | 1 | 565 | 1 | 0.00 |
| 29/11/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 607 | 1 | 607 | 1 | 0.00 |
| 29/11/2011 | R203 On 02-August-12 | | | Bond Future | 7.82 | 104.9357 | 7.8170 | 104.9357 | 0.00 |
| 29/11/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4487 | 4 | 4487 | 4 | 0.00 |
| 29/11/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4618 | 5 | 4618 | 5 | 0.00 |
| 29/11/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4354 | 4 | 4354 | 4 | 0.00 |
| 29/11/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1743 | 2 | 1743 | 2 | 0.00 |
| 29/11/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1602 | 2 | 1602 | 2 | 0.00 |
| 29/11/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1673 | 2 | 1673 | 2 | 0.00 |
| 29/11/2011 | R203 On 01-November-12 | | | Bond Future | 7.91 | 102.4020 | 7.9120 | 102.4020 | 0.00 |
| 29/11/2011 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 2937 | 3 | 2937 | 3 | 0.00 |
| 29/11/2011 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 2840 | 3 | 2840 | 3 | 0.00 |
| 29/11/2011 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 3035 | 3 | 3035 | 3 | 0.00 |
| 29/11/2011 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 3485 | 4 | 3485 | 4 | 0.00 |
| 29/11/2011 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 3693 | 4 | 3693 | 4 | 0.00 |
| 29/11/2011 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 3588 | 4 | 3588 | 4 | 0.00 |
| 29/11/2011 | R204 On 02-February-12 | | | Bond Future | 7.93 | 101.3472 | 7.9290 | 101.3472 | 2,908.00 |
| 29/11/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 5586 | 6 | 5586 | 6 | 0.00 |
| 29/11/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 5808 | 6 | 5808 | 6 | 0.00 |
| 29/11/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 5365 | 5 | 5365 | 5 | 0.00 |
| 29/11/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 195 | 0 | 195 | 0 | 0.00 |
| 29/11/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 150 | 0 | 150 | 0 | 0.00 |
| 29/11/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 172 | 0 | 172 | 0 | 0.00 |
| 29/11/2011 | R204 On 03-May-12 | | | Bond Future | 8.02 | 102.8468 | 8.0240 | 102.8468 | 0.00 |
| 29/11/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 4720 | 5 | 4720 | 5 | 0.00 |
| 29/11/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4551 | 5 | 4551 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 4891 | 5 | 4891 | 5 | 0.00 |
| 29/11/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1061 | 1 | 1061 | 1 | 0.00 |
| 29/11/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1204 | 1 | 1204 | 1 | 0.00 |
| 29/11/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1131 | 1 | 1131 | 1 | 0.00 |
| 29/11/2011 | R204 On 02-August-12 | | | Bond Future | 8.12 | 100.3901 | 8.1160 | 100.3901 | 0.00 |
| 29/11/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4297 | 4 | 4297 | 4 | 0.00 |
| 29/11/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4156 | 4 | 4156 | 4 | 0.00 |
| 29/11/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4441 | 4 | 4441 | 4 | 0.00 |
| 29/11/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 2349 | 2 | 2349 | 2 | 0.00 |
| 29/11/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2541 | 3 | 2541 | 3 | 0.00 |
| 29/11/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2443 | 2 | 2443 | 2 | 0.00 |
| 29/11/2011 | R204 On 01-November-12 | | | Bond Future | 8.21 | 101.9452 | 8.2090 | 101.9452 | 0.00 |
| 29/11/2011 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3423 | 3 | 3423 | 3 | 0.00 |
| 29/11/2011 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3536 | 4 | 3536 | 4 | 0.00 |
| 29/11/2011 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3312 | 3 | 3312 | 3 | 0.00 |
| 29/11/2011 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 4541 | 5 | 4541 | 5 | 0.00 |
| 29/11/2011 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 4289 | 4 | 4289 | 4 | 0.00 |
| 29/11/2011 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 4414 | 4 | 4414 | 4 | 0.00 |
| 29/11/2011 | R206 On 02-February-12 | | | Bond Future | 6.31 | 102.5308 | 6.3070 | 102.5308 | 300.00 |
| 29/11/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3026 | 3 | 3026 | 3 | 0.00 |
| 29/11/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 2938 | 3 | 2938 | 3 | 0.00 |
| 29/11/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3114 | 3 | 3114 | 3 | 0.00 |
| 29/11/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R206 On 03-May-12 | | | Bond Future | 6.36 | 104.0471 | 6.3630 | 104.0471 | 0.00 |
| 29/11/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 1866 | 2 | 1866 | 2 | 0.00 |
| 29/11/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 1936 | 2 | 1936 | 2 | 0.00 |
| 29/11/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 1797 | 2 | 1797 | 2 | 0.00 |
| 29/11/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 81 | 0 | 81 | 0 | 0.00 |
| 29/11/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 64 | 0 | 64 | 0 | 0.00 |
| 29/11/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 72 | 0 | 72 | 0 | 0.00 |
| 29/11/2011 | R206 On 02-August-12 | | | Bond Future | 6.40 | 101.8766 | 6.3970 | 101.8766 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1490 | 1 | 1490 | 1 | 0.00 |
| 29/11/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1539 | 1 | 1539 | 1 | 0.00 |
| 29/11/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1442 | 1 | 1442 | 1 | 0.00 |
| 29/11/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 352 | 0 | 352 | 0 | 0.00 |
| 29/11/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 314 | 0 | 314 | 0 | 0.00 |
| 29/11/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 333 | 0 | 333 | 0 | 0.00 |
| 29/11/2011 | R206 On 01-November-12 | | | Bond Future | 6.41 | 103.4564 | 6.4050 | 103.4564 | 0.00 |
| 29/11/2011 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 668 | 1 | 668 | 1 | 0.00 |
| 29/11/2011 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 643 | 1 | 643 | 1 | 0.00 |
| 29/11/2011 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 694 | 1 | 694 | 1 | 0.00 |
| 29/11/2011 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 1100 | 1 | 1100 | 1 | 0.00 |
| 29/11/2011 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 1164 | 1 | 1164 | 1 | 0.00 |
| 29/11/2011 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 1132 | 1 | 1132 | 1 | 0.00 |
| 29/11/2011 | R207 On 02-February-12 | | | Bond Future | 8.14 | 95.3375 | 8.1360 | 95.3375 | 24,484.00 |
| 29/11/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 4863 | 5 | 4863 | 5 | 0.00 |
| 29/11/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 5097 | 5 | 5097 | 5 | 0.00 |
| 29/11/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 4630 | 5 | 4630 | 5 | 0.00 |
| 29/11/2011 | R207 On 02-February-12 | 7.35 | Call | Bond Future | 192 | 0 | 192 | 0 | 1,920.00 |
| 29/11/2011 | R207 On 02-February-12 | 8.50 | Call | Bond Future | 2700 | 3 | 2700 | 3 | 0.00 |
| 29/11/2011 | R207 On 02-February-12 | 7.65 | Call | Bond Future | 483 | 0 | 483 | 0 | 640.00 |
| 29/11/2011 | R207 On 02-February-12 | 7.85 | Call | Bond Future | 805 | 1 | 805 | 1 | 0.00 |
| 29/11/2011 | R207 On 02-February-12 | 7.85 | Put | Bond Future | 2417 | 2 | 2417 | 2 | 640.00 |
| 29/11/2011 | R207 On 02-February-12 | 8.50 | Put | Bond Future | 696 | 1 | 696 | 1 | 1,920.00 |
| 29/11/2011 | R207 On 02-February-12 | 7.65 | Put | Bond Future | 3243 | 3 | 3243 | 3 | 0.00 |
| 29/11/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 222 | 0 | 222 | 0 | 0.00 |
| 29/11/2011 | R207 On 02-February-12 | 7.35 | Put | Bond Future | 4707 | 5 | 4707 | 5 | 0.00 |
| 29/11/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 166 | 0 | 166 | 0 | 0.00 |
| 29/11/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 193 | 0 | 193 | 0 | 0.00 |
| 29/11/2011 | R207 On 03-May-12 | | | Bond Future | 8.23 | 96.7463 | 8.2310 | 96.7463 | 0.00 |
| 29/11/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4332 | 4 | 4332 | 4 | 0.00 |
| 29/11/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4164 | 4 | 4164 | 4 | 0.00 |
| 29/11/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4504 | 5 | 4504 | 5 | 0.00 |
| 29/11/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1482 | 1 | 1482 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1664 | 2 | 1664 | 2 | 0.00 |
| 29/11/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1571 | 2 | 1571 | 2 | 0.00 |
| 29/11/2011 | R207 On 02-August-12 | | | Bond Future | 8.32 | 94.5879 | 8.3220 | 94.5879 | 0.00 |
| 29/11/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4699 | 5 | 4699 | 5 | 0.00 |
| 29/11/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4545 | 5 | 4545 | 5 | 0.00 |
| 29/11/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4855 | 5 | 4855 | 5 | 0.00 |
| 29/11/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2381 | 2 | 2381 | 2 | 0.00 |
| 29/11/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2582 | 3 | 2582 | 3 | 0.00 |
| 29/11/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2480 | 2 | 2480 | 2 | 0.00 |
| 29/11/2011 | R207 On 01-November-12 | | | Bond Future | 8.41 | 96.0582 | 8.4100 | 96.0582 | 0.00 |
| 29/11/2011 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 3748 | 4 | 3748 | 4 | 0.00 |
| 29/11/2011 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 3872 | 4 | 3872 | 4 | 0.00 |
| 29/11/2011 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3626 | 4 | 3626 | 4 | 0.00 |
| 29/11/2011 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 4707 | 5 | 4707 | 5 | 0.00 |
| 29/11/2011 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 4436 | 4 | 4436 | 4 | 0.00 |
| 29/11/2011 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 4570 | 5 | 4570 | 5 | 0.00 |
| 29/11/2011 | R208 On 02-February-12 | | | Bond Future | 8.18 | 93.4197 | 8.1800 | 93.4197 | 12,230.00 |
| 29/11/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 4933 | 5 | 4933 | 5 | 0.00 |
| 29/11/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 5183 | 5 | 5183 | 5 | 0.00 |
| 29/11/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 4684 | 5 | 4684 | 5 | 0.00 |
| 29/11/2011 | R208 On 02-February-12 | 7.45 | Call | Bond Future | 200 | 0 | 200 | 0 | 2,880.00 |
| 29/11/2011 | R208 On 02-February-12 | 8.55 | Call | Bond Future | 2836 | 3 | 2836 | 3 | 0.00 |
| 29/11/2011 | R208 On 02-February-12 | 7.70 | Call | Bond Future | 455 | 0 | 455 | 0 | 960.00 |
| 29/11/2011 | R208 On 02-February-12 | 7.90 | Call | Bond Future | 790 | 1 | 790 | 1 | 0.00 |
| 29/11/2011 | R208 On 02-February-12 | 7.90 | Put | Bond Future | 2484 | 2 | 2484 | 2 | 960.00 |
| 29/11/2011 | R208 On 02-February-12 | 8.55 | Put | Bond Future | 657 | 1 | 657 | 1 | 2,880.00 |
| 29/11/2011 | R208 On 02-February-12 | 7.70 | Put | Bond Future | 3384 | 3 | 3384 | 3 | 0.00 |
| 29/11/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 223 | 0 | 223 | 0 | 0.00 |
| 29/11/2011 | R208 On 02-February-12 | 7.45 | Put | Bond Future | 4702 | 5 | 4702 | 5 | 0.00 |
| 29/11/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 163 | 0 | 163 | 0 | 0.00 |
| 29/11/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 192 | 0 | 192 | 0 | 0.00 |
| 29/11/2011 | R208 On 03-May-12 | | | Bond Future | 8.26 | 91.4059 | 8.2640 | 91.4059 | 0.00 |
| 29/11/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5327 | 5 | 5327 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5524 | 6 | 5524 | 6 | 0.00 |
| 29/11/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5128 | 5 | 5128 | 5 | 0.00 |
| 29/11/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1233 | 1 | 1233 | 1 | 0.00 |
| 29/11/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1079 | 1 | 1079 | 1 | 0.00 |
| 29/11/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1156 | 1 | 1156 | 1 | 0.00 |
| 29/11/2011 | R208 On 02-August-12 | | | Bond Future | 8.35 | 92.8022 | 8.3450 | 92.8022 | 0.00 |
| 29/11/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4861 | 5 | 4861 | 5 | 0.00 |
| 29/11/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5029 | 5 | 5029 | 5 | 0.00 |
| 29/11/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4695 | 5 | 4695 | 5 | 0.00 |
| 29/11/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2701 | 3 | 2701 | 3 | 0.00 |
| 29/11/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2483 | 2 | 2483 | 2 | 0.00 |
| 29/11/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2590 | 3 | 2590 | 3 | 0.00 |
| 29/11/2011 | R208 On 01-November-12 | | | Bond Future | 8.43 | 90.8463 | 8.4260 | 90.8463 | 0.00 |
| 29/11/2011 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 3618 | 4 | 3618 | 4 | 0.00 |
| 29/11/2011 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 3488 | 4 | 3488 | 4 | 0.00 |
| 29/11/2011 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 3752 | 4 | 3752 | 4 | 0.00 |
| 29/11/2011 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 4456 | 4 | 4456 | 4 | 0.00 |
| 29/11/2011 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 4755 | 5 | 4755 | 5 | 0.00 |
| 29/11/2011 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 4603 | 5 | 4603 | 5 | 0.00 |
| 29/11/2011 | R209 On 02-February-12 | | | Bond Future | 9.09 | 75.1450 | 9.0850 | 75.1450 | 2,599.00 |
| 29/11/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 2214 | 2 | 2214 | 2 | 0.00 |
| 29/11/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 2387 | 3 | 2387 | 3 | 0.00 |
| 29/11/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 2049 | 2 | 2049 | 2 | 0.00 |
| 29/11/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 3077 | 3 | 3077 | 3 | 0.00 |
| 29/11/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2651 | 2 | 2651 | 2 | 0.00 |
| 29/11/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2859 | 3 | 2859 | 3 | 0.00 |
| 29/11/2011 | R209 On 03-May-12 | | | Bond Future | 9.16 | 73.1136 | 9.1600 | 73.1136 | 0.00 |
| 29/11/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3234 | 3 | 3234 | 3 | 0.00 |
| 29/11/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3067 | 3 | 3067 | 3 | 0.00 |
| 29/11/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 3404 | 4 | 3404 | 4 | 0.00 |
| 29/11/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 4229 | 4 | 4229 | 4 | 0.00 |
| 29/11/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 4654 | 4 | 4654 | 4 | 0.00 |
| 29/11/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 4438 | 4 | 4438 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2011 | R209 On 02-August-12 | | | Bond Future | 9.23 | 74.2332 | 9.2310 | 74.2332 | 0.00 |
| 29/11/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 4898 | 5 | 4898 | 5 | 0.00 |
| 29/11/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 4727 | 5 | 4727 | 5 | 0.00 |
| 29/11/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 5072 | 5 | 5072 | 5 | 0.00 |
| 29/11/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 4569 | 4 | 4569 | 4 | 0.00 |
| 29/11/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 4955 | 5 | 4955 | 5 | 0.00 |
| 29/11/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 4759 | 5 | 4759 | 5 | 0.00 |
| 29/11/2011 | R209 On 01-November-12 | | | Bond Future | 9.30 | 72.2397 | 9.3020 | 72.2397 | 0.00 |
| 29/11/2011 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 4521 | 5 | 4521 | 5 | 0.00 |
| 29/11/2011 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 4682 | 5 | 4682 | 5 | 0.00 |
| 29/11/2011 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 4360 | 5 | 4360 | 5 | 0.00 |
| 29/11/2011 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 6983 | 7 | 6983 | 7 | 0.00 |
| 29/11/2011 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 6544 | 6 | 6544 | 6 | 0.00 |
| 29/11/2011 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 6762 | 7 | 6762 | 7 | 0.00 |
| 29/11/2011 | R210 On 02-February-12 | | | Bond Future | 137.43 | 137.3326 | 137.4300 | 137.3326 | 750.00 |
| 29/11/2011 | R210 On 02-February-12 | 131.00 | Call | Bond Future | 6430 | 6 | 6430 | 6 | 0.00 |
| 29/11/2011 | R210 On 02-February-12 | 130.95 | Call | Bond Future | 6480 | 6 | 6480 | 6 | 0.00 |
| 29/11/2011 | R210 On 02-February-12 | 131.05 | Call | Bond Future | 6380 | 6 | 6380 | 6 | 0.00 |
| 29/11/2011 | R210 On 02-February-12 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R210 On 02-February-12 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R210 On 02-February-12 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R211 On 02-February-12 | | | Bond Future | 114.85 | 114.7394 | 114.8531 | 114.7394 | 480.00 |
| 29/11/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 4353 | 4 | 4353 | 4 | 0.00 |
| 29/11/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 4303 | 4 | 4303 | 4 | 0.00 |
| 29/11/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 4403 | 4 | 4403 | 4 | 0.00 |
| 29/11/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R212 On 02-February-12 | | | Bond Future | 111.23 | 111.2267 | 111.2319 | 111.2267 | 2,677.00 |
| 29/11/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 2732 | 3 | 2732 | 3 | 0.00 |
| 29/11/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 2782 | 3 | 2782 | 3 | 0.00 |
| 29/11/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 2682 | 3 | 2682 | 3 | 0.00 |
| 29/11/2011 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R213 On 02-February-12 | | | Bond Future | 9.09 | 84.7972 | 9.0940 | 84.7972 | 487.00 |
| 29/11/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 2375 | 3 | 2375 | 3 | 0.00 |
| 29/11/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 2194 | 2 | 2194 | 2 | 0.00 |
| 29/11/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 2563 | 3 | 2563 | 3 | 0.00 |
| 29/11/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 2902 | 3 | 2902 | 3 | 0.00 |
| 29/11/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 3312 | 3 | 3312 | 3 | 0.00 |
| 29/11/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 3102 | 3 | 3102 | 3 | 0.00 |
| 29/11/2011 | R213 On 03-May-12 | | | Bond Future | 9.17 | 82.5101 | 9.1740 | 82.5101 | 0.00 |
| 29/11/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 4350 | 5 | 4350 | 5 | 0.00 |
| 29/11/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 4556 | 5 | 4556 | 5 | 0.00 |
| 29/11/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 4147 | 4 | 4147 | 4 | 0.00 |
| 29/11/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 3951 | 4 | 3951 | 4 | 0.00 |
| 29/11/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 3611 | 3 | 3611 | 3 | 0.00 |
| 29/11/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 3778 | 4 | 3778 | 4 | 0.00 |
| 29/11/2011 | R213 On 02-August-12 | | | Bond Future | 9.25 | 83.7767 | 9.2500 | 83.7767 | 0.00 |
| 29/11/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 4976 | 5 | 4976 | 5 | 0.00 |
| 29/11/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 5175 | 5 | 5175 | 5 | 0.00 |
| 29/11/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 4780 | 5 | 4780 | 5 | 0.00 |
| 29/11/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 5154 | 5 | 5154 | 5 | 0.00 |
| 29/11/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 4803 | 5 | 4803 | 5 | 0.00 |
| 29/11/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 4976 | 5 | 4976 | 5 | 0.00 |
| 29/11/2011 | R213 On 01-November-12 | | | Bond Future | 9.33 | 81.5364 | 9.3290 | 81.5364 | 0.00 |
| 29/11/2011 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 4589 | 5 | 4589 | 5 | 0.00 |
| 29/11/2011 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 4770 | 5 | 4770 | 5 | 0.00 |
| 29/11/2011 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 4407 | 5 | 4407 | 5 | 0.00 |
| 29/11/2011 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 7269 | 7 | 7269 | 7 | 0.00 |
| 29/11/2011 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 6862 | 7 | 6862 | 7 | 0.00 |
| 29/11/2011 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 7064 | 7 | 7064 | 7 | 0.00 |
| 29/11/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |