



Derivatives Weekly Statistics Report

From: 25/07/2011 To: 28/07/2011

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2011 | AL7T On 04-August-11 | | | Index Future | 388.43 | 389.0040 | 388.4270 | 389.0040 | 46.00 |
| 25/07/2011 | AL7T On 03-November-11 | | | Index Future | 394.22 | 394.8090 | 394.2220 | 394.8090 | 0.00 |
| 25/07/2011 | ALBI On 04-August-11 | | | Index Future | 356.26 | 356.8140 | 356.2550 | 356.8140 | 949.00 |
| 25/07/2011 | ALBI On 03-November-11 | | | Index Future | 361.57 | 362.1390 | 361.5700 | 362.1390 | 39.00 |
| 25/07/2011 | C155 On 31-August-11 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 25/07/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2011 | CAAD On 19-September-11 | | | Can-Do Future | 0.04 | 0.0373 | 0.0386 | 0.0373 | 22,388.00 |
| 25/07/2011 | CAAE On 19-September-11 | | | Can-Do Future | 0.10 | 0.1056 | 0.1025 | 0.1056 | 21,898.00 |
| 25/07/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2011 | CRD1 On 04-August-11 | | | Index Future | 161.53 | 161.5760 | 161.5250 | 161.5760 | 2.00 |
| 25/07/2011 | CRD1 On 03-November-11 | | | Index Future | 163.71 | 163.7630 | 163.7110 | 163.7630 | 0.00 |
| 25/07/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2011 | GOVI On 04-August-11 | | | GOVI | 357.17 | 357.6970 | 357.1710 | 357.6970 | 182.00 |
| 25/07/2011 | GOVI On 04-August-11 | 348.00 | Call | GOVI | 91710 | 10 | 9 | 10 | 0.00 |
| 25/07/2011 | GOVI On 04-August-11 | 348.01 | Call | GOVI | 91610 | 10 | 9 | 10 | 0.00 |
| 25/07/2011 | GOVI On 04-August-11 | 347.99 | Call | GOVI | 91810 | 10 | 9 | 10 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2011 | GOVI On 04-August-11 | 347.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | GOVI On 04-August-11 | 348.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | GOVI On 04-August-11 | 348.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | GOVI On 03-November-11 | | | GOVI | 362.50 | 363.0350 | 362.5010 | 363.0350 | 0.00 |
| 25/07/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 55010 | 6 | 6 | 6 | 0.00 |
| 25/07/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 54910 | 6 | 5 | 6 | 0.00 |
| 25/07/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 55110 | 6 | 6 | 6 | 0.00 |
| 25/07/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 25/07/2011 | IGOV On 04-August-11 | | | Index Future | 156.09 | 156.0430 | 156.0860 | 156.0430 | 83.00 |
| 25/07/2011 | IGOV On 03-November-11 | | | Index Future | 158.42 | 158.3720 | 158.4150 | 158.3720 | 0.00 |
| 25/07/2011 | ILBI On 04-August-11 | | | Index Future | 422.82 | 416.5390 | 422.8230 | 416.5390 | 0.00 |
| 25/07/2011 | ILBI On 02-February-12 | | | Index Future | 409.50 | 409.5000 | 409.5000 | 409.5000 | 29.00 |
| 25/07/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 25/07/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 25/07/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 25/07/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 25/07/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 25/07/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 25/07/2011 | JBAF On 17-August-11 | | | Jibar Tradeable Future | 5.59 | 94.4100 | 94.4100 | 94.4100 | 0.00 |
| 25/07/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.61 | 94.4000 | 94.3900 | 94.4000 | 17,600.00 |
| 25/07/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.63 | 94.3900 | 94.3700 | 94.3900 | 600.00 |
| 25/07/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.69 | 94.3200 | 94.3100 | 94.3200 | 1,000.00 |
| 25/07/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.75 | 94.2600 | 94.2500 | 94.2600 | 5,541.00 |

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|------------|------------------|-----------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2011 | JBAF On | 18-January-12 | | | Jibar Tradeable Future | 5.82 | 94.2100 | 94.1800 | 94.2100 | 0.00 |
| 25/07/2011 | JBAF On | 20-March-12 | | | Jibar Tradeable Future | 6.01 | 94.0300 | 93.9900 | 94.0300 | 1,090.00 |
| 25/07/2011 | JBAF On | 20-June-12 | | | Jibar Tradeable Future | 6.31 | 93.7400 | 93.6900 | 93.7400 | 2,890.00 |
| 25/07/2011 | JBAF On | 19-September-12 | | | Jibar Tradeable Future | 6.59 | 93.4700 | 93.4100 | 93.4700 | 44,710.00 |
| 25/07/2011 | JBAF On | 19-December-12 | | | Jibar Tradeable Future | 6.85 | 93.2100 | 93.1500 | 93.2100 | 490.00 |
| 25/07/2011 | JBAF On | 20-March-13 | | | Jibar Tradeable Future | 7.13 | 92.9200 | 92.8700 | 92.9200 | 290.00 |
| 25/07/2011 | JBAF On | 19-June-13 | | | Jibar Tradeable Future | 7.41 | 92.6300 | 92.5900 | 92.6300 | 0.00 |
| 25/07/2011 | JN02 On | 04-August-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 25/07/2011 | JN02 On | 04-August-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | JN02 On | 04-August-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | JN02 On | 04-August-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | JN02 On | 04-August-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | JN02 On | 04-August-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | JN02 On | 04-August-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | JN05 On | 04-August-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 25/07/2011 | JN05 On | 04-August-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | JN05 On | 04-August-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | JN05 On | 04-August-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | JN05 On | 04-August-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | JN05 On | 04-August-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | JN05 On | 04-August-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | JN10 On | 04-August-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 25/07/2011 | JN10 On | 04-August-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | JN10 On | 04-August-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | JN10 On | 04-August-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | JN10 On | 04-August-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | JN10 On | 04-August-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | JN10 On | 04-August-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | OTH1 On | 04-August-11 | | | Index Future | 350.93 | 351.6680 | 350.9270 | 351.6680 | 3.00 |
| 25/07/2011 | OTH1 On | 03-November-11 | | | Index Future | 356.16 | 356.9160 | 356.1630 | 356.9160 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2011 | R157 On 04-August-11 | | | Bond Future | 7.41 | 126.6933 | 126.6186 | 126.6933 | 10,435.00 |
| 25/07/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 516 | 1 | 1 | 1 | 1,000.00 |
| 25/07/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 661 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 388 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R157 On 04-August-11 | 7.20 | Call | Bond Future | 48 | 0 | 0 | 0 | 1,320.00 |
| 25/07/2011 | R157 On 04-August-11 | 7.60 | Call | Bond Future | 821 | 1 | 1 | 1 | 440.00 |
| 25/07/2011 | R157 On 04-August-11 | 7.80 | Call | Bond Future | 1546 | 2 | 2 | 2 | 0.00 |
| 25/07/2011 | R157 On 04-August-11 | 8.20 | Call | Bond Future | 3075 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R157 On 04-August-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,320.00 |
| 25/07/2011 | R157 On 04-August-11 | 7.80 | Put | Bond Future | 5 | 0 | 0 | 0 | 440.00 |
| 25/07/2011 | R157 On 04-August-11 | 7.60 | Put | Bond Future | 57 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 211 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R157 On 04-August-11 | 7.20 | Put | Bond Future | 857 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 93 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 143 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R157 On 03-November-11 | | | Bond Future | 7.52 | 121.7530 | 121.6754 | 121.7530 | 3,358.00 |
| 25/07/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 2815 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 2658 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 2975 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 122 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 163 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 141 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R157 On 02-February-12 | | | Bond Future | 7.63 | 123.6087 | 123.5294 | 123.6087 | 0.00 |
| 25/07/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 3336 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 3473 | 4 | 3 | 4 | 0.00 |
| 25/07/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 3200 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 430 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 370 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 399 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R157 On 03-May-12 | | | Bond Future | 7.78 | 118.6524 | 118.5723 | 118.6524 | 0.00 |
| 25/07/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 2451 | 3 | 2 | 3 | 0.00 |
| 25/07/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 2558 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 2345 | 2 | 2 | 2 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 994 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 892 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 942 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R186 On 04-August-11 | | | Bond Future | 8.52 | 118.6219 | 118.1932 | 118.6219 | 13,376.00 |
| 25/07/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 81 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 137 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 46 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R186 On 04-August-11 | 8.35 | Call | Bond Future | 219 | 0 | 0 | 0 | 600.00 |
| 25/07/2011 | R186 On 04-August-11 | 8.70 | Call | Bond Future | 1897 | 2 | 2 | 2 | 200.00 |
| 25/07/2011 | R186 On 04-August-11 | 8.95 | Call | Bond Future | 3991 | 4 | 4 | 4 | 0.00 |
| 25/07/2011 | R186 On 04-August-11 | 9.70 | Call | Bond Future | 10460 | 11 | 10 | 11 | 0.00 |
| 25/07/2011 | R186 On 04-August-11 | 9.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 600.00 |
| 25/07/2011 | R186 On 04-August-11 | 8.95 | Put | Bond Future | 16 | 0 | 0 | 0 | 200.00 |
| 25/07/2011 | R186 On 04-August-11 | 8.70 | Put | Bond Future | 214 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 3155 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R186 On 04-August-11 | 8.35 | Put | Bond Future | 1860 | 2 | 2 | 2 | 0.00 |
| 25/07/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 2265 | 2 | 2 | 2 | 0.00 |
| 25/07/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 2698 | 2 | 3 | 2 | 0.00 |
| 25/07/2011 | R186 On 03-November-11 | | | Bond Future | 8.60 | 120.3709 | 119.9405 | 120.3709 | 13,414.00 |
| 25/07/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 4977 | 5 | 5 | 5 | 0.00 |
| 25/07/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 5298 | 6 | 5 | 6 | 0.00 |
| 25/07/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 4665 | 5 | 5 | 5 | 0.00 |
| 25/07/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 3505 | 4 | 4 | 4 | 5,600.00 |
| 25/07/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 958 | 1 | 1 | 1 | 1,275.00 |
| 25/07/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 1702 | 2 | 2 | 2 | 425.00 |
| 25/07/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 2510 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 5626 | 6 | 6 | 6 | 0.00 |
| 25/07/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 1058 | 1 | 1 | 1 | 1,275.00 |
| 25/07/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 2940 | 3 | 3 | 3 | 425.00 |
| 25/07/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 4031 | 4 | 4 | 4 | 0.00 |
| 25/07/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 5724 | 5 | 6 | 5 | 0.00 |
| 25/07/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 1429 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 2081 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 1172 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 1294 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R186 On 02-February-12 | | | Bond Future | 8.67 | 116.9102 | 116.4783 | 116.9102 | 2,500.00 |
| 25/07/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 5463 | 6 | 5 | 6 | 0.00 |
| 25/07/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 5187 | 5 | 5 | 5 | 0.00 |
| 25/07/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 5745 | 6 | 6 | 6 | 0.00 |
| 25/07/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 2347 | 2 | 2 | 2 | 0.00 |
| 25/07/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 2671 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 2504 | 2 | 3 | 2 | 0.00 |
| 25/07/2011 | R186 On 03-May-12 | | | Bond Future | 8.75 | 118.6637 | 118.2219 | 118.6637 | 0.00 |
| 25/07/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 6184 | 6 | 6 | 6 | 0.00 |
| 25/07/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 5931 | 6 | 6 | 6 | 0.00 |
| 25/07/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 6441 | 7 | 6 | 7 | 0.00 |
| 25/07/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 3815 | 4 | 4 | 4 | 0.00 |
| 25/07/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 4179 | 4 | 4 | 4 | 0.00 |
| 25/07/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3994 | 4 | 4 | 4 | 0.00 |
| 25/07/2011 | R189 On 04-August-11 | | | Bond Future | 214.85 | 214.8640 | 214.8538 | 214.8640 | 0.00 |
| 25/07/2011 | R189 On 04-August-11 | 212.00 | Call | Bond Future | 2854 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R189 On 04-August-11 | 212.05 | Call | Bond Future | 2804 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R189 On 04-August-11 | 211.95 | Call | Bond Future | 2904 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R189 On 04-August-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R189 On 04-August-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R189 On 04-August-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R197 On 04-August-11 | | | Bond Future | 235.13 | 235.1281 | 235.1263 | 235.1281 | 30.00 |
| 25/07/2011 | R197 On 04-August-11 | 231.50 | Call | Bond Future | 3626 | 4 | 4 | 4 | 0.00 |
| 25/07/2011 | R197 On 04-August-11 | 231.45 | Call | Bond Future | 3676 | 4 | 4 | 4 | 0.00 |
| 25/07/2011 | R197 On 04-August-11 | 231.55 | Call | Bond Future | 3576 | 4 | 4 | 4 | 0.00 |
| 25/07/2011 | R197 On 04-August-11 | 231.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R197 On 04-August-11 | 231.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R197 On 04-August-11 | 231.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R201 On 04-August-11 | | | Bond Future | 7.01 | 106.3664 | 106.3086 | 106.3664 | 395.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 736 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 598 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 880 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 27 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 14 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R201 On 03-November-11 | | | Bond Future | 7.10 | 107.9355 | 107.8760 | 107.9355 | 953.00 |
| 25/07/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 2582 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 2454 | 3 | 2 | 3 | 0.00 |
| 25/07/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 2709 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 61 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 81 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 71 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R201 On 02-February-12 | | | Bond Future | 7.19 | 105.1702 | 105.1100 | 105.1702 | 0.00 |
| 25/07/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 2890 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 3004 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 2779 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 181 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 153 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 165 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R201 On 03-May-12 | | | Bond Future | 7.31 | 106.7492 | 106.6868 | 106.7492 | 0.00 |
| 25/07/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 1743 | 2 | 2 | 2 | 0.00 |
| 25/07/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 1823 | 2 | 2 | 2 | 0.00 |
| 25/07/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 1663 | 2 | 2 | 2 | 0.00 |
| 25/07/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 733 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 657 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 695 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R202 On 04-August-11 | | | Bond Future | 174.52 | 174.5205 | 174.5193 | 174.5205 | 22,118.00 |
| 25/07/2011 | R202 On 04-August-11 | 1.00 | Call | Bond Future | 173519 | 174 | 174 | 174 | 0.00 |
| 25/07/2011 | R202 On 04-August-11 | 0.95 | Call | Bond Future | 173569 | 174 | 174 | 174 | 0.00 |
| 25/07/2011 | R202 On 04-August-11 | 1.05 | Call | Bond Future | 173469 | 173 | 173 | 173 | 0.00 |
| 25/07/2011 | R202 On 04-August-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R202 On 04-August-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2011 | R202 On 04-August-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R202 On 03-November-11 | | | Bond Future | 177.09 | 177.0964 | 177.0948 | 177.0964 | 400.00 |
| 25/07/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 176595 | 177 | 177 | 177 | 0.00 |
| 25/07/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 176545 | 177 | 177 | 177 | 0.00 |
| 25/07/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 176645 | 177 | 177 | 177 | 0.00 |
| 25/07/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R203 On 04-August-11 | | | Bond Future | 7.99 | 104.6562 | 104.5411 | 104.6562 | 824.00 |
| 25/07/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 387 | 1 | 0 | 1 | 0.00 |
| 25/07/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 525 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 274 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 466 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 238 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 339 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R203 On 03-November-11 | | | Bond Future | 8.09 | 102.0427 | 101.9227 | 102.0427 | 1,604.00 |
| 25/07/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 2381 | 2 | 2 | 2 | 0.00 |
| 25/07/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 2550 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 2218 | 2 | 2 | 2 | 0.00 |
| 25/07/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 593 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 474 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 530 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R203 On 02-February-12 | | | Bond Future | 8.20 | 103.5959 | 103.4762 | 103.5959 | 0.00 |
| 25/07/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 3274 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 3121 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 3430 | 4 | 3 | 4 | 0.00 |
| 25/07/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 834 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 955 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 892 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R203 On 03-May-12 | | | Bond Future | 8.33 | 100.9891 | 100.8660 | 100.9891 | 0.00 |
| 25/07/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 3152 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 3290 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 3017 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 1450 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 1308 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 1377 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R204 On 04-August-11 | | | Bond Future | 8.17 | 100.2858 | 100.1556 | 100.2858 | 220.00 |
| 25/07/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 103 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 61 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 165 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 813 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 1258 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 1025 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R204 On 03-November-11 | | | Bond Future | 8.27 | 101.7671 | 101.6356 | 101.7671 | 2,130.00 |
| 25/07/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 3052 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 2860 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 3248 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 491 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 612 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 549 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R204 On 02-February-12 | | | Bond Future | 8.37 | 99.2876 | 99.1501 | 99.2876 | 0.00 |
| 25/07/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 3976 | 4 | 4 | 4 | 0.00 |
| 25/07/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 4161 | 4 | 4 | 4 | 0.00 |
| 25/07/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 3794 | 4 | 4 | 4 | 0.00 |
| 25/07/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 879 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 758 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 816 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R204 On 03-May-12 | | | Bond Future | 8.48 | 100.7766 | 100.6388 | 100.7766 | 0.00 |
| 25/07/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 3308 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 3163 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 3456 | 4 | 3 | 4 | 0.00 |
| 25/07/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1889 | 2 | 2 | 2 | 0.00 |
| 25/07/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 2079 | 2 | 2 | 2 | 0.00 |
| 25/07/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1982 | 2 | 2 | 2 | 0.00 |
| 25/07/2011 | R206 On 04-August-11 | | | Bond Future | 6.76 | 102.1951 | 102.1617 | 102.1951 | 9,866.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 553 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 658 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 454 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 25 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R206 On 03-November-11 | | | Bond Future | 6.84 | 103.7023 | 103.6700 | 103.7023 | 0.00 |
| 25/07/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 1866 | 2 | 2 | 2 | 0.00 |
| 25/07/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 1958 | 2 | 2 | 2 | 0.00 |
| 25/07/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 1775 | 2 | 2 | 2 | 0.00 |
| 25/07/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 57 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 43 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 50 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R206 On 02-February-12 | | | Bond Future | 6.93 | 101.5177 | 101.4854 | 101.5177 | 0.00 |
| 25/07/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 2027 | 2 | 2 | 2 | 0.00 |
| 25/07/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 1951 | 2 | 2 | 2 | 0.00 |
| 25/07/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 2105 | 2 | 2 | 2 | 0.00 |
| 25/07/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 117 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 138 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 126 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R206 On 03-May-12 | | | Bond Future | 7.07 | 103.0409 | 103.0078 | 103.0409 | 0.00 |
| 25/07/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 1122 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 1175 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 1070 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 473 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 422 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 447 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R207 On 04-August-11 | | | Bond Future | 8.28 | 94.5832 | 94.3529 | 94.5832 | 6,115.00 |
| 25/07/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 361 | 1 | 0 | 1 | 0.00 |
| 25/07/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 247 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 503 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 377 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 697 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 522 | 0 | 1 | 0 | 0.00 |
| 25/07/2011 | R207 On 03-November-11 | | | Bond Future | 8.37 | 95.9788 | 95.7488 | 95.9788 | 600.00 |
| 25/07/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 2874 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 2678 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 3071 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 680 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 831 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 754 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R207 On 02-February-12 | | | Bond Future | 8.46 | 93.8025 | 93.5679 | 93.8025 | 0.00 |
| 25/07/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 3892 | 4 | 4 | 4 | 0.00 |
| 25/07/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 4082 | 4 | 4 | 4 | 0.00 |
| 25/07/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 3705 | 4 | 4 | 4 | 0.00 |
| 25/07/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 1073 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 926 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 997 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R207 On 03-May-12 | | | Bond Future | 8.56 | 95.2067 | 94.9734 | 95.2067 | 0.00 |
| 25/07/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 3309 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 3160 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 3462 | 4 | 3 | 4 | 0.00 |
| 25/07/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 2213 | 2 | 2 | 2 | 0.00 |
| 25/07/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 2433 | 2 | 2 | 2 | 0.00 |
| 25/07/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 2321 | 2 | 2 | 2 | 0.00 |
| 25/07/2011 | R208 On 04-August-11 | | | Bond Future | 8.30 | 92.4384 | 92.2609 | 92.4384 | 1,511.00 |
| 25/07/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 345 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 483 | 1 | 0 | 1 | 0.00 |
| 25/07/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 237 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 863 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 495 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 664 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R208 On 03-November-11 | | | Bond Future | 8.38 | 90.4082 | 90.2287 | 90.4082 | 6,037.00 |
| 25/07/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 2924 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 3134 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 2720 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 591 | 1 | 1 | 1 | 1,995.00 |
| 25/07/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 3570 | 4 | 4 | 4 | 0.00 |
| 25/07/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 1092 | 1 | 1 | 1 | 665.00 |
| 25/07/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 1645 | 2 | 2 | 2 | 0.00 |
| 25/07/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 1549 | 1 | 2 | 1 | 665.00 |
| 25/07/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 553 | 1 | 1 | 1 | 1,995.00 |
| 25/07/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 2200 | 2 | 2 | 2 | 0.00 |
| 25/07/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 856 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 3234 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 691 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 770 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R208 On 02-February-12 | | | Bond Future | 8.47 | 91.7850 | 91.5979 | 91.7850 | 0.00 |
| 25/07/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 4199 | 4 | 4 | 4 | 0.00 |
| 25/07/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 4001 | 4 | 4 | 4 | 0.00 |
| 25/07/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 4400 | 5 | 4 | 5 | 0.00 |
| 25/07/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 1082 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 1242 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 1160 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R208 On 03-May-12 | | | Bond Future | 8.56 | 89.7642 | 89.5759 | 89.7642 | 0.00 |
| 25/07/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 4382 | 5 | 4 | 5 | 0.00 |
| 25/07/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 4564 | 5 | 5 | 5 | 0.00 |
| 25/07/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 4204 | 4 | 4 | 4 | 0.00 |
| 25/07/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 2016 | 2 | 2 | 2 | 0.00 |
| 25/07/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1826 | 2 | 2 | 2 | 0.00 |
| 25/07/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1919 | 2 | 2 | 2 | 0.00 |
| 25/07/2011 | R209 On 04-August-11 | | | Bond Future | 8.89 | 76.4189 | 76.0661 | 76.4189 | 0.00 |
| 25/07/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 19 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 35 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 9 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 8583 | 9 | 9 | 9 | 0.00 |
| 25/07/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 3536 | 3 | 4 | 3 | 0.00 |
| 25/07/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 2728 | 2 | 3 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 3127 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R209 On 03-November-11 | | | Bond Future | 8.95 | 74.3998 | 74.0436 | 74.3998 | 1,316.00 |
| 25/07/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 1537 | 2 | 2 | 2 | 0.00 |
| 25/07/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 1698 | 2 | 2 | 2 | 0.00 |
| 25/07/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 1386 | 2 | 1 | 2 | 0.00 |
| 25/07/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 3364 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 2878 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 3114 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R209 On 02-February-12 | | | Bond Future | 9.02 | 75.5349 | 75.1754 | 75.5349 | 0.00 |
| 25/07/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3204 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3398 | 4 | 3 | 4 | 0.00 |
| 25/07/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3015 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 3521 | 3 | 4 | 3 | 0.00 |
| 25/07/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 3140 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 3326 | 3 | 3 | 3 | 0.00 |
| 25/07/2011 | R209 On 03-May-12 | | | Bond Future | 9.09 | 73.5211 | 73.1587 | 73.5211 | 0.00 |
| 25/07/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3681 | 4 | 4 | 4 | 0.00 |
| 25/07/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3500 | 4 | 4 | 4 | 0.00 |
| 25/07/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 3867 | 4 | 4 | 4 | 0.00 |
| 25/07/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 4139 | 4 | 4 | 4 | 0.00 |
| 25/07/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 4534 | 4 | 5 | 4 | 0.00 |
| 25/07/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 4332 | 4 | 4 | 4 | 0.00 |
| 25/07/2011 | R210 On 04-August-11 | | | Bond Future | 131.26 | 131.2628 | 131.2619 | 131.2628 | 615.00 |
| 25/07/2011 | R210 On 04-August-11 | 106.00 | Call | Bond Future | 25262 | 25 | 25 | 25 | 0.00 |
| 25/07/2011 | R210 On 04-August-11 | 106.05 | Call | Bond Future | 25212 | 25 | 25 | 25 | 0.00 |
| 25/07/2011 | R210 On 04-August-11 | 105.95 | Call | Bond Future | 25312 | 25 | 25 | 25 | 0.00 |
| 25/07/2011 | R210 On 04-August-11 | 105.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R210 On 04-August-11 | 106.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R210 On 04-August-11 | 106.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R211 On 04-August-11 | | | Bond Future | 108.48 | 108.4869 | 108.4842 | 108.4869 | 0.00 |
| 25/07/2011 | R211 On 04-August-11 | 1.50 | Call | Bond Future | 106984 | 107 | 107 | 107 | 0.00 |
| 25/07/2011 | R211 On 04-August-11 | 1.45 | Call | Bond Future | 107034 | 107 | 107 | 107 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2011 | R211 On 04-August-11 | 1.55 | Call | Bond Future | 106934 | 107 | 107 | 107 | 0.00 |
| 25/07/2011 | R211 On 04-August-11 | 1.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R211 On 04-August-11 | 1.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R211 On 04-August-11 | 1.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R211 On 03-November-11 | | | Bond Future | 110.09 | 110.0882 | 110.0852 | 110.0882 | 529.00 |
| 25/07/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 108835 | 109 | 109 | 109 | 0.00 |
| 25/07/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 108885 | 109 | 109 | 109 | 0.00 |
| 25/07/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 108785 | 109 | 109 | 109 | 0.00 |
| 25/07/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R212 On 04-August-11 | | | Bond Future | 106.70 | 106.6985 | 106.6977 | 106.6985 | 3,852.00 |
| 25/07/2011 | R212 On 04-August-11 | 2.50 | Call | Bond Future | 104198 | 104 | 104 | 104 | 0.00 |
| 25/07/2011 | R212 On 04-August-11 | 2.55 | Call | Bond Future | 104148 | 104 | 104 | 104 | 0.00 |
| 25/07/2011 | R212 On 04-August-11 | 2.45 | Call | Bond Future | 104248 | 104 | 104 | 104 | 0.00 |
| 25/07/2011 | R212 On 04-August-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R212 On 04-August-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R212 On 04-August-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R212 On 03-November-11 | | | Bond Future | 108.27 | 108.2733 | 108.2724 | 108.2733 | 240.00 |
| 25/07/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 105772 | 106 | 106 | 106 | 0.00 |
| 25/07/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 105722 | 106 | 106 | 106 | 0.00 |
| 25/07/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 105822 | 106 | 106 | 106 | 0.00 |
| 25/07/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R213 On 04-August-11 | | | Bond Future | 8.85 | 86.4264 | 86.0723 | 86.4264 | 0.00 |
| 25/07/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 7673 | 7 | 8 | 7 | 0.00 |
| 25/07/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 6764 | 6 | 7 | 6 | 0.00 |
| 25/07/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 7217 | 7 | 7 | 7 | 0.00 |

| Date | Contract Details | | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|----------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2011 | R213 On | 03-November-11 | | | Bond Future | 8.92 | 84.1637 | 83.7987 | 84.1637 | 0.00 |
| 25/07/2011 | R213 On | 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R213 On | 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R213 On | 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R213 On | 03-November-11 | 8.70 | Put | Bond Future | 1752 | 1 | 2 | 1 | 0.00 |
| 25/07/2011 | R213 On | 03-November-11 | 8.80 | Put | Bond Future | 941 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R213 On | 03-November-11 | 8.75 | Put | Bond Future | 1345 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R213 On | 02-February-12 | | | Bond Future | 8.99 | 85.4446 | 85.0770 | 85.4446 | 0.00 |
| 25/07/2011 | R213 On | 02-February-12 | 9.00 | Call | Bond Future | 62 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R213 On | 02-February-12 | 9.05 | Call | Bond Future | 450 | 1 | 0 | 1 | 0.00 |
| 25/07/2011 | R213 On | 02-February-12 | 8.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R213 On | 02-February-12 | 8.95 | Put | Bond Future | 328 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R213 On | 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R213 On | 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R213 On | 03-May-12 | | | Bond Future | 9.07 | 83.1869 | 82.8090 | 83.1869 | 0.00 |
| 25/07/2011 | R213 On | 03-May-12 | 9.25 | Call | Bond Future | 1388 | 2 | 1 | 2 | 0.00 |
| 25/07/2011 | R213 On | 03-May-12 | 9.30 | Call | Bond Future | 1761 | 2 | 2 | 2 | 0.00 |
| 25/07/2011 | R213 On | 03-May-12 | 9.20 | Call | Bond Future | 1012 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | R213 On | 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R213 On | 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | R213 On | 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | RZ02 On | 04-August-11 | | | Bond Future | 0.10 | 175.2175 | 174.4540 | 175.2175 | 0.00 |
| 25/07/2011 | RZ02 On | 04-August-11 | 1.00 | Call | Bond Future | 24940 | 25 | 25 | 25 | 0.00 |
| 25/07/2011 | RZ02 On | 04-August-11 | 0.95 | Call | Bond Future | 23667 | 24 | 24 | 24 | 0.00 |
| 25/07/2011 | RZ02 On | 04-August-11 | 1.05 | Call | Bond Future | 26199 | 26 | 26 | 26 | 0.00 |
| 25/07/2011 | RZ02 On | 04-August-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | RZ02 On | 04-August-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | RZ02 On | 04-August-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | RZ02 On | 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 177.4717 | 177.4717 | 0.00 |
| 25/07/2011 | RZ02 On | 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 28 | 28 | 0.00 |
| 25/07/2011 | RZ02 On | 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 29 | 29 | 0.00 |
| 25/07/2011 | RZ02 On | 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26 | 26 | 0.00 |
| 25/07/2011 | RZ02 On | 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 109.5273 | 109.4951 | 0.00 |
| 25/07/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | RZ12 On 04-August-11 | | | Bond Future | 2.03 | 106.8072 | 106.8462 | 106.8072 | 0.00 |
| 25/07/2011 | RZ12 On 04-August-11 | 2.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | RZ12 On 04-August-11 | 2.05 | Call | Bond Future | 204 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | RZ12 On 04-August-11 | 1.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | RZ12 On 04-August-11 | 1.95 | Put | Bond Future | 773 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | RZ12 On 04-August-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | RZ12 On 04-August-11 | 2.00 | Put | Bond Future | 283 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 108.4299 | 108.3913 | 0.00 |
| 25/07/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1 | 1 | 0.00 |
| 25/07/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2011 | TRT1 On 04-August-11 | | | Index Future | 353.03 | 353.5600 | 353.0330 | 353.5600 | 100.00 |
| 25/07/2011 | TRT1 On 03-November-11 | | | Index Future | 357.81 | 358.3440 | 357.8110 | 358.3440 | 0.00 |
| 26/07/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/07/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/07/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/07/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/07/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/07/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/07/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/07/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/07/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/07/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/07/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/07/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/07/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/07/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/07/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/07/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/07/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/07/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/07/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/07/2011 | AL7T On 04-August-11 | | | Index Future | 388.01 | 388.4270 | 388.0100 | 388.4270 | 46.00 |
| 26/07/2011 | AL7T On 03-November-11 | | | Index Future | 393.80 | 394.2220 | 393.7990 | 394.2220 | 0.00 |
| 26/07/2011 | AL7T On 02-February-12 | | | Index Future | 399.80 | 400.2280 | 399.7980 | 400.2280 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2011 | ALBI On 04-August-11 | | | Index Future | 355.99 | 356.2550 | 355.9890 | 356.2550 | 949.00 |
| 26/07/2011 | ALBI On 03-November-11 | | | Index Future | 361.30 | 361.5700 | 361.3000 | 361.5700 | 39.00 |
| 26/07/2011 | ALBI On 02-February-12 | | | Index Future | 366.81 | 367.0790 | 366.8050 | 367.0790 | 0.00 |
| 26/07/2011 | C155 On 31-August-11 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/07/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/07/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/07/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/07/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/07/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/07/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/07/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/07/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/07/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/07/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/07/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/07/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 26/07/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/07/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/07/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/07/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/07/2011 | CAAD On 19-September-11 | | | Can-Do Future | 0.05 | 0.0386 | 0.0471 | 0.0386 | 22,388.00 |
| 26/07/2011 | CAAE On 19-September-11 | | | Can-Do Future | 0.07 | 0.1025 | 0.0744 | 0.1025 | 21,898.00 |
| 26/07/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/07/2011 | CRD1 On 04-August-11 | | | Index Future | 161.48 | 161.5250 | 161.4750 | 161.5250 | 2.00 |
| 26/07/2011 | CRD1 On 03-November-11 | | | Index Future | 163.66 | 163.7110 | 163.6610 | 163.7110 | 0.00 |
| 26/07/2011 | CRD1 On 02-February-12 | | | Index Future | 165.87 | 165.9220 | 165.8720 | 165.9220 | 0.00 |
| 26/07/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/07/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/07/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/07/2011 | GOVI On 04-August-11 | | | GOVI | 356.93 | 357.1710 | 356.9270 | 357.1710 | 182.00 |
| 26/07/2011 | GOVI On 04-August-11 | 348.00 | Call | GOVI | 89270 | 9 | 9 | 9 | 0.00 |
| 26/07/2011 | GOVI On 04-August-11 | 348.01 | Call | GOVI | 89170 | 9 | 9 | 9 | 0.00 |
| 26/07/2011 | GOVI On 04-August-11 | 347.99 | Call | GOVI | 89370 | 9 | 9 | 9 | 0.00 |
| 26/07/2011 | GOVI On 04-August-11 | 347.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | GOVI On 04-August-11 | 348.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | GOVI On 04-August-11 | 348.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | GOVI On 03-November-11 | | | GOVI | 362.25 | 362.5010 | 362.2520 | 362.5010 | 0.00 |
| 26/07/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 52520 | 6 | 5 | 6 | 0.00 |
| 26/07/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 52420 | 5 | 5 | 5 | 0.00 |
| 26/07/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 52620 | 6 | 5 | 6 | 0.00 |
| 26/07/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | GOVI On 02-February-12 | | | GOVI | 367.77 | 368.0230 | 367.7710 | 368.0230 | 0.00 |
| 26/07/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 12190 | 0 | 1 | 0 | 0.00 |
| 26/07/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 12390 | 0 | 1 | 0 | 0.00 |
| 26/07/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 12290 | 0 | 1 | 0 | 0.00 |
| 26/07/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 26/07/2011 | IGOV On 04-August-11 | | | Index Future | 156.08 | 156.0860 | 156.0840 | 156.0860 | 83.00 |
| 26/07/2011 | IGOV On 03-November-11 | | | Index Future | 158.41 | 158.4150 | 158.4120 | 158.4150 | 0.00 |
| 26/07/2011 | IGOV On 02-February-12 | | | Index Future | 160.83 | 161.0000 | 160.8260 | 161.0000 | 0.00 |
| 26/07/2011 | ILBI On 04-August-11 | | | Index Future | 422.70 | 422.8230 | 422.7020 | 422.8230 | 0.00 |
| 26/07/2011 | ILBI On 02-February-12 | | | Index Future | 435.62 | 409.5000 | 435.6180 | 409.5000 | 29.00 |
| 26/07/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 26/07/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 26/07/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 26/07/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 26/07/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 26/07/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 26/07/2011 | JBAF On 17-August-11 | | | Jibar Tradeable Future | 5.59 | 94.4100 | 94.4100 | 94.4100 | 0.00 |
| 26/07/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.61 | 94.3900 | 94.3900 | 94.3900 | 17,600.00 |
| 26/07/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.63 | 94.3700 | 94.3700 | 94.3700 | 600.00 |
| 26/07/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.69 | 94.3100 | 94.3100 | 94.3100 | 1,000.00 |
| 26/07/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.76 | 94.2500 | 94.2400 | 94.2500 | 5,541.00 |
| 26/07/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.82 | 94.1800 | 94.1800 | 94.1800 | 0.00 |
| 26/07/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.02 | 93.9900 | 93.9800 | 93.9900 | 1,090.00 |
| 26/07/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.30 | 93.6900 | 93.7000 | 93.6900 | 2,890.00 |
| 26/07/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.58 | 93.4100 | 93.4200 | 93.4100 | 44,710.00 |
| 26/07/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 6.85 | 93.1500 | 93.1500 | 93.1500 | 490.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 7.12 | 92.8700 | 92.8800 | 92.8700 | 290.00 |
| 26/07/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 7.39 | 92.5900 | 92.6100 | 92.5900 | 0.00 |
| 26/07/2011 | JN02 On 04-August-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 26/07/2011 | JN02 On 04-August-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | JN02 On 04-August-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | JN02 On 04-August-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | JN02 On 04-August-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | JN02 On 04-August-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | JN02 On 04-August-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | JN05 On 04-August-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 26/07/2011 | JN05 On 04-August-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | JN05 On 04-August-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | JN05 On 04-August-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | JN05 On 04-August-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | JN05 On 04-August-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | JN05 On 04-August-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | JN10 On 04-August-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 26/07/2011 | JN10 On 04-August-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | JN10 On 04-August-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | JN10 On 04-August-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | JN10 On 04-August-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | JN10 On 04-August-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | JN10 On 04-August-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | OTH1 On 04-August-11 | | | Index Future | 350.55 | 350.9270 | 350.5500 | 350.9270 | 3.00 |
| 26/07/2011 | OTH1 On 03-November-11 | | | Index Future | 355.78 | 356.1630 | 355.7810 | 356.1630 | 0.00 |
| 26/07/2011 | OTH1 On 02-February-12 | | | Index Future | 361.20 | 361.6000 | 361.2010 | 361.6000 | 0.00 |
| 26/07/2011 | R157 On 04-August-11 | | | Bond Future | 7.40 | 126.6186 | 126.6422 | 126.6186 | 10,435.00 |
| 26/07/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 519 | 1 | 1 | 1 | 1,000.00 |
| 26/07/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 669 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 388 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2011 | R157 On 04-August-11 | 7.20 | Call | Bond Future | 43 | 0 | 0 | 0 | 1,320.00 |
| 26/07/2011 | R157 On 04-August-11 | 7.60 | Call | Bond Future | 833 | 1 | 1 | 1 | 440.00 |
| 26/07/2011 | R157 On 04-August-11 | 7.80 | Call | Bond Future | 1568 | 2 | 2 | 2 | 0.00 |
| 26/07/2011 | R157 On 04-August-11 | 8.20 | Call | Bond Future | 3099 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R157 On 04-August-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,320.00 |
| 26/07/2011 | R157 On 04-August-11 | 7.80 | Put | Bond Future | 4 | 0 | 0 | 0 | 440.00 |
| 26/07/2011 | R157 On 04-August-11 | 7.60 | Put | Bond Future | 46 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 188 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R157 On 04-August-11 | 7.20 | Put | Bond Future | 829 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 77 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 123 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R157 On 03-November-11 | | | Bond Future | 7.51 | 121.6754 | 121.7013 | 121.6754 | 3,358.00 |
| 26/07/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 2836 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 2678 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 2996 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 117 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 158 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 136 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R157 On 02-February-12 | | | Bond Future | 7.63 | 123.5294 | 123.5569 | 123.5294 | 0.00 |
| 26/07/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 3355 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 3493 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 3219 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 422 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 362 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 391 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R157 On 03-May-12 | | | Bond Future | 7.77 | 118.5723 | 118.5979 | 118.5723 | 0.00 |
| 26/07/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 2465 | 2 | 2 | 2 | 0.00 |
| 26/07/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 2573 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 2358 | 2 | 2 | 2 | 0.00 |
| 26/07/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 981 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 881 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 930 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R157 On 02-August-12 | | | Bond Future | 7.94 | 8.0000 | 120.3491 | 8.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 186 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 334 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 38 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R186 On 04-August-11 | | | Bond Future | 8.54 | 118.1932 | 118.0603 | 118.1932 | 13,376.00 |
| 26/07/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 56 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 99 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 30 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R186 On 04-August-11 | 8.35 | Call | Bond Future | 167 | 0 | 0 | 0 | 600.00 |
| 26/07/2011 | R186 On 04-August-11 | 8.70 | Call | Bond Future | 1762 | 2 | 2 | 2 | 200.00 |
| 26/07/2011 | R186 On 04-August-11 | 8.95 | Call | Bond Future | 3856 | 4 | 4 | 4 | 0.00 |
| 26/07/2011 | R186 On 04-August-11 | 9.70 | Call | Bond Future | 10328 | 10 | 10 | 10 | 0.00 |
| 26/07/2011 | R186 On 04-August-11 | 9.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 600.00 |
| 26/07/2011 | R186 On 04-August-11 | 8.95 | Put | Bond Future | 14 | 0 | 0 | 0 | 200.00 |
| 26/07/2011 | R186 On 04-August-11 | 8.70 | Put | Bond Future | 212 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 3272 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R186 On 04-August-11 | 8.35 | Put | Bond Future | 1941 | 2 | 2 | 2 | 0.00 |
| 26/07/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 2359 | 2 | 2 | 2 | 0.00 |
| 26/07/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 2806 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R186 On 03-November-11 | | | Bond Future | 8.61 | 119.9405 | 119.8007 | 119.9405 | 13,414.00 |
| 26/07/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 4866 | 5 | 5 | 5 | 0.00 |
| 26/07/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 5184 | 5 | 5 | 5 | 0.00 |
| 26/07/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 4556 | 5 | 5 | 5 | 0.00 |
| 26/07/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 3410 | 4 | 3 | 4 | 5,600.00 |
| 26/07/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 913 | 1 | 1 | 1 | 1,275.00 |
| 26/07/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 1637 | 2 | 2 | 2 | 425.00 |
| 26/07/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 2429 | 3 | 2 | 3 | 0.00 |
| 26/07/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 5510 | 6 | 6 | 6 | 0.00 |
| 26/07/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 1082 | 1 | 1 | 1 | 1,275.00 |
| 26/07/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 2999 | 3 | 3 | 3 | 425.00 |
| 26/07/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 4106 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 5819 | 6 | 6 | 6 | 0.00 |
| 26/07/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 1460 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 2126 | 2 | 2 | 2 | 0.00 |
| 26/07/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 1197 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 1323 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R186 On 02-February-12 | | | Bond Future | 8.69 | 116.4783 | 116.3318 | 116.4783 | 2,500.00 |
| 26/07/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 5361 | 5 | 5 | 5 | 0.00 |
| 26/07/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 5087 | 5 | 5 | 5 | 0.00 |
| 26/07/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 5640 | 6 | 6 | 6 | 0.00 |
| 26/07/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 2388 | 2 | 2 | 2 | 0.00 |
| 26/07/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 2717 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 2549 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R186 On 03-May-12 | | | Bond Future | 8.77 | 118.2219 | 118.0782 | 118.2219 | 0.00 |
| 26/07/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 6091 | 6 | 6 | 6 | 0.00 |
| 26/07/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 5840 | 6 | 6 | 6 | 0.00 |
| 26/07/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 6346 | 6 | 6 | 6 | 0.00 |
| 26/07/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 3864 | 4 | 4 | 4 | 0.00 |
| 26/07/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 4232 | 4 | 4 | 4 | 0.00 |
| 26/07/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 4045 | 4 | 4 | 4 | 0.00 |
| 26/07/2011 | R186 On 02-August-12 | | | Bond Future | 8.86 | 8.7500 | 114.5296 | 8.7500 | 0.00 |
| 26/07/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 512 | 0 | 1 | 0 | 0.00 |
| 26/07/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 1403 | 0 | 1 | 0 | 0.00 |
| 26/07/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 956 | 0 | 1 | 0 | 0.00 |
| 26/07/2011 | R189 On 04-August-11 | | | Bond Future | 214.84 | 214.8538 | 214.8436 | 214.8538 | 0.00 |
| 26/07/2011 | R189 On 04-August-11 | 212.00 | Call | Bond Future | 2844 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R189 On 04-August-11 | 212.05 | Call | Bond Future | 2794 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R189 On 04-August-11 | 211.95 | Call | Bond Future | 2894 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R189 On 04-August-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R189 On 04-August-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R189 On 04-August-11 | 212.00 | 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 |
|------------|------------------|----------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2011 | R189 On | 03-November-11 | | | Bond Future | 211.91 | 212.0000 | 211.9085 | 212.0000 | 0.00 |
| 26/07/2011 | R189 On | 03-November-11 | 212.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R189 On | 03-November-11 | 212.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R189 On | 03-November-11 | 211.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R189 On | 03-November-11 | 211.95 | Put | Bond Future | 42 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R189 On | 03-November-11 | 212.05 | Put | Bond Future | 142 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R189 On | 03-November-11 | 212.00 | Put | Bond Future | 92 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R197 On | 04-August-11 | | | Bond Future | 235.12 | 235.1263 | 235.1246 | 235.1263 | 30.00 |
| 26/07/2011 | R197 On | 04-August-11 | 231.50 | Call | Bond Future | 3625 | 4 | 4 | 4 | 0.00 |
| 26/07/2011 | R197 On | 04-August-11 | 231.45 | Call | Bond Future | 3675 | 4 | 4 | 4 | 0.00 |
| 26/07/2011 | R197 On | 04-August-11 | 231.55 | Call | Bond Future | 3575 | 4 | 4 | 4 | 0.00 |
| 26/07/2011 | R197 On | 04-August-11 | 231.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R197 On | 04-August-11 | 231.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R197 On | 04-August-11 | 231.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R197 On | 03-November-11 | | | Bond Future | 238.59 | 238.5000 | 238.5944 | 238.5000 | 0.00 |
| 26/07/2011 | R197 On | 03-November-11 | 238.50 | Call | Bond Future | 94 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R197 On | 03-November-11 | 238.45 | Call | Bond Future | 144 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R197 On | 03-November-11 | 238.55 | Call | Bond Future | 44 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R197 On | 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R197 On | 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R197 On | 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R201 On | 04-August-11 | | | Bond Future | 7.01 | 106.3086 | 106.3268 | 106.3086 | 395.00 |
| 26/07/2011 | R201 On | 04-August-11 | 7.25 | Call | Bond Future | 750 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R201 On | 04-August-11 | 7.20 | Call | Bond Future | 610 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R201 On | 04-August-11 | 7.30 | Call | Bond Future | 895 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R201 On | 04-August-11 | 7.30 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R201 On | 04-August-11 | 7.20 | Put | Bond Future | 21 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R201 On | 04-August-11 | 7.25 | Put | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R201 On | 03-November-11 | | | Bond Future | 7.09 | 107.8760 | 107.8958 | 107.8760 | 953.00 |
| 26/07/2011 | R201 On | 03-November-11 | 8.00 | Call | Bond Future | 2599 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R201 On | 03-November-11 | 7.95 | Call | Bond Future | 2471 | 2 | 2 | 2 | 0.00 |
| 26/07/2011 | R201 On | 03-November-11 | 8.05 | Call | Bond Future | 2726 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 58 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 78 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 68 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R201 On 02-February-12 | | | Bond Future | 7.18 | 105.1100 | 105.1283 | 105.1100 | 0.00 |
| 26/07/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 2904 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 3018 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 2793 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 176 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 148 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 161 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R201 On 03-May-12 | | | Bond Future | 7.30 | 106.6868 | 106.7060 | 106.6868 | 0.00 |
| 26/07/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 1753 | 2 | 2 | 2 | 0.00 |
| 26/07/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 1834 | 2 | 2 | 2 | 0.00 |
| 26/07/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 1674 | 2 | 2 | 2 | 0.00 |
| 26/07/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 725 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 648 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 686 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R201 On 02-August-12 | | | Bond Future | 7.46 | 7.5000 | 103.8722 | 7.5000 | 0.00 |
| 26/07/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 94 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 202 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 15 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R202 On 04-August-11 | | | Bond Future | 174.52 | 174.5193 | 174.5179 | 174.5193 | 22,118.00 |
| 26/07/2011 | R202 On 04-August-11 | 1.00 | Call | Bond Future | 173518 | 174 | 174 | 174 | 0.00 |
| 26/07/2011 | R202 On 04-August-11 | 0.95 | Call | Bond Future | 173568 | 174 | 174 | 174 | 0.00 |
| 26/07/2011 | R202 On 04-August-11 | 1.05 | Call | Bond Future | 173468 | 173 | 173 | 173 | 0.00 |
| 26/07/2011 | R202 On 04-August-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R202 On 04-August-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R202 On 04-August-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R202 On 03-November-11 | | | Bond Future | 177.09 | 177.0948 | 177.0934 | 177.0948 | 400.00 |
| 26/07/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 176593 | 177 | 177 | 177 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 176543 | 177 | 177 | 177 | 0.00 |
| 26/07/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 176643 | 177 | 177 | 177 | 0.00 |
| 26/07/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R202 On 02-February-12 | | | Bond Future | 177.13 | 177.1000 | 177.1266 | 177.1000 | 0.00 |
| 26/07/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 127 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 177 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 77 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R203 On 04-August-11 | | | Bond Future | 7.99 | 104.5411 | 104.5459 | 104.5411 | 824.00 |
| 26/07/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 371 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 510 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 258 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 445 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 218 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 318 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R203 On 03-November-11 | | | Bond Future | 8.09 | 101.9227 | 101.9274 | 101.9227 | 1,604.00 |
| 26/07/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 2380 | 2 | 2 | 2 | 0.00 |
| 26/07/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 2548 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 2216 | 2 | 2 | 2 | 0.00 |
| 26/07/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 586 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 468 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 525 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R203 On 02-February-12 | | | Bond Future | 8.20 | 103.4762 | 103.4807 | 103.4762 | 0.00 |
| 26/07/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 3273 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 3120 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 3429 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 828 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 949 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 887 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2011 | R203 On 03-May-12 | | | Bond Future | 8.33 | 100.8660 | 100.8745 | 100.8660 | 0.00 |
| 26/07/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 3154 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 3292 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 3019 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 1443 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 1301 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 1371 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R203 On 02-August-12 | | | Bond Future | 8.46 | 8.5000 | 102.3638 | 8.5000 | 0.00 |
| 26/07/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 146 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 348 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 57 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R204 On 04-August-11 | | | Bond Future | 8.18 | 100.1556 | 100.0797 | 100.1556 | 220.00 |
| 26/07/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 77 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 43 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 129 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 853 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 1315 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 1075 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R204 On 03-November-11 | | | Bond Future | 8.28 | 101.6356 | 101.5568 | 101.6356 | 2,130.00 |
| 26/07/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 2986 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 2797 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 3181 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 503 | 0 | 1 | 0 | 0.00 |
| 26/07/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 628 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 562 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R204 On 02-February-12 | | | Bond Future | 8.38 | 99.1501 | 99.0738 | 99.1501 | 0.00 |
| 26/07/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 3915 | 4 | 4 | 4 | 0.00 |
| 26/07/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 4099 | 4 | 4 | 4 | 0.00 |
| 26/07/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 3734 | 4 | 4 | 4 | 0.00 |
| 26/07/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 895 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 772 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 832 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R204 On 03-May-12 | | | Bond Future | 8.49 | 100.6388 | 100.5602 | 100.6388 | 0.00 |
| 26/07/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 3257 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 3113 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 3404 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1916 | 2 | 2 | 2 | 0.00 |
| 26/07/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 2108 | 2 | 2 | 2 | 0.00 |
| 26/07/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 2010 | 2 | 2 | 2 | 0.00 |
| 26/07/2011 | R204 On 02-August-12 | | | Bond Future | 8.62 | 8.5000 | 98.0150 | 8.5000 | 0.00 |
| 26/07/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 337 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 814 | 0 | 1 | 0 | 0.00 |
| 26/07/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 575 | 0 | 1 | 0 | 0.00 |
| 26/07/2011 | R206 On 04-August-11 | | | Bond Future | 6.75 | 102.1617 | 102.1862 | 102.1617 | 9,866.00 |
| 26/07/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 574 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 680 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 471 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 17 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 9 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R206 On 03-November-11 | | | Bond Future | 6.83 | 103.6700 | 103.6942 | 103.6700 | 0.00 |
| 26/07/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 1888 | 2 | 2 | 2 | 0.00 |
| 26/07/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 1979 | 2 | 2 | 2 | 0.00 |
| 26/07/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 1796 | 2 | 2 | 2 | 0.00 |
| 26/07/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 54 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 40 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 48 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R206 On 02-February-12 | | | Bond Future | 6.92 | 101.4854 | 101.5106 | 101.4854 | 0.00 |
| 26/07/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 2048 | 2 | 2 | 2 | 0.00 |
| 26/07/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 1971 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 2126 | 2 | 2 | 2 | 0.00 |
| 26/07/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 113 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 133 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 122 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R206 On 03-May-12 | | | Bond Future | 7.05 | 103.0078 | 103.0330 | 103.0078 | 0.00 |
| 26/07/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 1137 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 1191 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 1085 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 463 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 413 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 437 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R206 On 02-August-12 | | | Bond Future | 7.26 | 7.2500 | 100.7903 | 7.2500 | 0.00 |
| 26/07/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 61 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 74 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R207 On 04-August-11 | | | Bond Future | 8.30 | 94.3529 | 94.2438 | 94.3529 | 6,115.00 |
| 26/07/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 293 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 193 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 423 | 1 | 0 | 1 | 0.00 |
| 26/07/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 406 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 752 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 563 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R207 On 03-November-11 | | | Bond Future | 8.39 | 95.7488 | 95.6369 | 95.7488 | 600.00 |
| 26/07/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 2788 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 2595 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 2983 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 704 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 860 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 780 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R207 On 02-February-12 | | | Bond Future | 8.48 | 93.5679 | 93.4536 | 93.5679 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 3805 | 4 | 4 | 4 | 0.00 |
| 26/07/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 3994 | 4 | 4 | 4 | 0.00 |
| 26/07/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 3620 | 4 | 4 | 4 | 0.00 |
| 26/07/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 1102 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 952 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 1025 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R207 On 03-May-12 | | | Bond Future | 8.58 | 94.9734 | 94.8570 | 94.9734 | 0.00 |
| 26/07/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 3238 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 3090 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 3390 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 2257 | 2 | 2 | 2 | 0.00 |
| 26/07/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 2479 | 2 | 2 | 2 | 0.00 |
| 26/07/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 2366 | 2 | 2 | 2 | 0.00 |
| 26/07/2011 | R207 On 02-August-12 | | | Bond Future | 8.70 | 8.7500 | 92.6195 | 8.7500 | 0.00 |
| 26/07/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 251 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 506 | 0 | 1 | 0 | 0.00 |
| 26/07/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R208 On 04-August-11 | | | Bond Future | 8.32 | 92.2609 | 92.1448 | 92.2609 | 1,511.00 |
| 26/07/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 278 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 403 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 183 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 925 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 531 | 0 | 1 | 0 | 0.00 |
| 26/07/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 713 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R208 On 03-November-11 | | | Bond Future | 8.40 | 90.2287 | 90.1092 | 90.2287 | 6,037.00 |
| 26/07/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 2832 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 3040 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 2631 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 555 | 1 | 1 | 1 | 1,995.00 |
| 26/07/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 3471 | 4 | 3 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 1038 | 1 | 1 | 1 | 665.00 |
| 26/07/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 1576 | 2 | 2 | 2 | 0.00 |
| 26/07/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 1600 | 2 | 2 | 2 | 665.00 |
| 26/07/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 573 | 1 | 1 | 1 | 1,995.00 |
| 26/07/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 2266 | 2 | 2 | 2 | 0.00 |
| 26/07/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 887 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 3317 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 716 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 798 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R208 On 02-February-12 | | | Bond Future | 8.49 | 91.5979 | 91.4812 | 91.5979 | 0.00 |
| 26/07/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 4111 | 4 | 4 | 4 | 0.00 |
| 26/07/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 3915 | 4 | 4 | 4 | 0.00 |
| 26/07/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 4311 | 4 | 4 | 4 | 0.00 |
| 26/07/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 1110 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 1273 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 1189 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R208 On 03-May-12 | | | Bond Future | 8.58 | 89.5759 | 89.4563 | 89.5759 | 0.00 |
| 26/07/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 4300 | 4 | 4 | 4 | 0.00 |
| 26/07/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 4481 | 5 | 4 | 5 | 0.00 |
| 26/07/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 4124 | 4 | 4 | 4 | 0.00 |
| 26/07/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 2056 | 2 | 2 | 2 | 0.00 |
| 26/07/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1863 | 2 | 2 | 2 | 0.00 |
| 26/07/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1956 | 2 | 2 | 2 | 0.00 |
| 26/07/2011 | R208 On 02-August-12 | | | Bond Future | 8.68 | 8.7500 | 90.7767 | 8.7500 | 0.00 |
| 26/07/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 371 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 646 | 0 | 1 | 0 | 0.00 |
| 26/07/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 94 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R209 On 04-August-11 | | | Bond Future | 8.91 | 76.0661 | 75.8790 | 76.0661 | 0.00 |
| 26/07/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 20 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 8396 | 9 | 8 | 9 | 0.00 |
| 26/07/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 3718 | 4 | 4 | 4 | 0.00 |
| 26/07/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 2900 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 3305 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R209 On 03-November-11 | | | Bond Future | 8.98 | 74.0436 | 73.8512 | 74.0436 | 1,316.00 |
| 26/07/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 1450 | 2 | 1 | 2 | 0.00 |
| 26/07/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 1606 | 2 | 2 | 2 | 0.00 |
| 26/07/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 1304 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 3474 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 2978 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 3219 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R209 On 02-February-12 | | | Bond Future | 9.04 | 75.1754 | 74.9778 | 75.1754 | 0.00 |
| 26/07/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3095 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3285 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 2910 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 3613 | 4 | 4 | 4 | 0.00 |
| 26/07/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 3224 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 3415 | 3 | 3 | 3 | 0.00 |
| 26/07/2011 | R209 On 03-May-12 | | | Bond Future | 9.11 | 73.1587 | 72.9562 | 73.1587 | 0.00 |
| 26/07/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3573 | 4 | 4 | 4 | 0.00 |
| 26/07/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3396 | 4 | 3 | 4 | 0.00 |
| 26/07/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 3756 | 4 | 4 | 4 | 0.00 |
| 26/07/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 4230 | 4 | 4 | 4 | 0.00 |
| 26/07/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 4633 | 5 | 5 | 5 | 0.00 |
| 26/07/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 4427 | 4 | 4 | 4 | 0.00 |
| 26/07/2011 | R209 On 02-August-12 | | | Bond Future | 9.19 | 9.2500 | 74.0334 | 9.2500 | 0.00 |
| 26/07/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 455 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 89 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 819 | 0 | 1 | 0 | 0.00 |
| 26/07/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R210 On 04-August-11 | | | Bond Future | 131.26 | 131.2619 | 131.2610 | 131.2619 | 615.00 |
| 26/07/2011 | R210 On 04-August-11 | 106.00 | Call | Bond Future | 25261 | 25 | 25 | 25 | 0.00 |
| 26/07/2011 | R210 On 04-August-11 | 106.05 | Call | Bond Future | 25211 | 25 | 25 | 25 | 0.00 |
| 26/07/2011 | R210 On 04-August-11 | 105.95 | Call | Bond Future | 25311 | 25 | 25 | 25 | 0.00 |
| 26/07/2011 | R210 On 04-August-11 | 105.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R210 On 04-August-11 | 106.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R210 On 04-August-11 | 106.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R210 On 03-November-11 | | | Bond Future | 131.50 | 131.0000 | 131.4966 | 131.0000 | 0.00 |
| 26/07/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 497 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 447 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 547 | 0 | 1 | 0 | 0.00 |
| 26/07/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R211 On 04-August-11 | | | Bond Future | 108.48 | 108.4842 | 108.4815 | 108.4842 | 0.00 |
| 26/07/2011 | R211 On 04-August-11 | 1.50 | Call | Bond Future | 106982 | 107 | 107 | 107 | 0.00 |
| 26/07/2011 | R211 On 04-August-11 | 1.45 | Call | Bond Future | 107032 | 107 | 107 | 107 | 0.00 |
| 26/07/2011 | R211 On 04-August-11 | 1.55 | Call | Bond Future | 106932 | 107 | 107 | 107 | 0.00 |
| 26/07/2011 | R211 On 04-August-11 | 1.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R211 On 04-August-11 | 1.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R211 On 04-August-11 | 1.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R211 On 03-November-11 | | | Bond Future | 110.08 | 110.0852 | 110.0824 | 110.0852 | 529.00 |
| 26/07/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 108832 | 109 | 109 | 109 | 0.00 |
| 26/07/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 108882 | 109 | 109 | 109 | 0.00 |
| 26/07/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 108782 | 109 | 109 | 109 | 0.00 |
| 26/07/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R211 On 02-February-12 | | | Bond Future | 110.42 | 110.5000 | 110.4217 | 110.5000 | 0.00 |
| 26/07/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 128 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 28 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 78 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R212 On 04-August-11 | | | Bond Future | 106.70 | 106.6977 | 106.6970 | 106.6977 | 3,852.00 |
| 26/07/2011 | R212 On 04-August-11 | 2.50 | Call | Bond Future | 104197 | 104 | 104 | 104 | 0.00 |
| 26/07/2011 | R212 On 04-August-11 | 2.55 | Call | Bond Future | 104147 | 104 | 104 | 104 | 0.00 |
| 26/07/2011 | R212 On 04-August-11 | 2.45 | Call | Bond Future | 104247 | 104 | 104 | 104 | 0.00 |
| 26/07/2011 | R212 On 04-August-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R212 On 04-August-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R212 On 04-August-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R212 On 03-November-11 | | | Bond Future | 108.27 | 108.2724 | 108.2716 | 108.2724 | 240.00 |
| 26/07/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 105772 | 106 | 106 | 106 | 0.00 |
| 26/07/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 105722 | 106 | 106 | 106 | 0.00 |
| 26/07/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 105822 | 106 | 106 | 106 | 0.00 |
| 26/07/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R212 On 02-February-12 | | | Bond Future | 108.45 | 108.5000 | 108.4527 | 108.5000 | 0.00 |
| 26/07/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 97 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 47 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R213 On 04-August-11 | | | Bond Future | 8.87 | 86.0723 | 85.9121 | 86.0723 | 0.00 |
| 26/07/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 7833 | 8 | 8 | 8 | 0.00 |
| 26/07/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 6924 | 7 | 7 | 7 | 0.00 |
| 26/07/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 7377 | 7 | 7 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2011 | R213 On 03-November-11 | | | Bond Future | 8.94 | 83.7987 | 83.6407 | 83.7987 | 0.00 |
| 26/07/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 1909 | 2 | 2 | 2 | 0.00 |
| 26/07/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 1099 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 1503 | 1 | 2 | 1 | 0.00 |
| 26/07/2011 | R213 On 02-February-12 | | | Bond Future | 9.01 | 85.0770 | 84.9214 | 85.0770 | 0.00 |
| 26/07/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 295 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 484 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 93 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R213 On 03-May-12 | | | Bond Future | 9.09 | 82.8090 | 82.6479 | 82.8090 | 0.00 |
| 26/07/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 1227 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 1600 | 2 | 2 | 2 | 0.00 |
| 26/07/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 851 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R213 On 02-August-12 | | | Bond Future | 9.17 | 9.2500 | 83.8747 | 9.2500 | 0.00 |
| 26/07/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 623 | 0 | 1 | 0 | 0.00 |
| 26/07/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 995 | 0 | 1 | 0 | 0.00 |
| 26/07/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 249 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | RZ02 On 04-August-11 | | | Bond Future | 0.10 | 175.2175 | 174.4540 | 175.2175 | 0.00 |
| 26/07/2011 | RZ02 On 04-August-11 | 1.00 | Call | Bond Future | 24940 | 25 | 25 | 25 | 0.00 |
| 26/07/2011 | RZ02 On 04-August-11 | 0.95 | Call | Bond Future | 23667 | 24 | 24 | 24 | 0.00 |
| 26/07/2011 | RZ02 On 04-August-11 | 1.05 | Call | Bond Future | 26199 | 26 | 26 | 26 | 0.00 |
| 26/07/2011 | RZ02 On 04-August-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2011 | RZ02 On 04-August-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | RZ02 On 04-August-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 177.4717 | 177.4717 | 0.00 |
| 26/07/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 28 | 28 | 0.00 |
| 26/07/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 29 | 29 | 0.00 |
| 26/07/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26 | 26 | 0.00 |
| 26/07/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 109.5273 | 109.4951 | 0.00 |
| 26/07/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | RZ12 On 04-August-11 | | | Bond Future | 2.03 | 106.8072 | 106.8462 | 106.8072 | 0.00 |
| 26/07/2011 | RZ12 On 04-August-11 | 2.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | RZ12 On 04-August-11 | 2.05 | Call | Bond Future | 204 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | RZ12 On 04-August-11 | 1.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | RZ12 On 04-August-11 | 1.95 | Put | Bond Future | 773 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | RZ12 On 04-August-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | RZ12 On 04-August-11 | 2.00 | Put | Bond Future | 283 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 108.4299 | 108.3913 | 0.00 |
| 26/07/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1 | 1 | 0.00 |
| 26/07/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/07/2011 | TRT1 On 04-August-11 | | | Index Future | 352.78 | 353.0330 | 352.7760 | 353.0330 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2011 | TRT1 On 03-November-11 | | | Index Future | 357.55 | 357.8110 | 357.5520 | 357.8110 | 0.00 |
| 26/07/2011 | TRT1 On 02-February-12 | | | Index Future | 362.38 | 363.0000 | 362.3800 | 363.0000 | 0.00 |
| 27/07/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2011 | AL7T On 04-August-11 | | | Index Future | 388.73 | 388.0100 | 388.7310 | 388.0100 | 46.00 |
| 27/07/2011 | AL7T On 03-November-11 | | | Index Future | 394.53 | 393.7990 | 394.5310 | 393.7990 | 0.00 |
| 27/07/2011 | AL7T On 02-February-12 | | | Index Future | 400.54 | 399.7980 | 400.5410 | 399.7980 | 0.00 |
| 27/07/2011 | ALBI On 04-August-11 | | | Index Future | 356.64 | 355.9890 | 356.6440 | 355.9890 | 949.00 |
| 27/07/2011 | ALBI On 03-November-11 | | | Index Future | 361.97 | 361.3000 | 361.9650 | 361.3000 | 39.00 |
| 27/07/2011 | ALBI On 02-February-12 | | | Index Future | 367.48 | 366.8050 | 367.4790 | 366.8050 | 0.00 |
| 27/07/2011 | C155 On 31-August-11 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2011 | CAAD On 19-September-11 | | | Can-Do Future | 0.05 | 0.0471 | 0.0488 | 0.0471 | 22,388.00 |
| 27/07/2011 | CAAE On 19-September-11 | | | Can-Do Future | 0.07 | 0.0744 | 0.0725 | 0.0744 | 21,898.00 |
| 27/07/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2011 | CRD1 On 04-August-11 | | | Index Future | 161.66 | 161.4750 | 161.6550 | 161.4750 | 2.00 |
| 27/07/2011 | CRD1 On 03-November-11 | | | Index Future | 163.84 | 163.6610 | 163.8440 | 163.6610 | 0.00 |
| 27/07/2011 | CRD1 On 02-February-12 | | | Index Future | 166.06 | 165.8720 | 166.0580 | 165.8720 | 0.00 |
| 27/07/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/07/2011 | GOVI On 04-August-11 | | | GOVI | 357.56 | 356.9270 | 357.5570 | 356.9270 | 182.00 |
| 27/07/2011 | GOVI On 04-August-11 | 348.00 | Call | GOVI | 95570 | 9 | 10 | 9 | 0.00 |
| 27/07/2011 | GOVI On 04-August-11 | 347.99 | Call | GOVI | 95670 | 9 | 10 | 9 | 0.00 |
| 27/07/2011 | GOVI On 04-August-11 | 348.01 | Call | GOVI | 95470 | 9 | 10 | 9 | 0.00 |
| 27/07/2011 | GOVI On 04-August-11 | 348.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | GOVI On 04-August-11 | 347.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | GOVI On 04-August-11 | 348.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | GOVI On 03-November-11 | | | GOVI | 362.89 | 362.2520 | 362.8910 | 362.2520 | 0.00 |
| 27/07/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 58910 | 5 | 6 | 5 | 0.00 |
| 27/07/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 58810 | 5 | 6 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 59010 | 5 | 6 | 5 | 0.00 |
| 27/07/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | GOVI On 02-February-12 | | | GOVI | 368.42 | 367.7710 | 368.4200 | 367.7710 | 0.00 |
| 27/07/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 5700 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 5900 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 5800 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 27/07/2011 | IGOV On 04-August-11 | | | Index Future | 156.04 | 156.0840 | 156.0390 | 156.0840 | 83.00 |
| 27/07/2011 | IGOV On 03-November-11 | | | Index Future | 158.37 | 158.4120 | 158.3670 | 158.4120 | 0.00 |
| 27/07/2011 | IGOV On 02-February-12 | | | Index Future | 160.78 | 160.8260 | 160.7800 | 160.8260 | 0.00 |
| 27/07/2011 | ILBI On 04-August-11 | | | Index Future | 421.89 | 422.7020 | 421.8880 | 422.7020 | 0.00 |
| 27/07/2011 | ILBI On 02-February-12 | | | Index Future | 434.77 | 435.6180 | 434.7730 | 435.6180 | 29.00 |
| 27/07/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 27/07/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 27/07/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 27/07/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 27/07/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 27/07/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 27/07/2011 | JBAF On 17-August-11 | | | Jibar Tradeable Future | 5.58 | 94.4100 | 94.4200 | 94.4100 | 0.00 |
| 27/07/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.61 | 94.3900 | 94.3900 | 94.3900 | 17,600.00 |
| 27/07/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.62 | 94.3700 | 94.3800 | 94.3700 | 600.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.69 | 94.3100 | 94.3100 | 94.3100 | 1,000.00 |
| 27/07/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.76 | 94.2400 | 94.2400 | 94.2400 | 5,541.00 |
| 27/07/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.83 | 94.1800 | 94.1700 | 94.1800 | 0.00 |
| 27/07/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.02 | 93.9800 | 93.9800 | 93.9800 | 1,090.00 |
| 27/07/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.28 | 93.7000 | 93.7200 | 93.7000 | 2,890.00 |
| 27/07/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.56 | 93.4200 | 93.4400 | 93.4200 | 44,710.00 |
| 27/07/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 6.81 | 93.1500 | 93.1900 | 93.1500 | 490.00 |
| 27/07/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 7.07 | 92.8800 | 92.9300 | 92.8800 | 290.00 |
| 27/07/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 7.35 | 92.6100 | 92.6500 | 92.6100 | 0.00 |
| 27/07/2011 | JN02 On 04-August-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 27/07/2011 | JN02 On 04-August-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | JN02 On 04-August-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | JN02 On 04-August-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | JN02 On 04-August-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | JN02 On 04-August-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | JN02 On 04-August-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | JN05 On 04-August-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 27/07/2011 | JN05 On 04-August-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | JN05 On 04-August-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | JN05 On 04-August-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | JN05 On 04-August-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | JN05 On 04-August-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | JN05 On 04-August-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | JN10 On 04-August-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 27/07/2011 | JN10 On 04-August-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | JN10 On 04-August-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | JN10 On 04-August-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | JN10 On 04-August-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | JN10 On 04-August-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | JN10 On 04-August-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2011 | OTH1 On 04-August-11 | | | Index Future | 351.33 | 350.5500 | 351.3310 | 350.5500 | 3.00 |
| 27/07/2011 | OTH1 On 03-November-11 | | | Index Future | 356.57 | 355.7810 | 356.5720 | 355.7810 | 0.00 |
| 27/07/2011 | OTH1 On 02-February-12 | | | Index Future | 362.01 | 361.2010 | 362.0050 | 361.2010 | 0.00 |
| 27/07/2011 | R157 On 04-August-11 | | | Bond Future | 7.36 | 126.6422 | 126.7957 | 126.6422 | 9,505.00 |
| 27/07/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 623 | 1 | 1 | 1 | 1,000.00 |
| 27/07/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 788 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 475 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R157 On 04-August-11 | 7.20 | Call | Bond Future | 56 | 0 | 0 | 0 | 1,320.00 |
| 27/07/2011 | R157 On 04-August-11 | 8.20 | Call | Bond Future | 3252 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R157 On 04-August-11 | 7.60 | Call | Bond Future | 964 | 1 | 1 | 1 | 440.00 |
| 27/07/2011 | R157 On 04-August-11 | 7.80 | Call | Bond Future | 1719 | 2 | 2 | 2 | 0.00 |
| 27/07/2011 | R157 On 04-August-11 | 7.80 | Put | Bond Future | 1 | 0 | 0 | 0 | 440.00 |
| 27/07/2011 | R157 On 04-August-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,320.00 |
| 27/07/2011 | R157 On 04-August-11 | 7.60 | Put | Bond Future | 23 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 121 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R157 On 04-August-11 | 7.20 | Put | Bond Future | 688 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 42 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 73 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R157 On 03-November-11 | | | Bond Future | 7.47 | 121.7013 | 121.8564 | 121.7013 | 3,358.00 |
| 27/07/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 2972 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 3134 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 2811 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 135 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 100 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 117 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R157 On 02-February-12 | | | Bond Future | 7.58 | 123.5569 | 123.7122 | 123.5569 | 0.00 |
| 27/07/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 3479 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 3341 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 3618 | 3 | 4 | 3 | 0.00 |
| 27/07/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 332 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 389 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 360 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R157 On 03-May-12 | | | Bond Future | 7.72 | 118.5979 | 118.7583 | 118.5979 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 2569 | 2 | 3 | 2 | 0.00 |
| 27/07/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 2679 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 2460 | 2 | 2 | 2 | 0.00 |
| 27/07/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 923 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 827 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 874 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R157 On 02-August-12 | | | Bond Future | 7.88 | 120.3491 | 120.5091 | 120.3491 | 0.00 |
| 27/07/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 346 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 199 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 494 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R186 On 04-August-11 | | | Bond Future | 8.49 | 118.0603 | 118.4692 | 118.0603 | 13,376.00 |
| 27/07/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 73 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 130 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 38 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R186 On 04-August-11 | 8.35 | Call | Bond Future | 218 | 0 | 0 | 0 | 600.00 |
| 27/07/2011 | R186 On 04-August-11 | 9.70 | Call | Bond Future | 10736 | 10 | 11 | 10 | 0.00 |
| 27/07/2011 | R186 On 04-August-11 | 8.70 | Call | Bond Future | 2077 | 2 | 2 | 2 | 200.00 |
| 27/07/2011 | R186 On 04-August-11 | 8.95 | Call | Bond Future | 4255 | 4 | 4 | 4 | 0.00 |
| 27/07/2011 | R186 On 04-August-11 | 8.95 | Put | Bond Future | 4 | 0 | 0 | 0 | 200.00 |
| 27/07/2011 | R186 On 04-August-11 | 9.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 600.00 |
| 27/07/2011 | R186 On 04-August-11 | 8.70 | Put | Bond Future | 118 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 2871 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R186 On 04-August-11 | 8.35 | Put | Bond Future | 1583 | 2 | 2 | 2 | 0.00 |
| 27/07/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 1982 | 2 | 2 | 2 | 0.00 |
| 27/07/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 2414 | 3 | 2 | 3 | 0.00 |
| 27/07/2011 | R186 On 03-November-11 | | | Bond Future | 8.57 | 119.8007 | 120.2116 | 119.8007 | 13,315.00 |
| 27/07/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 5149 | 5 | 5 | 5 | 0.00 |
| 27/07/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 5476 | 5 | 5 | 5 | 0.00 |
| 27/07/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 4830 | 5 | 5 | 5 | 0.00 |
| 27/07/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 3642 | 3 | 4 | 3 | 5,600.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 1006 | 1 | 1 | 1 | 1,275.00 |
| 27/07/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 5810 | 6 | 6 | 6 | 0.00 |
| 27/07/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 1780 | 2 | 2 | 2 | 425.00 |
| 27/07/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 2616 | 2 | 3 | 2 | 0.00 |
| 27/07/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 2775 | 3 | 3 | 3 | 425.00 |
| 27/07/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 971 | 1 | 1 | 1 | 1,275.00 |
| 27/07/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 3838 | 4 | 4 | 4 | 0.00 |
| 27/07/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 5501 | 6 | 6 | 6 | 0.00 |
| 27/07/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 1323 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 1947 | 2 | 2 | 2 | 0.00 |
| 27/07/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 1079 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 1195 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R186 On 02-February-12 | | | Bond Future | 8.64 | 116.3318 | 116.7537 | 116.3318 | 2,500.00 |
| 27/07/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 5621 | 5 | 6 | 5 | 0.00 |
| 27/07/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 5908 | 6 | 6 | 6 | 0.00 |
| 27/07/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 5341 | 5 | 5 | 5 | 0.00 |
| 27/07/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 2550 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 2234 | 2 | 2 | 2 | 0.00 |
| 27/07/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 2387 | 3 | 2 | 3 | 0.00 |
| 27/07/2011 | R186 On 03-May-12 | | | Bond Future | 8.72 | 118.0782 | 118.5011 | 118.0782 | 0.00 |
| 27/07/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 6332 | 6 | 6 | 6 | 0.00 |
| 27/07/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6076 | 6 | 6 | 6 | 0.00 |
| 27/07/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 6593 | 6 | 7 | 6 | 0.00 |
| 27/07/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 3688 | 4 | 4 | 4 | 0.00 |
| 27/07/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 4045 | 4 | 4 | 4 | 0.00 |
| 27/07/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3863 | 4 | 4 | 4 | 0.00 |
| 27/07/2011 | R186 On 02-August-12 | | | Bond Future | 8.81 | 114.5296 | 114.9619 | 114.5296 | 0.00 |
| 27/07/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 970 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 80 | 1 | 0 | 1 | 0.00 |
| 27/07/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 524 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2011 | R189 On 04-August-11 | | | Bond Future | 214.81 | 214.8436 | 214.8130 | 214.8436 | 0.00 |
| 27/07/2011 | R189 On 04-August-11 | 212.00 | Call | Bond Future | 2813 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R189 On 04-August-11 | 212.05 | Call | Bond Future | 2763 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R189 On 04-August-11 | 211.95 | Call | Bond Future | 2863 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R189 On 04-August-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R189 On 04-August-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R189 On 04-August-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R189 On 03-November-11 | | | Bond Future | 211.88 | 211.9085 | 211.8773 | 211.9085 | 0.00 |
| 27/07/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 173 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 73 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 123 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R197 On 04-August-11 | | | Bond Future | 235.12 | 235.1246 | 235.1195 | 235.1246 | 30.00 |
| 27/07/2011 | R197 On 04-August-11 | 231.50 | Call | Bond Future | 3619 | 4 | 4 | 4 | 0.00 |
| 27/07/2011 | R197 On 04-August-11 | 231.45 | Call | Bond Future | 3669 | 4 | 4 | 4 | 0.00 |
| 27/07/2011 | R197 On 04-August-11 | 231.55 | Call | Bond Future | 3569 | 4 | 4 | 4 | 0.00 |
| 27/07/2011 | R197 On 04-August-11 | 231.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R197 On 04-August-11 | 231.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R197 On 04-August-11 | 231.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R197 On 03-November-11 | | | Bond Future | 238.59 | 238.5944 | 238.5889 | 238.5944 | 0.00 |
| 27/07/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 89 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 39 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 139 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R201 On 04-August-11 | | | Bond Future | 7.00 | 106.3268 | 106.3512 | 106.3268 | 395.00 |
| 27/07/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 771 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 918 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 628 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 15 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R201 On 03-November-11 | | | Bond Future | 7.09 | 107.8958 | 107.9184 | 107.8958 | 953.00 |
| 27/07/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 2618 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 2746 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 2490 | 2 | 2 | 2 | 0.00 |
| 27/07/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 74 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 56 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 65 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R201 On 02-February-12 | | | Bond Future | 7.17 | 105.1283 | 105.1545 | 105.1283 | 0.00 |
| 27/07/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 2926 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 2814 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 3040 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 144 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 171 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 157 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R201 On 03-May-12 | | | Bond Future | 7.29 | 106.7060 | 106.7300 | 106.7060 | 0.00 |
| 27/07/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 1767 | 2 | 2 | 2 | 0.00 |
| 27/07/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 1848 | 2 | 2 | 2 | 0.00 |
| 27/07/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 1687 | 2 | 2 | 2 | 0.00 |
| 27/07/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 714 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 638 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 676 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R201 On 02-August-12 | | | Bond Future | 7.45 | 103.8722 | 103.8983 | 103.8722 | 0.00 |
| 27/07/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 120 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 11 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 228 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R202 On 04-August-11 | | | Bond Future | 174.51 | 174.5179 | 174.5140 | 174.5179 | 22,118.00 |
| 27/07/2011 | R202 On 04-August-11 | 1.00 | Call | Bond Future | 173514 | 174 | 174 | 174 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2011 | R202 On 04-August-11 | 0.95 | Call | Bond Future | 173564 | 174 | 174 | 174 | 0.00 |
| 27/07/2011 | R202 On 04-August-11 | 1.05 | Call | Bond Future | 173464 | 173 | 173 | 173 | 0.00 |
| 27/07/2011 | R202 On 04-August-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R202 On 04-August-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R202 On 04-August-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R202 On 03-November-11 | | | Bond Future | 177.09 | 177.0934 | 177.0895 | 177.0934 | 400.00 |
| 27/07/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 176589 | 177 | 177 | 177 | 0.00 |
| 27/07/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 176539 | 177 | 177 | 177 | 0.00 |
| 27/07/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 176639 | 177 | 177 | 177 | 0.00 |
| 27/07/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R202 On 02-February-12 | | | Bond Future | 177.12 | 177.1266 | 177.1224 | 177.1266 | 0.00 |
| 27/07/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 122 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 72 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 172 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R203 On 04-August-11 | | | Bond Future | 7.95 | 104.5459 | 104.7330 | 104.5459 | 824.00 |
| 27/07/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 458 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 324 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 619 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 140 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 324 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 218 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R203 On 03-November-11 | | | Bond Future | 8.05 | 101.9274 | 102.1167 | 101.9274 | 1,604.00 |
| 27/07/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 2515 | 2 | 3 | 2 | 0.00 |
| 27/07/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 2346 | 2 | 2 | 2 | 0.00 |
| 27/07/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 2688 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 418 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 527 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 470 | 1 | 0 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2011 | R203 On 02-February-12 | | | Bond Future | 8.16 | 103.4807 | 103.6713 | 103.4807 | 0.00 |
| 27/07/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 3405 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 3563 | 3 | 4 | 3 | 0.00 |
| 27/07/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 3249 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 888 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 772 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 828 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R203 On 03-May-12 | | | Bond Future | 8.28 | 100.8745 | 101.0657 | 100.8745 | 0.00 |
| 27/07/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 3274 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 3415 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 3136 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 1369 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 1233 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 1299 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R203 On 02-August-12 | | | Bond Future | 8.42 | 102.3638 | 102.5588 | 102.3638 | 0.00 |
| 27/07/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 341 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 138 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 543 | 0 | 1 | 0 | 0.00 |
| 27/07/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R204 On 04-August-11 | | | Bond Future | 8.14 | 100.0797 | 100.3130 | 100.0797 | 220.00 |
| 27/07/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 104 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 172 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 59 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 1098 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 663 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 868 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R204 On 03-November-11 | | | Bond Future | 8.24 | 101.5568 | 101.7986 | 101.5568 | 2,130.00 |
| 27/07/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 3165 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 3365 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 2970 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 559 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 445 | 1 | 0 | 1 | 0.00 |
| 27/07/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 499 | 1 | 0 | 1 | 0.00 |
| 27/07/2011 | R204 On 02-February-12 | | | Bond Future | 8.33 | 99.0738 | 99.3130 | 99.0738 | 0.00 |
| 27/07/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 4089 | 4 | 4 | 4 | 0.00 |
| 27/07/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 3905 | 4 | 4 | 4 | 0.00 |
| 27/07/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 4277 | 4 | 4 | 4 | 0.00 |
| 27/07/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 711 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 827 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 766 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R204 On 03-May-12 | | | Bond Future | 8.44 | 100.5602 | 100.8061 | 100.5602 | 0.00 |
| 27/07/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 3399 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 3252 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 3549 | 3 | 4 | 3 | 0.00 |
| 27/07/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1815 | 2 | 2 | 2 | 0.00 |
| 27/07/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 2001 | 2 | 2 | 2 | 0.00 |
| 27/07/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1906 | 2 | 2 | 2 | 0.00 |
| 27/07/2011 | R204 On 02-August-12 | | | Bond Future | 8.57 | 98.0150 | 98.2616 | 98.0150 | 0.00 |
| 27/07/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 567 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 90 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 329 | 1 | 0 | 1 | 0.00 |
| 27/07/2011 | R206 On 04-August-11 | | | Bond Future | 6.72 | 102.1862 | 102.2487 | 102.1862 | 9,866.00 |
| 27/07/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 631 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 526 | 0 | 1 | 0 | 0.00 |
| 27/07/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 740 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R206 On 03-November-11 | | | Bond Future | 6.80 | 103.6942 | 103.7588 | 103.6942 | 0.00 |
| 27/07/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 1946 | 2 | 2 | 2 | 0.00 |
| 27/07/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 1854 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 2039 | 2 | 2 | 2 | 0.00 |
| 27/07/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 35 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 48 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 41 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R206 On 02-February-12 | | | Bond Future | 6.88 | 101.5106 | 101.5753 | 101.5106 | 0.00 |
| 27/07/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 2103 | 2 | 2 | 2 | 0.00 |
| 27/07/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 2182 | 2 | 2 | 2 | 0.00 |
| 27/07/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 2026 | 2 | 2 | 2 | 0.00 |
| 27/07/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 123 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 104 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 113 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R206 On 03-May-12 | | | Bond Future | 7.01 | 103.0330 | 103.0991 | 103.0330 | 0.00 |
| 27/07/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 1179 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 1234 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 1126 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 438 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 390 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 413 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R206 On 02-August-12 | | | Bond Future | 7.21 | 100.7903 | 100.8576 | 100.7903 | 0.00 |
| 27/07/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 61 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 128 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R207 On 04-August-11 | | | Bond Future | 8.26 | 94.2438 | 94.4622 | 94.2438 | 6,115.00 |
| 27/07/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 365 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 521 | 0 | 1 | 0 | 0.00 |
| 27/07/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 243 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 583 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 285 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 417 | 1 | 0 | 1 | 0.00 |
| 27/07/2011 | R207 On 03-November-11 | | | Bond Future | 8.35 | 95.6369 | 95.8553 | 95.6369 | 600.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 2937 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 3136 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 2738 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 784 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 638 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 711 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R207 On 02-February-12 | | | Bond Future | 8.44 | 93.4536 | 93.6770 | 93.4536 | 0.00 |
| 27/07/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 3960 | 4 | 4 | 4 | 0.00 |
| 27/07/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 3772 | 4 | 4 | 4 | 0.00 |
| 27/07/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 4153 | 4 | 4 | 4 | 0.00 |
| 27/07/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 888 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 1031 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 956 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R207 On 03-May-12 | | | Bond Future | 8.54 | 94.8570 | 95.0846 | 94.8570 | 0.00 |
| 27/07/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 3363 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 3212 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 3518 | 3 | 4 | 3 | 0.00 |
| 27/07/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 2158 | 2 | 2 | 2 | 0.00 |
| 27/07/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 2374 | 2 | 2 | 2 | 0.00 |
| 27/07/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 2263 | 2 | 2 | 2 | 0.00 |
| 27/07/2011 | R207 On 02-August-12 | | | Bond Future | 8.66 | 92.6195 | 92.8505 | 92.6195 | 0.00 |
| 27/07/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 482 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 737 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 226 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R208 On 04-August-11 | | | Bond Future | 8.29 | 92.1448 | 92.3465 | 92.1448 | 1,511.00 |
| 27/07/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 330 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 476 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 218 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 759 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 403 | 1 | 0 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 563 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R208 On 03-November-11 | | | Bond Future | 8.37 | 90.1092 | 90.3124 | 90.1092 | 5,997.00 |
| 27/07/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 2970 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 3182 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 2763 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 600 | 1 | 1 | 1 | 1,995.00 |
| 27/07/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 1110 | 1 | 1 | 1 | 665.00 |
| 27/07/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 1673 | 2 | 2 | 2 | 0.00 |
| 27/07/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 3623 | 3 | 4 | 3 | 0.00 |
| 27/07/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 522 | 1 | 1 | 1 | 1,995.00 |
| 27/07/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 1494 | 2 | 1 | 2 | 665.00 |
| 27/07/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 2135 | 2 | 2 | 2 | 0.00 |
| 27/07/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 816 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 3159 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 655 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 732 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R208 On 02-February-12 | | | Bond Future | 8.45 | 91.4812 | 91.6855 | 91.4812 | 0.00 |
| 27/07/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 4250 | 4 | 4 | 4 | 0.00 |
| 27/07/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 4453 | 4 | 4 | 4 | 0.00 |
| 27/07/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 4051 | 4 | 4 | 4 | 0.00 |
| 27/07/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 1204 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 1048 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 1123 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R208 On 03-May-12 | | | Bond Future | 8.54 | 89.4563 | 89.6671 | 89.4563 | 0.00 |
| 27/07/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 4431 | 4 | 4 | 4 | 0.00 |
| 27/07/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 4614 | 4 | 5 | 4 | 0.00 |
| 27/07/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 4252 | 4 | 4 | 4 | 0.00 |
| 27/07/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1973 | 2 | 2 | 2 | 0.00 |
| 27/07/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1785 | 2 | 2 | 2 | 0.00 |
| 27/07/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1876 | 2 | 2 | 2 | 0.00 |
| 27/07/2011 | R208 On 02-August-12 | | | Bond Future | 8.65 | 90.7767 | 90.9878 | 90.7767 | 0.00 |
| 27/07/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 582 | 0 | 1 | 0 | 0.00 |
| 27/07/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 305 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 857 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R209 On 04-August-11 | | | Bond Future | 8.86 | 75.8790 | 76.2460 | 75.8790 | 0.00 |
| 27/07/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 27 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 8763 | 8 | 9 | 8 | 0.00 |
| 27/07/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 3353 | 4 | 3 | 4 | 0.00 |
| 27/07/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 2540 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 2941 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R209 On 03-November-11 | | | Bond Future | 8.93 | 73.8512 | 74.2291 | 73.8512 | 2,736.00 |
| 27/07/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 1591 | 1 | 2 | 1 | 0.00 |
| 27/07/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 1435 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 1758 | 2 | 2 | 2 | 0.00 |
| 27/07/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 2752 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 3227 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 2983 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R209 On 02-February-12 | | | Bond Future | 8.99 | 74.9778 | 75.3587 | 74.9778 | 0.00 |
| 27/07/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3282 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3090 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3480 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 3038 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 3412 | 4 | 3 | 4 | 0.00 |
| 27/07/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 3221 | 3 | 3 | 3 | 0.00 |
| 27/07/2011 | R209 On 03-May-12 | | | Bond Future | 9.06 | 72.9562 | 73.3471 | 72.9562 | 0.00 |
| 27/07/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3762 | 4 | 4 | 4 | 0.00 |
| 27/07/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3579 | 3 | 4 | 3 | 0.00 |
| 27/07/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 3951 | 4 | 4 | 4 | 0.00 |
| 27/07/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 4034 | 4 | 4 | 4 | 0.00 |
| 27/07/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 4425 | 5 | 4 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 4225 | 4 | 4 | 4 | 0.00 |
| 27/07/2011 | R209 On 02-August-12 | | | Bond Future | 9.14 | 74.0334 | 74.4265 | 74.0334 | 0.00 |
| 27/07/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 849 | 0 | 1 | 0 | 0.00 |
| 27/07/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 1213 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 482 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R210 On 04-August-11 | | | Bond Future | 131.26 | 131.2610 | 131.2584 | 131.2610 | 615.00 |
| 27/07/2011 | R210 On 04-August-11 | 106.00 | Call | Bond Future | 25258 | 25 | 25 | 25 | 0.00 |
| 27/07/2011 | R210 On 04-August-11 | 106.05 | Call | Bond Future | 25208 | 25 | 25 | 25 | 0.00 |
| 27/07/2011 | R210 On 04-August-11 | 105.95 | Call | Bond Future | 25308 | 25 | 25 | 25 | 0.00 |
| 27/07/2011 | R210 On 04-August-11 | 105.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R210 On 04-August-11 | 106.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R210 On 04-August-11 | 106.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R210 On 03-November-11 | | | Bond Future | 131.49 | 131.4966 | 131.4939 | 131.4966 | 0.00 |
| 27/07/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 494 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 544 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 444 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R211 On 04-August-11 | | | Bond Future | 108.47 | 108.4815 | 108.4733 | 108.4815 | 0.00 |
| 27/07/2011 | R211 On 04-August-11 | 1.50 | Call | Bond Future | 106973 | 107 | 107 | 107 | 0.00 |
| 27/07/2011 | R211 On 04-August-11 | 1.45 | Call | Bond Future | 107023 | 107 | 107 | 107 | 0.00 |
| 27/07/2011 | R211 On 04-August-11 | 1.55 | Call | Bond Future | 106923 | 107 | 107 | 107 | 0.00 |
| 27/07/2011 | R211 On 04-August-11 | 1.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R211 On 04-August-11 | 1.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R211 On 04-August-11 | 1.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R211 On 03-November-11 | | | Bond Future | 110.07 | 110.0824 | 110.0740 | 110.0824 | 529.00 |
| 27/07/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 108824 | 109 | 109 | 109 | 0.00 |
| 27/07/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 108774 | 109 | 109 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 108874 | 109 | 109 | 109 | 0.00 |
| 27/07/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R211 On 02-February-12 | | | Bond Future | 110.41 | 110.4217 | 110.4131 | 110.4217 | 0.00 |
| 27/07/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 37 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 137 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 87 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R212 On 04-August-11 | | | Bond Future | 106.79 | 106.6970 | 106.7918 | 106.6970 | 3,852.00 |
| 27/07/2011 | R212 On 04-August-11 | 2.50 | Call | Bond Future | 104292 | 104 | 104 | 104 | 0.00 |
| 27/07/2011 | R212 On 04-August-11 | 2.55 | Call | Bond Future | 104242 | 104 | 104 | 104 | 0.00 |
| 27/07/2011 | R212 On 04-August-11 | 2.45 | Call | Bond Future | 104342 | 104 | 104 | 104 | 0.00 |
| 27/07/2011 | R212 On 04-August-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R212 On 04-August-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R212 On 04-August-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R212 On 03-November-11 | | | Bond Future | 108.37 | 108.2716 | 108.3676 | 108.2716 | 240.00 |
| 27/07/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 105868 | 106 | 106 | 106 | 0.00 |
| 27/07/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 105818 | 106 | 106 | 106 | 0.00 |
| 27/07/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 105918 | 106 | 106 | 106 | 0.00 |
| 27/07/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R212 On 02-February-12 | | | Bond Future | 108.55 | 108.4527 | 108.5502 | 108.4527 | 0.00 |
| 27/07/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 50 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 100 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2011 | R213 On 04-August-11 | | | Bond Future | 8.84 | 85.9121 | 86.1365 | 85.9121 | 0.00 |
| 27/07/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 6700 | 7 | 7 | 7 | 0.00 |
| 27/07/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 7609 | 8 | 8 | 8 | 0.00 |
| 27/07/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 7153 | 7 | 7 | 7 | 0.00 |
| 27/07/2011 | R213 On 03-November-11 | | | Bond Future | 8.91 | 83.6407 | 83.8699 | 83.6407 | 0.00 |
| 27/07/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 1680 | 2 | 2 | 2 | 0.00 |
| 27/07/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 870 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 1274 | 2 | 1 | 2 | 0.00 |
| 27/07/2011 | R213 On 02-February-12 | | | Bond Future | 8.98 | 84.9214 | 85.1473 | 84.9214 | 0.00 |
| 27/07/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 133 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 520 | 0 | 1 | 0 | 0.00 |
| 27/07/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 258 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R213 On 03-May-12 | | | Bond Future | 9.06 | 82.6479 | 82.8782 | 82.6479 | 0.00 |
| 27/07/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 1457 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 1831 | 2 | 2 | 2 | 0.00 |
| 27/07/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 1082 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R213 On 02-August-12 | | | Bond Future | 9.14 | 83.8747 | 84.1016 | 83.8747 | 0.00 |
| 27/07/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 850 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 1222 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 475 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R213 On 02-August-12 | 9.20 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | RZ02 On 04-August-11 | | | Bond Future | 0.10 | 175.2175 | 174.4540 | 175.2175 | 0.00 |
| 27/07/2011 | RZ02 On 04-August-11 | 1.00 | Call | Bond Future | 24940 | 25 | 25 | 25 | 0.00 |
| 27/07/2011 | RZ02 On 04-August-11 | 0.95 | Call | Bond Future | 23667 | 24 | 24 | 24 | 0.00 |
| 27/07/2011 | RZ02 On 04-August-11 | 1.05 | Call | Bond Future | 26199 | 26 | 26 | 26 | 0.00 |
| 27/07/2011 | RZ02 On 04-August-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | RZ02 On 04-August-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | RZ02 On 04-August-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 177.4717 | 177.4717 | 0.00 |
| 27/07/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 28 | 28 | 0.00 |
| 27/07/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 29 | 29 | 0.00 |
| 27/07/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26 | 26 | 0.00 |
| 27/07/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 109.5273 | 109.4951 | 0.00 |
| 27/07/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | RZ12 On 04-August-11 | | | Bond Future | 2.03 | 106.8072 | 106.8462 | 106.8072 | 0.00 |
| 27/07/2011 | RZ12 On 04-August-11 | 2.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | RZ12 On 04-August-11 | 2.05 | Call | Bond Future | 204 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | RZ12 On 04-August-11 | 1.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | RZ12 On 04-August-11 | 1.95 | Put | Bond Future | 773 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | RZ12 On 04-August-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | RZ12 On 04-August-11 | 2.00 | Put | Bond Future | 283 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 108.4299 | 108.3913 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/07/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1 | 1 | 0.00 |
| 27/07/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/07/2011 | TRT1 On 04-August-11 | | | Index Future | 353.44 | 352.7760 | 353.4390 | 352.7760 | 100.00 |
| 27/07/2011 | TRT1 On 03-November-11 | | | Index Future | 358.23 | 357.5520 | 358.2260 | 357.5520 | 0.00 |
| 27/07/2011 | TRT1 On 02-February-12 | | | Index Future | 363.07 | 362.3800 | 363.0660 | 362.3800 | 0.00 |
| 28/07/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2011 | AL7T On 04-August-11 | | | Index Future | 388.57 | 388.7310 | 388.5650 | 388.7310 | 46.00 |
| 28/07/2011 | AL7T On 03-November-11 | | | Index Future | 394.36 | 394.5310 | 394.3620 | 394.5310 | 0.00 |
| 28/07/2011 | AL7T On 02-February-12 | | | Index Future | 400.37 | 400.5410 | 400.3700 | 400.5410 | 0.00 |
| 28/07/2011 | ALBI On 04-August-11 | | | Index Future | 356.49 | 356.6440 | 356.4850 | 356.6440 | 949.00 |
| 28/07/2011 | ALBI On 03-November-11 | | | Index Future | 361.80 | 361.9650 | 361.8040 | 361.9650 | 39.00 |
| 28/07/2011 | ALBI On 02-February-12 | | | Index Future | 367.32 | 367.4790 | 367.3150 | 367.4790 | 0.00 |
| 28/07/2011 | C155 On 31-August-11 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 28/07/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2011 | CAAD On 19-September-11 | | | Can-Do Future | 0.04 | 0.0488 | 0.0415 | 0.0488 | 22,388.00 |
| 28/07/2011 | CAAE On 19-September-11 | | | Can-Do Future | 0.08 | 0.0725 | 0.0797 | 0.0725 | 21,898.00 |
| 28/07/2011 | CAAF On 03-August-11 | | | Can-Do Future | 6.70 | 6.7000 | 6.7043 | 6.7000 | 0.00 |
| 28/07/2011 | CAAF On 03-August-11 | 6.70 | Call | Can-Do Future | 52 | 0 | 0 | 0 | 11,000.00 |
| 28/07/2011 | CAAF On 03-August-11 | 6.75 | Call | Can-Do Future | 33 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | CAAF On 03-August-11 | 6.65 | Call | Can-Do Future | 82 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | CAAF On 03-August-11 | 6.65 | Put | Can-Do Future | 28 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | CAAF On 03-August-11 | 6.75 | Put | Can-Do Future | 79 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | CAAF On 03-August-11 | 6.70 | Put | Can-Do Future | 48 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2011 | CRD1 On 04-August-11 | | | Index Future | 161.63 | 161.6550 | 161.6300 | 161.6550 | 2.00 |
| 28/07/2011 | CRD1 On 03-November-11 | | | Index Future | 163.82 | 163.8440 | 163.8190 | 163.8440 | 0.00 |
| 28/07/2011 | CRD1 On 02-February-12 | | | Index Future | 166.03 | 166.0580 | 166.0330 | 166.0580 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2011 | GOVI On 04-August-11 | | | GOVI | 357.40 | 357.5570 | 357.4020 | 357.5570 | 182.00 |
| 28/07/2011 | GOVI On 04-August-11 | 348.00 | Call | GOVI | 94020 | 10 | 9 | 10 | 0.00 |
| 28/07/2011 | GOVI On 04-August-11 | 348.01 | Call | GOVI | 93920 | 10 | 9 | 10 | 0.00 |
| 28/07/2011 | GOVI On 04-August-11 | 347.99 | Call | GOVI | 94120 | 10 | 9 | 10 | 0.00 |
| 28/07/2011 | GOVI On 04-August-11 | 347.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | GOVI On 04-August-11 | 348.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | GOVI On 04-August-11 | 348.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | GOVI On 03-November-11 | | | GOVI | 362.73 | 362.8910 | 362.7340 | 362.8910 | 0.00 |
| 28/07/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 57340 | 6 | 6 | 6 | 0.00 |
| 28/07/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 57240 | 6 | 6 | 6 | 0.00 |
| 28/07/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 57440 | 6 | 6 | 6 | 0.00 |
| 28/07/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | GOVI On 02-February-12 | | | GOVI | 368.26 | 368.4200 | 368.2600 | 368.4200 | 0.00 |
| 28/07/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 7300 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 7500 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 7400 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 28/07/2011 | IGOV On 04-August-11 | | | Index Future | 156.32 | 156.0390 | 156.3150 | 156.0390 | 83.00 |
| 28/07/2011 | IGOV On 03-November-11 | | | Index Future | 158.65 | 158.3670 | 158.6470 | 158.3670 | 0.00 |
| 28/07/2011 | IGOV On 02-February-12 | | | Index Future | 161.06 | 160.7800 | 161.0640 | 160.7800 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2011 | ILBI On 04-August-11 | | | Index Future | 422.72 | 421.8880 | 422.7150 | 421.8880 | 0.00 |
| 28/07/2011 | ILBI On 02-February-12 | | | Index Future | 435.62 | 434.7730 | 435.6230 | 434.7730 | 29.00 |
| 28/07/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 28/07/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 28/07/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 28/07/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 28/07/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 28/07/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 28/07/2011 | JBAF On 17-August-11 | | | Jibar Tradeable Future | 5.58 | 94.4200 | 94.4200 | 94.4200 | 0.00 |
| 28/07/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.60 | 94.3900 | 94.4000 | 94.3900 | 17,600.00 |
| 28/07/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.63 | 94.3800 | 94.3700 | 94.3800 | 600.00 |
| 28/07/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.69 | 94.3100 | 94.3100 | 94.3100 | 1,000.00 |
| 28/07/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.75 | 94.2400 | 94.2500 | 94.2400 | 5,541.00 |
| 28/07/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.82 | 94.1700 | 94.1800 | 94.1700 | 0.00 |
| 28/07/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.01 | 93.9800 | 93.9900 | 93.9800 | 1,090.00 |
| 28/07/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.27 | 93.7200 | 93.7300 | 93.7200 | 2,890.00 |
| 28/07/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.53 | 93.4400 | 93.4700 | 93.4400 | 44,710.00 |
| 28/07/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 6.77 | 93.1900 | 93.2300 | 93.1900 | 490.00 |
| 28/07/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 7.02 | 92.9300 | 92.9800 | 92.9300 | 290.00 |
| 28/07/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 7.29 | 92.6500 | 92.7100 | 92.6500 | 0.00 |
| 28/07/2011 | JN02 On 04-August-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 28/07/2011 | JN02 On 04-August-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | JN02 On 04-August-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | JN02 On 04-August-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | JN02 On 04-August-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | JN02 On 04-August-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | JN02 On 04-August-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2011 | JN05 On 04-August-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 28/07/2011 | JN05 On 04-August-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | JN05 On 04-August-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | JN05 On 04-August-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | JN05 On 04-August-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | JN05 On 04-August-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | JN05 On 04-August-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | JN10 On 04-August-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 28/07/2011 | JN10 On 04-August-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | JN10 On 04-August-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | JN10 On 04-August-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | JN10 On 04-August-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | JN10 On 04-August-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | JN10 On 04-August-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | OTH1 On 04-August-11 | | | Index Future | 351.15 | 351.3310 | 351.1530 | 351.3310 | 3.00 |
| 28/07/2011 | OTH1 On 03-November-11 | | | Index Future | 356.39 | 356.5720 | 356.3920 | 356.5720 | 0.00 |
| 28/07/2011 | OTH1 On 02-February-12 | | | Index Future | 361.82 | 362.0050 | 361.8210 | 362.0050 | 0.00 |
| 28/07/2011 | R157 On 04-August-11 | | | Bond Future | 7.37 | 126.7957 | 126.7602 | 126.7957 | 7,535.00 |
| 28/07/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 583 | 1 | 1 | 1 | 1,000.00 |
| 28/07/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 748 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 436 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R157 On 04-August-11 | 7.20 | Call | Bond Future | 41 | 0 | 0 | 0 | 1,320.00 |
| 28/07/2011 | R157 On 04-August-11 | 7.60 | Call | Bond Future | 925 | 1 | 1 | 1 | 440.00 |
| 28/07/2011 | R157 On 04-August-11 | 7.80 | Call | Bond Future | 1683 | 2 | 2 | 2 | 0.00 |
| 28/07/2011 | R157 On 04-August-11 | 8.20 | Call | Bond Future | 3217 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R157 On 04-August-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,320.00 |
| 28/07/2011 | R157 On 04-August-11 | 7.80 | Put | Bond Future | 1 | 0 | 0 | 0 | 440.00 |
| 28/07/2011 | R157 On 04-August-11 | 7.60 | Put | Bond Future | 20 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 118 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R157 On 04-August-11 | 7.20 | Put | Bond Future | 709 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 38 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 69 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R157 On 03-November-11 | | | Bond Future | 7.48 | 121.8564 | 121.8195 | 121.8564 | 3,387.00 |
| 28/07/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 2936 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 2776 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 3099 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 102 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 137 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 118 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R157 On 02-February-12 | | | Bond Future | 7.59 | 123.7122 | 123.6777 | 123.7122 | 0.00 |
| 28/07/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 3448 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 3587 | 4 | 4 | 4 | 0.00 |
| 28/07/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 3310 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 392 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 335 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 363 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R157 On 03-May-12 | | | Bond Future | 7.73 | 118.7583 | 118.7230 | 118.7583 | 0.00 |
| 28/07/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 2542 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 2653 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 2434 | 2 | 2 | 2 | 0.00 |
| 28/07/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 932 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 836 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 882 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R157 On 02-August-12 | | | Bond Future | 7.90 | 120.5091 | 120.4735 | 120.5091 | 0.00 |
| 28/07/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 311 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 458 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 163 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R186 On 04-August-11 | | | Bond Future | 8.50 | 118.4692 | 118.4215 | 118.4692 | 13,376.00 |
| 28/07/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 52 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 99 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 26 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2011 | R186 On 04-August-11 | 8.35 | Call | Bond Future | 176 | 0 | 0 | 0 | 600.00 |
| 28/07/2011 | R186 On 04-August-11 | 8.70 | Call | Bond Future | 2011 | 2 | 2 | 2 | 200.00 |
| 28/07/2011 | R186 On 04-August-11 | 8.95 | Call | Bond Future | 4206 | 4 | 4 | 4 | 0.00 |
| 28/07/2011 | R186 On 04-August-11 | 9.70 | Call | Bond Future | 10689 | 11 | 11 | 11 | 0.00 |
| 28/07/2011 | R186 On 04-August-11 | 9.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 600.00 |
| 28/07/2011 | R186 On 04-August-11 | 8.95 | Put | Bond Future | 3 | 0 | 0 | 0 | 200.00 |
| 28/07/2011 | R186 On 04-August-11 | 8.70 | Put | Bond Future | 100 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 2906 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R186 On 04-August-11 | 8.35 | Put | Bond Future | 1589 | 2 | 2 | 2 | 0.00 |
| 28/07/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 1998 | 2 | 2 | 2 | 0.00 |
| 28/07/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 2440 | 2 | 2 | 2 | 0.00 |
| 28/07/2011 | R186 On 03-November-11 | | | Bond Future | 8.57 | 120.2116 | 120.1742 | 120.2116 | 13,315.00 |
| 28/07/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 5110 | 5 | 5 | 5 | 0.00 |
| 28/07/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 5437 | 5 | 5 | 5 | 0.00 |
| 28/07/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 4792 | 5 | 5 | 5 | 0.00 |
| 28/07/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 3606 | 4 | 4 | 4 | 5,600.00 |
| 28/07/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 985 | 1 | 1 | 1 | 1,275.00 |
| 28/07/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 1753 | 2 | 2 | 2 | 425.00 |
| 28/07/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 2584 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 5771 | 6 | 6 | 6 | 0.00 |
| 28/07/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 970 | 1 | 1 | 1 | 1,275.00 |
| 28/07/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 2781 | 3 | 3 | 3 | 425.00 |
| 28/07/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 3848 | 4 | 4 | 4 | 0.00 |
| 28/07/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 5517 | 6 | 6 | 6 | 0.00 |
| 28/07/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 1322 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 1948 | 2 | 2 | 2 | 0.00 |
| 28/07/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 1077 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 1194 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R186 On 02-February-12 | | | Bond Future | 8.65 | 116.7537 | 116.7077 | 116.7537 | 2,500.00 |
| 28/07/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 5582 | 6 | 6 | 6 | 0.00 |
| 28/07/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 5302 | 5 | 5 | 5 | 0.00 |
| 28/07/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 5868 | 6 | 6 | 6 | 0.00 |
| 28/07/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 2240 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 2556 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 2394 | 2 | 2 | 2 | 0.00 |
| 28/07/2011 | R186 On 03-May-12 | | | Bond Future | 8.73 | 118.5011 | 118.4650 | 118.5011 | 0.00 |
| 28/07/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 6302 | 6 | 6 | 6 | 0.00 |
| 28/07/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6046 | 6 | 6 | 6 | 0.00 |
| 28/07/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 6563 | 7 | 7 | 7 | 0.00 |
| 28/07/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 3694 | 4 | 4 | 4 | 0.00 |
| 28/07/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 4051 | 4 | 4 | 4 | 0.00 |
| 28/07/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3869 | 4 | 4 | 4 | 0.00 |
| 28/07/2011 | R186 On 02-August-12 | | | Bond Future | 8.81 | 114.9619 | 114.9177 | 114.9619 | 0.00 |
| 28/07/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 124 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 1015 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 568 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R189 On 04-August-11 | | | Bond Future | 215.09 | 214.8130 | 215.0905 | 214.8130 | 0.00 |
| 28/07/2011 | R189 On 04-August-11 | 212.00 | Call | Bond Future | 3091 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R189 On 04-August-11 | 212.05 | Call | Bond Future | 3041 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R189 On 04-August-11 | 211.95 | Call | Bond Future | 3141 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R189 On 04-August-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R189 On 04-August-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R189 On 04-August-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R189 On 03-November-11 | | | Bond Future | 212.16 | 211.8773 | 212.1587 | 211.8773 | 0.00 |
| 28/07/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 159 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 109 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 209 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R197 On 04-August-11 | | | Bond Future | 236.02 | 235.1195 | 236.0236 | 235.1195 | 30.00 |
| 28/07/2011 | R197 On 04-August-11 | 231.50 | Call | Bond Future | 4524 | 4 | 5 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2011 | R197 On 04-August-11 | 231.45 | Call | Bond Future | 4574 | 4 | 5 | 4 | 0.00 |
| 28/07/2011 | R197 On 04-August-11 | 231.55 | Call | Bond Future | 4474 | 4 | 4 | 4 | 0.00 |
| 28/07/2011 | R197 On 04-August-11 | 231.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R197 On 04-August-11 | 231.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R197 On 04-August-11 | 231.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R197 On 03-November-11 | | | Bond Future | 239.51 | 238.5889 | 239.5065 | 238.5889 | 0.00 |
| 28/07/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 1006 | 0 | 1 | 0 | 0.00 |
| 28/07/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 1056 | 0 | 1 | 0 | 0.00 |
| 28/07/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 956 | 0 | 1 | 0 | 0.00 |
| 28/07/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R201 On 04-August-11 | | | Bond Future | 7.01 | 106.3512 | 106.3207 | 106.3512 | 395.00 |
| 28/07/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 739 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 596 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 887 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R201 On 03-November-11 | | | Bond Future | 7.10 | 107.9184 | 107.8901 | 107.9184 | 953.00 |
| 28/07/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 2591 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 2463 | 2 | 2 | 2 | 0.00 |
| 28/07/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 2718 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 56 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 76 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 66 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R201 On 02-February-12 | | | Bond Future | 7.19 | 105.1545 | 105.1231 | 105.1545 | 0.00 |
| 28/07/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 2897 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 3011 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 2786 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 175 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 147 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 159 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2011 | R201 On 03-May-12 | | | Bond Future | 7.30 | 106.7300 | 106.7012 | 106.7300 | 0.00 |
| 28/07/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 1746 | 2 | 2 | 2 | 0.00 |
| 28/07/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 1827 | 2 | 2 | 2 | 0.00 |
| 28/07/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 1667 | 2 | 2 | 2 | 0.00 |
| 28/07/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 723 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 646 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 684 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R201 On 02-August-12 | | | Bond Future | 7.46 | 103.8983 | 103.8678 | 103.8983 | 0.00 |
| 28/07/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 89 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 198 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 20 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R202 On 04-August-11 | | | Bond Future | 174.53 | 174.5140 | 174.5274 | 174.5140 | 22,118.00 |
| 28/07/2011 | R202 On 04-August-11 | 1.00 | Call | Bond Future | 173527 | 174 | 174 | 174 | 0.00 |
| 28/07/2011 | R202 On 04-August-11 | 0.95 | Call | Bond Future | 173577 | 174 | 174 | 174 | 0.00 |
| 28/07/2011 | R202 On 04-August-11 | 1.05 | Call | Bond Future | 173477 | 173 | 173 | 173 | 0.00 |
| 28/07/2011 | R202 On 04-August-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R202 On 04-August-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R202 On 04-August-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R202 On 03-November-11 | | | Bond Future | 177.10 | 177.0895 | 177.1026 | 177.0895 | 400.00 |
| 28/07/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 176603 | 177 | 177 | 177 | 0.00 |
| 28/07/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 176553 | 177 | 177 | 177 | 0.00 |
| 28/07/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 176653 | 177 | 177 | 177 | 0.00 |
| 28/07/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R202 On 02-February-12 | | | Bond Future | 177.14 | 177.1224 | 177.1360 | 177.1224 | 0.00 |
| 28/07/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 136 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 186 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 86 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R203 On 04-August-11 | | | Bond Future | 7.96 | 104.7330 | 104.6898 | 104.7330 | 824.00 |
| 28/07/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 412 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 570 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 282 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 325 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 134 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 215 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R203 On 03-November-11 | | | Bond Future | 8.06 | 102.1167 | 102.0751 | 102.1167 | 1,604.00 |
| 28/07/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 2479 | 3 | 2 | 3 | 0.00 |
| 28/07/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 2651 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 2311 | 2 | 2 | 2 | 0.00 |
| 28/07/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 534 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 423 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 476 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R203 On 02-February-12 | | | Bond Future | 8.17 | 103.6713 | 103.6269 | 103.6713 | 0.00 |
| 28/07/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 3368 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 3213 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 3527 | 4 | 4 | 4 | 0.00 |
| 28/07/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 780 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 896 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 836 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R203 On 03-May-12 | | | Bond Future | 8.29 | 101.0657 | 101.0231 | 101.0657 | 0.00 |
| 28/07/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 3243 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 3383 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 3105 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 1381 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 1244 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 1311 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R203 On 02-August-12 | | | Bond Future | 8.43 | 102.5588 | 102.5141 | 102.5588 | 0.00 |
| 28/07/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 296 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 498 | 1 | 0 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 93 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R204 On 04-August-11 | | | Bond Future | 8.15 | 100.3130 | 100.2695 | 100.3130 | 220.00 |
| 28/07/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 80 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 42 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 140 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 674 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 1125 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 888 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R204 On 03-November-11 | | | Bond Future | 8.25 | 101.7986 | 101.7460 | 101.7986 | 2,130.00 |
| 28/07/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 3119 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 2924 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 3318 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 451 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 566 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 506 | 0 | 1 | 0 | 0.00 |
| 28/07/2011 | R204 On 02-February-12 | | | Bond Future | 8.34 | 99.3130 | 99.2621 | 99.3130 | 0.00 |
| 28/07/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 4047 | 4 | 4 | 4 | 0.00 |
| 28/07/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 4234 | 4 | 4 | 4 | 0.00 |
| 28/07/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 3863 | 4 | 4 | 4 | 0.00 |
| 28/07/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 836 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 719 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 775 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R204 On 03-May-12 | | | Bond Future | 8.46 | 100.8061 | 100.7520 | 100.8061 | 0.00 |
| 28/07/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 3362 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 3216 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 3511 | 4 | 4 | 4 | 0.00 |
| 28/07/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1831 | 2 | 2 | 2 | 0.00 |
| 28/07/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 2019 | 2 | 2 | 2 | 0.00 |
| 28/07/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1923 | 2 | 2 | 2 | 0.00 |
| 28/07/2011 | R204 On 02-August-12 | | | Bond Future | 8.58 | 98.2616 | 98.2094 | 98.2616 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 143 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 620 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 381 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R206 On 04-August-11 | | | Bond Future | 6.73 | 102.2487 | 102.2286 | 102.2487 | 9,866.00 |
| 28/07/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 610 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 719 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 504 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R206 On 03-November-11 | | | Bond Future | 6.81 | 103.7588 | 103.7366 | 103.7588 | 0.00 |
| 28/07/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 1925 | 2 | 2 | 2 | 0.00 |
| 28/07/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 2017 | 2 | 2 | 2 | 0.00 |
| 28/07/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 1833 | 2 | 2 | 2 | 0.00 |
| 28/07/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 49 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 36 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 42 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R206 On 02-February-12 | | | Bond Future | 6.89 | 101.5753 | 101.5537 | 101.5753 | 0.00 |
| 28/07/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 2083 | 2 | 2 | 2 | 0.00 |
| 28/07/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 2006 | 2 | 2 | 2 | 0.00 |
| 28/07/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 2162 | 2 | 2 | 2 | 0.00 |
| 28/07/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 106 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 125 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 114 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R206 On 03-May-12 | | | Bond Future | 7.03 | 103.0991 | 103.0771 | 103.0991 | 0.00 |
| 28/07/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 1164 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 1218 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 1111 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 445 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 396 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 420 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R206 On 02-August-12 | | | Bond Future | 7.22 | 100.8576 | 100.8361 | 100.8576 | 0.00 |
| 28/07/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 39 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 106 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 28 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R207 On 04-August-11 | | | Bond Future | 8.27 | 94.4622 | 94.4104 | 94.4622 | 6,115.00 |
| 28/07/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 316 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 202 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 465 | 1 | 0 | 1 | 0.00 |
| 28/07/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 281 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 594 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 420 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R207 On 03-November-11 | | | Bond Future | 8.36 | 95.8553 | 95.8049 | 95.8553 | 600.00 |
| 28/07/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 2894 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 2696 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 3092 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 645 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 793 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 718 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R207 On 02-February-12 | | | Bond Future | 8.45 | 93.6770 | 93.6279 | 93.6770 | 0.00 |
| 28/07/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 3920 | 4 | 4 | 4 | 0.00 |
| 28/07/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 4112 | 4 | 4 | 4 | 0.00 |
| 28/07/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 3732 | 4 | 4 | 4 | 0.00 |
| 28/07/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 1040 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 896 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 965 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R207 On 03-May-12 | | | Bond Future | 8.55 | 95.0846 | 95.0316 | 95.0846 | 0.00 |
| 28/07/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 3328 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 3177 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 3482 | 4 | 3 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 2175 | 2 | 2 | 2 | 0.00 |
| 28/07/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 2392 | 2 | 2 | 2 | 0.00 |
| 28/07/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 2281 | 2 | 2 | 2 | 0.00 |
| 28/07/2011 | R207 On 02-August-12 | | | Bond Future | 8.67 | 92.8505 | 92.7940 | 92.8505 | 0.00 |
| 28/07/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 425 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 169 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 680 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R208 On 04-August-11 | | | Bond Future | 8.29 | 92.3465 | 92.3220 | 92.3465 | 1,511.00 |
| 28/07/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 293 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 435 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 186 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 751 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 386 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 550 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R208 On 03-November-11 | | | Bond Future | 8.37 | 90.3124 | 90.2885 | 90.3124 | 5,997.00 |
| 28/07/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 2945 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 3157 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 2739 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 588 | 1 | 1 | 1 | 1,995.00 |
| 28/07/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 3598 | 4 | 4 | 4 | 0.00 |
| 28/07/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 1093 | 1 | 1 | 1 | 665.00 |
| 28/07/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 1653 | 2 | 2 | 2 | 0.00 |
| 28/07/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 1498 | 1 | 1 | 1 | 665.00 |
| 28/07/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 521 | 1 | 1 | 1 | 1,995.00 |
| 28/07/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 2142 | 2 | 2 | 2 | 0.00 |
| 28/07/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 816 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 3171 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 654 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 731 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R208 On 02-February-12 | | | Bond Future | 8.46 | 91.6855 | 91.6622 | 91.6855 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 4228 | 4 | 4 | 4 | 0.00 |
| 28/07/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 4029 | 4 | 4 | 4 | 0.00 |
| 28/07/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 4431 | 4 | 4 | 4 | 0.00 |
| 28/07/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 1049 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 1206 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 1125 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R208 On 03-May-12 | | | Bond Future | 8.55 | 89.6671 | 89.6386 | 89.6671 | 0.00 |
| 28/07/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 4408 | 4 | 4 | 4 | 0.00 |
| 28/07/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 4590 | 5 | 5 | 5 | 0.00 |
| 28/07/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 4228 | 4 | 4 | 4 | 0.00 |
| 28/07/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1978 | 2 | 2 | 2 | 0.00 |
| 28/07/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1790 | 2 | 2 | 2 | 0.00 |
| 28/07/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1882 | 2 | 2 | 2 | 0.00 |
| 28/07/2011 | R208 On 02-August-12 | | | Bond Future | 8.65 | 90.9878 | 90.9655 | 90.9878 | 0.00 |
| 28/07/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 559 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 835 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 283 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R209 On 04-August-11 | | | Bond Future | 8.88 | 76.2460 | 76.1364 | 76.2460 | 0.00 |
| 28/07/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 15 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 8653 | 9 | 9 | 9 | 0.00 |
| 28/07/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 3460 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 2638 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 3045 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R209 On 03-November-11 | | | Bond Future | 8.94 | 74.2291 | 74.1131 | 74.2291 | 2,736.00 |
| 28/07/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 1533 | 2 | 2 | 2 | 0.00 |
| 28/07/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 1696 | 2 | 2 | 2 | 0.00 |
| 28/07/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 1380 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 3288 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 2806 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 3041 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R209 On 02-February-12 | | | Bond Future | 9.01 | 75.3587 | 75.2441 | 75.3587 | 0.00 |
| 28/07/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3214 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3410 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3024 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 3461 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 3083 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 3267 | 3 | 3 | 3 | 0.00 |
| 28/07/2011 | R209 On 03-May-12 | | | Bond Future | 9.08 | 73.3471 | 73.2265 | 73.3471 | 0.00 |
| 28/07/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3694 | 4 | 4 | 4 | 0.00 |
| 28/07/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3512 | 4 | 4 | 4 | 0.00 |
| 28/07/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 3881 | 4 | 4 | 4 | 0.00 |
| 28/07/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 4085 | 4 | 4 | 4 | 0.00 |
| 28/07/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 4479 | 4 | 4 | 4 | 0.00 |
| 28/07/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 4278 | 4 | 4 | 4 | 0.00 |
| 28/07/2011 | R209 On 02-August-12 | | | Bond Future | 9.15 | 74.4265 | 74.3075 | 74.4265 | 0.00 |
| 28/07/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 730 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 363 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 1094 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R210 On 04-August-11 | | | Bond Future | 131.27 | 131.2584 | 131.2683 | 131.2584 | 615.00 |
| 28/07/2011 | R210 On 04-August-11 | 106.00 | Call | Bond Future | 25268 | 25 | 25 | 25 | 0.00 |
| 28/07/2011 | R210 On 04-August-11 | 106.05 | Call | Bond Future | 25218 | 25 | 25 | 25 | 0.00 |
| 28/07/2011 | R210 On 04-August-11 | 105.95 | Call | Bond Future | 25318 | 25 | 25 | 25 | 0.00 |
| 28/07/2011 | R210 On 04-August-11 | 105.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R210 On 04-August-11 | 106.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R210 On 04-August-11 | 106.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R210 On 03-November-11 | | | Bond Future | 131.50 | 131.4939 | 131.5039 | 131.4939 | 0.00 |
| 28/07/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 504 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 454 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 554 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R211 On 04-August-11 | | | Bond Future | 108.59 | 108.4733 | 108.5907 | 108.4733 | 0.00 |
| 28/07/2011 | R211 On 04-August-11 | 1.50 | Call | Bond Future | 107091 | 107 | 107 | 107 | 0.00 |
| 28/07/2011 | R211 On 04-August-11 | 1.45 | Call | Bond Future | 107141 | 107 | 107 | 107 | 0.00 |
| 28/07/2011 | R211 On 04-August-11 | 1.55 | Call | Bond Future | 107041 | 107 | 107 | 107 | 0.00 |
| 28/07/2011 | R211 On 04-August-11 | 1.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R211 On 04-August-11 | 1.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R211 On 04-August-11 | 1.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R211 On 03-November-11 | | | Bond Future | 110.19 | 110.0740 | 110.1932 | 110.0740 | 529.00 |
| 28/07/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 108943 | 109 | 109 | 109 | 0.00 |
| 28/07/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 108893 | 109 | 109 | 109 | 0.00 |
| 28/07/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 108993 | 109 | 109 | 109 | 0.00 |
| 28/07/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R211 On 02-February-12 | | | Bond Future | 110.53 | 110.4131 | 110.5340 | 110.4131 | 0.00 |
| 28/07/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 34 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 84 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 16 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R212 On 04-August-11 | | | Bond Future | 106.90 | 106.7918 | 106.8968 | 106.7918 | 3,852.00 |
| 28/07/2011 | R212 On 04-August-11 | 2.50 | Call | Bond Future | 104397 | 104 | 104 | 104 | 0.00 |
| 28/07/2011 | R212 On 04-August-11 | 2.55 | Call | Bond Future | 104347 | 104 | 104 | 104 | 0.00 |
| 28/07/2011 | R212 On 04-August-11 | 2.45 | Call | Bond Future | 104447 | 104 | 104 | 104 | 0.00 |
| 28/07/2011 | R212 On 04-August-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R212 On 04-August-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2011 | R212 On 04-August-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R212 On 03-November-11 | | | Bond Future | 108.47 | 108.3676 | 108.4743 | 108.3676 | 240.00 |
| 28/07/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 105974 | 106 | 106 | 106 | 0.00 |
| 28/07/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 105924 | 106 | 106 | 106 | 0.00 |
| 28/07/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 106024 | 106 | 106 | 106 | 0.00 |
| 28/07/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R212 On 02-February-12 | | | Bond Future | 108.66 | 108.5502 | 108.6583 | 108.5502 | 0.00 |
| 28/07/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 158 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 108 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 208 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R213 On 04-August-11 | | | Bond Future | 8.85 | 86.1365 | 86.0643 | 86.1365 | 0.00 |
| 28/07/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 7681 | 8 | 8 | 8 | 0.00 |
| 28/07/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 6772 | 7 | 7 | 7 | 0.00 |
| 28/07/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 7225 | 7 | 7 | 7 | 0.00 |
| 28/07/2011 | R213 On 03-November-11 | | | Bond Future | 8.92 | 83.8699 | 83.7908 | 83.8699 | 0.00 |
| 28/07/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 1759 | 2 | 2 | 2 | 0.00 |
| 28/07/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 949 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 1353 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R213 On 02-February-12 | | | Bond Future | 8.99 | 85.1473 | 85.0693 | 85.1473 | 0.00 |
| 28/07/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 55 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 442 | 1 | 0 | 1 | 0.00 |
| 28/07/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 336 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R213 On 03-May-12 | | | Bond Future | 9.07 | 82.8782 | 82.8013 | 82.8782 | 0.00 |
| 28/07/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 1381 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 1754 | 2 | 2 | 2 | 0.00 |
| 28/07/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 1005 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R213 On 02-August-12 | | | Bond Future | 9.15 | 84.1016 | 84.0259 | 84.1016 | 0.00 |
| 28/07/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 774 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 1146 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 400 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | RZ02 On 04-August-11 | | | Bond Future | 0.10 | 175.2175 | 174.4540 | 175.2175 | 0.00 |
| 28/07/2011 | RZ02 On 04-August-11 | 1.00 | Call | Bond Future | 24940 | 25 | 25 | 25 | 0.00 |
| 28/07/2011 | RZ02 On 04-August-11 | 1.05 | Call | Bond Future | 26199 | 26 | 26 | 26 | 0.00 |
| 28/07/2011 | RZ02 On 04-August-11 | 0.95 | Call | Bond Future | 23667 | 24 | 24 | 24 | 0.00 |
| 28/07/2011 | RZ02 On 04-August-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | RZ02 On 04-August-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | RZ02 On 04-August-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 177.4717 | 177.4717 | 0.00 |
| 28/07/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 28 | 28 | 0.00 |
| 28/07/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26 | 26 | 0.00 |
| 28/07/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 29 | 29 | 0.00 |
| 28/07/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 109.5273 | 109.4951 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | RZ12 On 04-August-11 | | | Bond Future | 2.03 | 106.8072 | 106.8462 | 106.8072 | 0.00 |
| 28/07/2011 | RZ12 On 04-August-11 | 2.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | RZ12 On 04-August-11 | 1.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | RZ12 On 04-August-11 | 2.05 | Call | Bond Future | 204 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | RZ12 On 04-August-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | RZ12 On 04-August-11 | 1.95 | Put | Bond Future | 773 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | RZ12 On 04-August-11 | 2.00 | Put | Bond Future | 283 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 108.4299 | 108.3913 | 0.00 |
| 28/07/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1 | 1 | 0.00 |
| 28/07/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2011 | TRT1 On 04-August-11 | | | Index Future | 353.31 | 353.4390 | 353.3140 | 353.4390 | 100.00 |
| 28/07/2011 | TRT1 On 03-November-11 | | | Index Future | 358.10 | 358.2260 | 358.1000 | 358.2260 | 0.00 |
| 28/07/2011 | TRT1 On 02-February-12 | | | Index Future | 362.94 | 363.0660 | 362.9390 | 363.0660 | 0.00 |