



Derivatives Weekly Statistics Report

From: 24/10/2011 To: 28/10/2011

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | AL7T On 03-November-11 | | | Index Future | 402.52 | 403.4320 | 402.5190 | 403.4320 | 16.00 |
| 24/10/2011 | AL7T On 02-February-12 | | | Index Future | 408.29 | 409.2170 | 408.2900 | 409.2170 | 0.00 |
| 24/10/2011 | ALBI On 03-November-11 | | | Index Future | 367.70 | 368.7000 | 367.7020 | 368.7000 | 1,692.00 |
| 24/10/2011 | ALBI On 02-February-12 | | | Index Future | 372.97 | 373.9870 | 372.9740 | 373.9870 | 15.00 |
| 24/10/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 24/10/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | CAAG On 24-October-11 | | | Can-Do Future | 7.98 | 8.0839 | 7.9833 | 8.0839 | 0.00 |
| 24/10/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 1283 | 1 | 1 | 1 | 0.00 |
| 24/10/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 1233 | 1 | 1 | 1 | 0.00 |
| 24/10/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 1333 | 1 | 1 | 1 | 0.00 |
| 24/10/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 983 | 1 | 1 | 1 | 0.00 |
| 24/10/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 583 | 1 | 1 | 1 | 0.00 |
| 24/10/2011 | CAAG On 24-October-11 | 8.75 | Call | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | CAAG On 24-October-11 | 8.50 | Call | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | CAAG On 24-October-11 | 9.00 | Call | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | CAAG On 24-October-11 | 9.00 | Put | Can-Do Future | 1017 | 1 | 1 | 1 | 0.00 |
| 24/10/2011 | CAAG On 24-October-11 | 8.50 | Put | Can-Do Future | 517 | 0 | 1 | 0 | 0.00 |
| 24/10/2011 | CAAG On 24-October-11 | 8.75 | Put | Can-Do Future | 767 | 1 | 1 | 1 | 0.00 |
| 24/10/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.07 | 0.0853 | 0.0729 | 0.0853 | 12,659.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.09 | 0.1053 | 0.0856 | 0.1053 | 18,519.00 |
| 24/10/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.19 | 0.1675 | 0.1894 | 0.1675 | 12,423.00 |
| 24/10/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.39 | 0.4517 | 0.3941 | 0.4517 | 100,000.00 |
| 24/10/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.16 | 0.1175 | 0.1578 | 0.1175 | 100,000.00 |
| 24/10/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.21 | 0.1905 | 0.2129 | 0.1905 | 12,346.00 |
| 24/10/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 24/10/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 24/10/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | GOVI On 03-November-11 | | | GOVI | 369.09 | 369.9830 | 369.0940 | 369.9830 | 164.00 |
| 24/10/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 120940 | 13 | 12 | 13 | 0.00 |
| 24/10/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 120840 | 13 | 12 | 13 | 0.00 |
| 24/10/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 121040 | 13 | 12 | 13 | 0.00 |
| 24/10/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | GOVI On 02-February-12 | | | GOVI | 374.39 | 375.2890 | 374.3860 | 375.2890 | 0.00 |
| 24/10/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 53860 | 6 | 5 | 6 | 0.00 |
| 24/10/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 53760 | 6 | 5 | 6 | 0.00 |
| 24/10/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 53960 | 6 | 5 | 6 | 0.00 |
| 24/10/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 24/10/2011 | IGOV On 03-November-11 | | | Index Future | 159.66 | 159.8260 | 159.6550 | 159.8260 | 90.00 |
| 24/10/2011 | IGOV On 02-February-12 | | | Index Future | 161.94 | 162.1180 | 161.9440 | 162.1180 | 0.00 |
| 24/10/2011 | ILBI On 02-February-12 | | | Index Future | 439.56 | 439.4790 | 439.5560 | 439.4790 | 88.00 |
| 24/10/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 24/10/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 24/10/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 24/10/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 24/10/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 24/10/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 24/10/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.51 | 94.5000 | 94.4900 | 94.5000 | 1,700.00 |
| 24/10/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.48 | 94.5200 | 94.5200 | 94.5200 | 5,541.00 |
| 24/10/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.42 | 94.5600 | 94.5800 | 94.5600 | 700.00 |
| 24/10/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.39 | 94.6000 | 94.6100 | 94.6000 | 0.00 |
| 24/10/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.36 | 94.6300 | 94.6400 | 94.6300 | 1,340.00 |
| 24/10/2011 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.34 | 94.6400 | 94.6600 | 94.6400 | 0.00 |
| 24/10/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.36 | 94.6300 | 94.6400 | 94.6300 | 2,890.00 |
| 24/10/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.48 | 94.5200 | 94.5200 | 94.5200 | 44,760.00 |
| 24/10/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.63 | 94.3400 | 94.3700 | 94.3400 | 990.00 |
| 24/10/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.85 | 94.1100 | 94.1500 | 94.1100 | 790.00 |
| 24/10/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.12 | 93.8400 | 93.8800 | 93.8400 | 1,250.00 |
| 24/10/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.40 | 93.5500 | 93.6000 | 93.5500 | 500.00 |
| 24/10/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 24/10/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |

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|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 24/10/2011 | JN05 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 24/10/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | OTH1 On 03-November-11 | | | Index Future | 359.93 | 361.4920 | 359.9270 | 361.4920 | 0.00 |
| 24/10/2011 | OTH1 On 02-February-12 | | | Index Future | 365.09 | 366.6760 | 365.0870 | 366.6760 | 0.00 |
| 24/10/2011 | R157 On 03-November-11 | | | Bond Future | 6.73 | 124.7320 | 124.6177 | 124.7320 | 14,513.00 |
| 24/10/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 5616 | 6 | 6 | 6 | 0.00 |
| 24/10/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 5796 | 6 | 6 | 6 | 0.00 |
| 24/10/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 5437 | 6 | 5 | 6 | 0.00 |
| 24/10/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 95 | 0 | 0 | 0 | 1,200.00 |
| 24/10/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 1068 | 1 | 1 | 1 | 400.00 |
| 24/10/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 1415 | 2 | 1 | 2 | 0.00 |
| 24/10/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 3071 | 3 | 3 | 3 | 0.00 |
| 24/10/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,200.00 |
| 24/10/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 17 | 0 | 0 | 0 | 400.00 |
| 24/10/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 46 | 0 | 0 | 0 | 0.00 |

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| 24/10/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 783 | 1 | 1 | 1 | 0.00 |
| 24/10/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R157 On 02-February-12 | | | Bond Future | 6.81 | 126.5191 | 126.4053 | 126.5191 | 3,182.00 |
| 24/10/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 5844 | 6 | 6 | 6 | 0.00 |
| 24/10/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 6007 | 6 | 6 | 6 | 0.00 |
| 24/10/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 5682 | 6 | 6 | 6 | 0.00 |
| 24/10/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 727 | 1 | 1 | 1 | 0.00 |
| 24/10/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 216 | 0 | 0 | 0 | 130.00 |
| 24/10/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 1620 | 2 | 2 | 2 | 0.00 |
| 24/10/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 778 | 1 | 1 | 1 | 130.00 |
| 24/10/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 1662 | 2 | 2 | 2 | 130.00 |
| 24/10/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 3145 | 3 | 3 | 3 | 0.00 |
| 24/10/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 36 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 28 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 31 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R157 On 03-May-12 | | | Bond Future | 6.88 | 121.6167 | 121.5009 | 121.6167 | 0.00 |
| 24/10/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4660 | 5 | 5 | 5 | 0.00 |
| 24/10/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4801 | 5 | 5 | 5 | 0.00 |
| 24/10/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4521 | 5 | 5 | 5 | 0.00 |
| 24/10/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 241 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 206 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 222 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R157 On 02-August-12 | | | Bond Future | 6.93 | 123.5029 | 123.3804 | 123.5029 | 0.00 |
| 24/10/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3885 | 4 | 4 | 4 | 0.00 |
| 24/10/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3771 | 4 | 4 | 4 | 0.00 |
| 24/10/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4000 | 4 | 4 | 4 | 0.00 |
| 24/10/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 635 | 1 | 1 | 1 | 0.00 |
| 24/10/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 701 | 1 | 1 | 1 | 0.00 |
| 24/10/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 667 | 1 | 1 | 1 | 0.00 |
| 24/10/2011 | R186 On 03-November-11 | | | Bond Future | 8.48 | 121.6380 | 121.0209 | 121.6380 | 21,130.00 |
| 24/10/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 4787 | 5 | 5 | 5 | 0.00 |

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| 24/10/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 5221 | 6 | 5 | 6 | 0.00 |
| 24/10/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 4354 | 5 | 4 | 5 | 0.00 |
| 24/10/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 2698 | 3 | 3 | 3 | 0.00 |
| 24/10/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 71 | 0 | 0 | 0 | 1,275.00 |
| 24/10/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 475 | 1 | 0 | 1 | 425.00 |
| 24/10/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 1334 | 2 | 1 | 2 | 0.00 |
| 24/10/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 5657 | 6 | 6 | 6 | 0.00 |
| 24/10/2011 | R186 On 03-November-11 | 8.20 | Call | Bond Future | 166 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R186 On 03-November-11 | 7.80 | Call | Bond Future | 2 | 0 | 0 | 0 | 250.00 |
| 24/10/2011 | R186 On 03-November-11 | 8.00 | Call | Bond Future | 26 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R186 On 03-November-11 | 8.00 | Put | Bond Future | 4706 | 4 | 5 | 4 | 250.00 |
| 24/10/2011 | R186 On 03-November-11 | 8.20 | Put | Bond Future | 2868 | 2 | 3 | 2 | 250.00 |
| 24/10/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 9 | 0 | 0 | 0 | 1,275.00 |
| 24/10/2011 | R186 On 03-November-11 | 7.80 | Put | Bond Future | 6708 | 6 | 7 | 6 | 0.00 |
| 24/10/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 684 | 1 | 1 | 1 | 425.00 |
| 24/10/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 1724 | 1 | 2 | 1 | 0.00 |
| 24/10/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 3756 | 3 | 4 | 3 | 0.00 |
| 24/10/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 38 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 193 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 14 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 24 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R186 On 02-February-12 | | | Bond Future | 8.56 | 118.0889 | 117.4742 | 118.0889 | 11,520.00 |
| 24/10/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 5624 | 6 | 6 | 6 | 0.00 |
| 24/10/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 5930 | 6 | 6 | 6 | 0.00 |
| 24/10/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 5325 | 6 | 5 | 6 | 0.00 |
| 24/10/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 741 | 1 | 1 | 1 | 6,000.00 |
| 24/10/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 40 | 0 | 0 | 0 | 6,000.00 |
| 24/10/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 33804 | 34 | 34 | 34 | 0.00 |
| 24/10/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 105578 | 106 | 106 | 106 | 0.00 |
| 24/10/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 1261 | 1 | 1 | 1 | 100.00 |
| 24/10/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 6659 | 6 | 7 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 18778 | 18 | 19 | 18 | 0.00 |
| 24/10/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1813 | 2 | 2 | 2 | 0.00 |
| 24/10/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 8653 | 8 | 9 | 8 | 0.00 |
| 24/10/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1536 | 1 | 2 | 1 | 0.00 |
| 24/10/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1670 | 2 | 2 | 2 | 100.00 |
| 24/10/2011 | R186 On 03-May-12 | | | Bond Future | 8.64 | 119.8663 | 119.2354 | 119.8663 | 0.00 |
| 24/10/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 6414 | 7 | 6 | 7 | 0.00 |
| 24/10/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6149 | 7 | 6 | 7 | 0.00 |
| 24/10/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 6683 | 7 | 7 | 7 | 0.00 |
| 24/10/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 3044 | 3 | 3 | 3 | 0.00 |
| 24/10/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 3384 | 3 | 3 | 3 | 0.00 |
| 24/10/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3210 | 3 | 3 | 3 | 0.00 |
| 24/10/2011 | R186 On 02-August-12 | | | Bond Future | 8.72 | 116.4355 | 115.7891 | 116.4355 | 0.00 |
| 24/10/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 5638 | 6 | 6 | 6 | 0.00 |
| 24/10/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 5868 | 6 | 6 | 6 | 0.00 |
| 24/10/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 5413 | 6 | 5 | 6 | 0.00 |
| 24/10/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 5556 | 5 | 6 | 5 | 0.00 |
| 24/10/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 5120 | 5 | 5 | 5 | 0.00 |
| 24/10/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 5335 | 5 | 5 | 5 | 0.00 |
| 24/10/2011 | R189 On 03-November-11 | | | Bond Future | 214.93 | 214.9286 | 214.9252 | 214.9286 | 0.00 |
| 24/10/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 2925 | 3 | 3 | 3 | 0.00 |
| 24/10/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 2975 | 3 | 3 | 3 | 0.00 |
| 24/10/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 2875 | 3 | 3 | 3 | 0.00 |
| 24/10/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R197 On 03-November-11 | | | Bond Future | 239.97 | 241.2882 | 239.9747 | 241.2882 | 183.00 |
| 24/10/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 1475 | 3 | 1 | 3 | 0.00 |
| 24/10/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 1425 | 3 | 1 | 3 | 0.00 |
| 24/10/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 1525 | 3 | 2 | 3 | 0.00 |
| 24/10/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R201 On 03-November-11 | | | Bond Future | 6.33 | 110.1695 | 110.0968 | 110.1695 | 2,300.00 |
| 24/10/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 4731 | 5 | 5 | 5 | 0.00 |
| 24/10/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 4869 | 5 | 5 | 5 | 0.00 |
| 24/10/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 4594 | 5 | 5 | 5 | 0.00 |
| 24/10/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R201 On 02-February-12 | | | Bond Future | 6.38 | 107.3422 | 107.2670 | 107.3422 | 993.00 |
| 24/10/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 4883 | 5 | 5 | 5 | 0.00 |
| 24/10/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 5009 | 5 | 5 | 5 | 0.00 |
| 24/10/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4757 | 5 | 5 | 5 | 0.00 |
| 24/10/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R201 On 03-May-12 | | | Bond Future | 6.41 | 108.9568 | 108.8829 | 108.9568 | 0.00 |
| 24/10/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3336 | 3 | 3 | 3 | 0.00 |
| 24/10/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3445 | 4 | 3 | 4 | 0.00 |
| 24/10/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3228 | 3 | 3 | 3 | 0.00 |
| 24/10/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 102 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 83 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 92 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R201 On 02-August-12 | | | Bond Future | 6.42 | 106.2376 | 106.1593 | 106.2376 | 0.00 |
| 24/10/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2620 | 3 | 3 | 3 | 0.00 |
| 24/10/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2530 | 3 | 3 | 3 | 0.00 |
| 24/10/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2712 | 3 | 3 | 3 | 0.00 |
| 24/10/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 223 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 258 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 239 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R202 On 03-November-11 | | | Bond Future | 175.18 | 175.1700 | 175.1794 | 175.1700 | 34,326.00 |
| 24/10/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 174679 | 175 | 175 | 175 | 0.00 |
| 24/10/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 174629 | 175 | 175 | 175 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 174729 | 175 | 175 | 175 | 0.00 |
| 24/10/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R202 On 02-February-12 | | | Bond Future | 175.03 | 175.0189 | 175.0279 | 175.0189 | 0.00 |
| 24/10/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 1922 | 2 | 2 | 2 | 0.00 |
| 24/10/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 2022 | 2 | 2 | 2 | 0.00 |
| 24/10/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 1972 | 2 | 2 | 2 | 0.00 |
| 24/10/2011 | R203 On 03-November-11 | | | Bond Future | 7.52 | 104.7896 | 104.6275 | 104.7896 | 937.00 |
| 24/10/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 4556 | 5 | 5 | 5 | 0.00 |
| 24/10/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 4330 | 4 | 4 | 4 | 0.00 |
| 24/10/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 4781 | 5 | 5 | 5 | 0.00 |
| 24/10/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R203 On 02-February-12 | | | Bond Future | 7.62 | 106.2956 | 106.1263 | 106.2956 | 1,651.00 |
| 24/10/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 5241 | 5 | 5 | 5 | 0.00 |
| 24/10/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 5049 | 5 | 5 | 5 | 0.00 |
| 24/10/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 5434 | 6 | 5 | 6 | 0.00 |
| 24/10/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 188 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 233 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 209 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R203 On 03-May-12 | | | Bond Future | 7.70 | 103.7331 | 103.5663 | 103.7331 | 0.00 |
| 24/10/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 5111 | 5 | 5 | 5 | 0.00 |
| 24/10/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 4946 | 5 | 5 | 5 | 0.00 |
| 24/10/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 5278 | 5 | 5 | 5 | 0.00 |
| 24/10/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 595 | 1 | 1 | 1 | 0.00 |
| 24/10/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 678 | 1 | 1 | 1 | 0.00 |
| 24/10/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 636 | 1 | 1 | 1 | 0.00 |
| 24/10/2011 | R203 On 02-August-12 | | | Bond Future | 7.79 | 105.3428 | 105.1663 | 105.3428 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4392 | 5 | 4 | 5 | 0.00 |
| 24/10/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4254 | 4 | 4 | 4 | 0.00 |
| 24/10/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4532 | 5 | 5 | 5 | 0.00 |
| 24/10/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1381 | 1 | 1 | 1 | 0.00 |
| 24/10/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1508 | 1 | 2 | 1 | 0.00 |
| 24/10/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1444 | 1 | 1 | 1 | 0.00 |
| 24/10/2011 | R204 On 03-November-11 | | | Bond Future | 7.81 | 104.3783 | 104.0580 | 104.3783 | 1,081.00 |
| 24/10/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 4925 | 5 | 5 | 5 | 0.00 |
| 24/10/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 5179 | 6 | 5 | 6 | 0.00 |
| 24/10/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 4671 | 5 | 5 | 5 | 0.00 |
| 24/10/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R204 On 02-February-12 | | | Bond Future | 7.91 | 101.8455 | 101.5199 | 101.8455 | 2,082.00 |
| 24/10/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 5756 | 6 | 6 | 6 | 0.00 |
| 24/10/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 5976 | 6 | 6 | 6 | 0.00 |
| 24/10/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 5538 | 6 | 6 | 6 | 0.00 |
| 24/10/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 253 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 203 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 227 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R204 On 03-May-12 | | | Bond Future | 8.00 | 103.3792 | 103.0492 | 103.3792 | 0.00 |
| 24/10/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 4758 | 5 | 5 | 5 | 0.00 |
| 24/10/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 4942 | 5 | 5 | 5 | 0.00 |
| 24/10/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4581 | 5 | 5 | 5 | 0.00 |
| 24/10/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1087 | 1 | 1 | 1 | 0.00 |
| 24/10/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 965 | 1 | 1 | 1 | 0.00 |
| 24/10/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1022 | 1 | 1 | 1 | 0.00 |
| 24/10/2011 | R204 On 02-August-12 | | | Bond Future | 8.08 | 100.9534 | 100.6101 | 100.9534 | 0.00 |
| 24/10/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4107 | 4 | 4 | 4 | 0.00 |
| 24/10/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4256 | 4 | 4 | 4 | 0.00 |
| 24/10/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 3960 | 4 | 4 | 4 | 0.00 |
| 24/10/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2179 | 2 | 2 | 2 | 0.00 |
| 24/10/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 1998 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2087 | 2 | 2 | 2 | 0.00 |
| 24/10/2011 | R206 On 03-November-11 | | | Bond Future | 6.03 | 105.3762 | 105.3124 | 105.3762 | 12,577.00 |
| 24/10/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 3459 | 4 | 3 | 4 | 0.00 |
| 24/10/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 3360 | 3 | 3 | 3 | 0.00 |
| 24/10/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 3557 | 4 | 4 | 4 | 0.00 |
| 24/10/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R206 On 02-February-12 | | | Bond Future | 6.06 | 103.1230 | 103.0588 | 103.1230 | 0.00 |
| 24/10/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3475 | 4 | 3 | 4 | 0.00 |
| 24/10/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3388 | 3 | 3 | 3 | 0.00 |
| 24/10/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3563 | 4 | 4 | 4 | 0.00 |
| 24/10/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R206 On 03-May-12 | | | Bond Future | 6.06 | 104.6765 | 104.6122 | 104.6765 | 0.00 |
| 24/10/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2372 | 2 | 2 | 2 | 0.00 |
| 24/10/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2302 | 2 | 2 | 2 | 0.00 |
| 24/10/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2442 | 3 | 2 | 3 | 0.00 |
| 24/10/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 85 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 101 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 93 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R206 On 02-August-12 | | | Bond Future | 6.02 | 102.5339 | 102.4664 | 102.5339 | 0.00 |
| 24/10/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1879 | 2 | 2 | 2 | 0.00 |
| 24/10/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1825 | 2 | 2 | 2 | 0.00 |
| 24/10/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1934 | 2 | 2 | 2 | 0.00 |
| 24/10/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 197 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 223 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 210 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R207 On 03-November-11 | | | Bond Future | 8.01 | 97.9885 | 97.7638 | 97.9885 | 8,399.00 |
| 24/10/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 4135 | 4 | 4 | 4 | 0.00 |
| 24/10/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 4407 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 3864 | 4 | 4 | 4 | 0.00 |
| 24/10/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 306 | 0 | 0 | 0 | 2,000.00 |
| 24/10/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 1054 | 1 | 1 | 1 | 0.00 |
| 24/10/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 1985 | 2 | 2 | 2 | 0.00 |
| 24/10/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 1 | 0 | 0 | 0 | 900.00 |
| 24/10/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 411 | 1 | 0 | 1 | 0.00 |
| 24/10/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 2244 | 2 | 2 | 2 | 0.00 |
| 24/10/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 105 | 0 | 0 | 0 | 300.00 |
| 24/10/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 763 | 1 | 1 | 1 | 300.00 |
| 24/10/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 39 | 0 | 0 | 0 | 900.00 |
| 24/10/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 1621 | 1 | 2 | 1 | 0.00 |
| 24/10/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 60 | 0 | 0 | 0 | 2,000.00 |
| 24/10/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 4203 | 4 | 4 | 4 | 0.00 |
| 24/10/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 259 | 0 | 0 | 0 | 2,000.00 |
| 24/10/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 947 | 1 | 1 | 1 | 0.00 |
| 24/10/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R207 On 02-February-12 | | | Bond Future | 8.10 | 95.7570 | 95.5274 | 95.7570 | 600.00 |
| 24/10/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 5270 | 5 | 5 | 5 | 0.00 |
| 24/10/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 5492 | 6 | 5 | 6 | 0.00 |
| 24/10/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 5051 | 5 | 5 | 5 | 0.00 |
| 24/10/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 459 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 377 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 416 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R207 On 03-May-12 | | | Bond Future | 8.19 | 97.1975 | 96.9634 | 97.1975 | 0.00 |
| 24/10/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4483 | 5 | 4 | 5 | 0.00 |
| 24/10/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4661 | 5 | 5 | 5 | 0.00 |
| 24/10/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4302 | 4 | 4 | 4 | 0.00 |
| 24/10/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1585 | 2 | 2 | 2 | 0.00 |
| 24/10/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1422 | 1 | 1 | 1 | 0.00 |
| 24/10/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1504 | 1 | 2 | 1 | 0.00 |
| 24/10/2011 | R207 On 02-August-12 | | | Bond Future | 8.28 | 95.0630 | 94.8250 | 95.0630 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4606 | 5 | 5 | 5 | 0.00 |
| 24/10/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4769 | 5 | 5 | 5 | 0.00 |
| 24/10/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4446 | 5 | 4 | 5 | 0.00 |
| 24/10/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2246 | 2 | 2 | 2 | 0.00 |
| 24/10/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2058 | 2 | 2 | 2 | 0.00 |
| 24/10/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2150 | 2 | 2 | 2 | 0.00 |
| 24/10/2011 | R208 On 03-November-11 | | | Bond Future | 8.09 | 92.2475 | 92.0019 | 92.2475 | 2,040.00 |
| 24/10/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 3930 | 4 | 4 | 4 | 0.00 |
| 24/10/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 4218 | 4 | 4 | 4 | 0.00 |
| 24/10/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 3641 | 4 | 4 | 4 | 0.00 |
| 24/10/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 264 | 0 | 0 | 0 | 1,995.00 |
| 24/10/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 4791 | 5 | 5 | 5 | 0.00 |
| 24/10/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 994 | 1 | 1 | 1 | 665.00 |
| 24/10/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 1949 | 2 | 2 | 2 | 0.00 |
| 24/10/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 80 | 0 | 0 | 0 | 665.00 |
| 24/10/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,995.00 |
| 24/10/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 329 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 1133 | 1 | 1 | 1 | 0.00 |
| 24/10/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R208 On 02-February-12 | | | Bond Future | 8.18 | 93.5696 | 93.3239 | 93.5696 | 5,986.00 |
| 24/10/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 5292 | 6 | 5 | 6 | 0.00 |
| 24/10/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 5063 | 5 | 5 | 5 | 0.00 |
| 24/10/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 5524 | 6 | 6 | 6 | 0.00 |
| 24/10/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 480 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 578 | 1 | 1 | 1 | 0.00 |
| 24/10/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 527 | 1 | 1 | 1 | 0.00 |
| 24/10/2011 | R208 On 03-May-12 | | | Bond Future | 8.26 | 91.5815 | 91.3299 | 91.5815 | 0.00 |
| 24/10/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5447 | 6 | 5 | 6 | 0.00 |
| 24/10/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5245 | 5 | 5 | 5 | 0.00 |
| 24/10/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5651 | 6 | 6 | 6 | 0.00 |
| 24/10/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1159 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1303 | 1 | 1 | 1 | 0.00 |
| 24/10/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1230 | 1 | 1 | 1 | 0.00 |
| 24/10/2011 | R208 On 02-August-12 | | | Bond Future | 8.33 | 93.0022 | 92.7451 | 93.0022 | 0.00 |
| 24/10/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4750 | 5 | 5 | 5 | 0.00 |
| 24/10/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4578 | 5 | 5 | 5 | 0.00 |
| 24/10/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 4924 | 5 | 5 | 5 | 0.00 |
| 24/10/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2310 | 2 | 2 | 2 | 0.00 |
| 24/10/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2515 | 2 | 3 | 2 | 0.00 |
| 24/10/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2411 | 2 | 2 | 2 | 0.00 |
| 24/10/2011 | R209 On 03-November-11 | | | Bond Future | 8.92 | 74.9079 | 74.2911 | 74.9079 | 1,763.00 |
| 24/10/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 330 | 1 | 0 | 1 | 0.00 |
| 24/10/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 446 | 1 | 0 | 1 | 0.00 |
| 24/10/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 238 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 1968 | 2 | 2 | 2 | 0.00 |
| 24/10/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 1378 | 1 | 1 | 1 | 0.00 |
| 24/10/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 1660 | 1 | 2 | 1 | 0.00 |
| 24/10/2011 | R209 On 02-February-12 | | | Bond Future | 8.99 | 75.9825 | 75.3510 | 75.9825 | 1,237.00 |
| 24/10/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 2806 | 3 | 3 | 3 | 0.00 |
| 24/10/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3001 | 3 | 3 | 3 | 0.00 |
| 24/10/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 2619 | 3 | 3 | 3 | 0.00 |
| 24/10/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2949 | 3 | 3 | 3 | 0.00 |
| 24/10/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2567 | 2 | 3 | 2 | 0.00 |
| 24/10/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2752 | 3 | 3 | 3 | 0.00 |
| 24/10/2011 | R209 On 03-May-12 | | | Bond Future | 9.06 | 73.9859 | 73.3471 | 73.9859 | 0.00 |
| 24/10/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3571 | 4 | 4 | 4 | 0.00 |
| 24/10/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 3755 | 4 | 4 | 4 | 0.00 |
| 24/10/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3392 | 4 | 3 | 4 | 0.00 |
| 24/10/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 4238 | 4 | 4 | 4 | 0.00 |
| 24/10/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3838 | 4 | 4 | 4 | 0.00 |
| 24/10/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 4034 | 4 | 4 | 4 | 0.00 |
| 24/10/2011 | R209 On 02-August-12 | | | Bond Future | 9.13 | 75.1322 | 74.4787 | 75.1322 | 0.00 |
| 24/10/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5161 | 6 | 5 | 6 | 0.00 |
| 24/10/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 5355 | 6 | 5 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 4969 | 5 | 5 | 5 | 0.00 |
| 24/10/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 4435 | 4 | 4 | 4 | 0.00 |
| 24/10/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 4090 | 4 | 4 | 4 | 0.00 |
| 24/10/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 4260 | 4 | 4 | 4 | 0.00 |
| 24/10/2011 | R210 On 03-November-11 | | | Bond Future | 130.92 | 130.9095 | 130.9164 | 130.9095 | 750.00 |
| 24/10/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 134 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 34 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 84 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R211 On 03-November-11 | | | Bond Future | 113.37 | 113.2843 | 113.3699 | 113.2843 | 529.00 |
| 24/10/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 112120 | 112 | 112 | 112 | 0.00 |
| 24/10/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 112070 | 112 | 112 | 112 | 0.00 |
| 24/10/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 112170 | 112 | 112 | 112 | 0.00 |
| 24/10/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R211 On 02-February-12 | | | Bond Future | 113.66 | 113.5711 | 113.6577 | 113.5711 | 0.00 |
| 24/10/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 3158 | 3 | 3 | 3 | 0.00 |
| 24/10/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 3108 | 3 | 3 | 3 | 0.00 |
| 24/10/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 3208 | 3 | 3 | 3 | 0.00 |
| 24/10/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R212 On 03-November-11 | | | Bond Future | 109.67 | 109.6601 | 109.6653 | 109.6601 | 2,677.00 |
| 24/10/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 107165 | 107 | 107 | 107 | 0.00 |
| 24/10/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 107115 | 107 | 107 | 107 | 0.00 |
| 24/10/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 107215 | 107 | 107 | 107 | 0.00 |
| 24/10/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R212 On 02-February-12 | | | Bond Future | 109.77 | 109.7642 | 109.7694 | 109.7642 | 0.00 |
| 24/10/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 1269 | 1 | 1 | 1 | 0.00 |
| 24/10/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 1319 | 1 | 1 | 1 | 0.00 |
| 24/10/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 1219 | 1 | 1 | 1 | 0.00 |
| 24/10/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R213 On 03-November-11 | | | Bond Future | 8.92 | 84.4510 | 83.7750 | 84.4510 | 0.00 |
| 24/10/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 1775 | 1 | 2 | 1 | 0.00 |
| 24/10/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 965 | 0 | 1 | 0 | 0.00 |
| 24/10/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 1369 | 1 | 1 | 1 | 0.00 |
| 24/10/2011 | R213 On 02-February-12 | | | Bond Future | 9.01 | 85.6569 | 84.9758 | 85.6569 | 0.00 |
| 24/10/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 24/10/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 349 | 1 | 0 | 1 | 0.00 |
| 24/10/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 430 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 39 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R213 On 03-May-12 | | | Bond Future | 9.08 | 83.4117 | 82.7169 | 83.4117 | 0.00 |
| 24/10/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 1296 | 2 | 1 | 2 | 0.00 |
| 24/10/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 1669 | 2 | 2 | 2 | 0.00 |
| 24/10/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 920 | 2 | 1 | 2 | 0.00 |
| 24/10/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R213 On 02-August-12 | | | Bond Future | 9.15 | 84.7038 | 83.9956 | 84.7038 | 0.00 |
| 24/10/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 744 | 1 | 1 | 1 | 0.00 |
| 24/10/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 1116 | 2 | 1 | 2 | 0.00 |
| 24/10/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 369 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 177.4717 | 177.4717 | 0.00 |
| 24/10/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 28 | 28 | 0.00 |
| 24/10/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26 | 26 | 0.00 |
| 24/10/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 29 | 29 | 0.00 |
| 24/10/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 109.5273 | 109.4951 | 0.00 |
| 24/10/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1 | 1 | 0.00 |
| 24/10/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1 | 1 | 0.00 |
| 24/10/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 1 | 1 | 0.00 |
| 24/10/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 108.4299 | 108.3913 | 0.00 |
| 24/10/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 1 | 1 | 0.00 |
| 24/10/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1 | 1 | 0.00 |
| 24/10/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 24/10/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 25/10/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/10/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/10/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/10/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/10/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/10/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/10/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/10/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/10/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/10/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/10/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/10/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/10/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/10/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/10/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/10/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/10/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/10/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/10/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/10/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/10/2011 | AL7T On 03-November-11 | | | Index Future | 405.07 | 402.5190 | 405.0660 | 402.5190 | 16.00 |
| 25/10/2011 | AL7T On 02-February-12 | | | Index Future | 410.87 | 408.2900 | 410.8740 | 408.2900 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/10/2011 | ALBI On 03-November-11 | | | Index Future | 370.36 | 367.7020 | 370.3580 | 367.7020 | 1,692.00 |
| 25/10/2011 | ALBI On 02-February-12 | | | Index Future | 375.67 | 372.9740 | 375.6680 | 372.9740 | 566.00 |
| 25/10/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/10/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/10/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/10/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/10/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/10/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/10/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/10/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/10/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/10/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/10/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/10/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 25/10/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/10/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/10/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/10/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/10/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/10/2011 | CAAK On | 19-December-11 | | | Can-Do Future | 0.08 | 0.0729 | 0.0761 | 0.0729 | 12,659.00 |
| 25/10/2011 | CAAL On | 19-December-11 | | | Can-Do Future | 0.09 | 0.0856 | 0.0875 | 0.0856 | 18,519.00 |
| 25/10/2011 | CAAM On | 19-December-11 | | | Can-Do Future | 0.19 | 0.1894 | 0.1940 | 0.1894 | 12,423.00 |
| 25/10/2011 | CAAN On | 30-March-12 | | | Can-Do Future | 0.39 | 0.3941 | 0.3888 | 0.3941 | 100,000.00 |
| 25/10/2011 | CAAO On | 30-March-12 | | | Can-Do Future | 0.16 | 0.1578 | 0.1560 | 0.1578 | 100,000.00 |
| 25/10/2011 | CAAP On | 19-December-11 | | | Can-Do Future | 0.22 | 0.2129 | 0.2187 | 0.2129 | 12,346.00 |
| 25/10/2011 | CES1 On | 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/10/2011 | CRD1 On | 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 25/10/2011 | CRD1 On | 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 25/10/2011 | CS23 On | 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/10/2011 | CS26 On | 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/10/2011 | CS33 On | 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/10/2011 | GOVI On | 03-November-11 | | | GOVI | 371.55 | 369.0940 | 371.5530 | 369.0940 | 164.00 |
| 25/10/2011 | GOVI On | 03-November-11 | 357.00 | Call | GOVI | 145530 | 12 | 15 | 12 | 0.00 |
| 25/10/2011 | GOVI On | 03-November-11 | 357.01 | Call | GOVI | 145430 | 12 | 15 | 12 | 0.00 |
| 25/10/2011 | GOVI On | 03-November-11 | 356.99 | Call | GOVI | 145630 | 12 | 15 | 12 | 0.00 |
| 25/10/2011 | GOVI On | 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | GOVI On | 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | GOVI On | 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | GOVI On | 02-February-12 | | | GOVI | 376.88 | 374.3860 | 376.8810 | 374.3860 | 0.00 |
| 25/10/2011 | GOVI On | 02-February-12 | 369.00 | Call | GOVI | 78810 | 5 | 8 | 5 | 0.00 |
| 25/10/2011 | GOVI On | 02-February-12 | 369.01 | Call | GOVI | 78710 | 5 | 8 | 5 | 0.00 |
| 25/10/2011 | GOVI On | 02-February-12 | 368.99 | Call | GOVI | 78910 | 5 | 8 | 5 | 0.00 |
| 25/10/2011 | GOVI On | 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | GOVI On | 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/10/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 25/10/2011 | IGOV On 03-November-11 | | | Index Future | 159.46 | 159.6550 | 159.4550 | 159.6550 | 90.00 |
| 25/10/2011 | IGOV On 02-February-12 | | | Index Future | 161.74 | 161.9440 | 161.7410 | 161.9440 | 0.00 |
| 25/10/2011 | ILBI On 02-February-12 | | | Index Future | 438.81 | 439.5560 | 438.8070 | 439.5560 | 88.00 |
| 25/10/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 25/10/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 25/10/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 25/10/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 25/10/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 25/10/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 25/10/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.51 | 94.4900 | 94.4900 | 94.4900 | 1,700.00 |
| 25/10/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.48 | 94.5200 | 94.5200 | 94.5200 | 5,541.00 |
| 25/10/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.43 | 94.5800 | 94.5700 | 94.5800 | 700.00 |
| 25/10/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.38 | 94.6100 | 94.6200 | 94.6100 | 0.00 |
| 25/10/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.35 | 94.6400 | 94.6500 | 94.6400 | 1,340.00 |
| 25/10/2011 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.33 | 94.6600 | 94.6700 | 94.6600 | 0.00 |
| 25/10/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.34 | 94.6400 | 94.6600 | 94.6400 | 2,890.00 |
| 25/10/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.43 | 94.5200 | 94.5700 | 94.5200 | 44,760.00 |
| 25/10/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.60 | 94.3700 | 94.4000 | 94.3700 | 990.00 |
| 25/10/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.82 | 94.1500 | 94.1800 | 94.1500 | 790.00 |
| 25/10/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.09 | 93.8800 | 93.9100 | 93.8800 | 1,250.00 |
| 25/10/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.39 | 93.6000 | 93.6100 | 93.6000 | 0.00 |
| 25/10/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 25/10/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/10/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 25/10/2011 | JN05 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 25/10/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | OTH1 On 03-November-11 | | | Index Future | 363.62 | 359.9270 | 363.6180 | 359.9270 | 0.00 |
| 25/10/2011 | OTH1 On 02-February-12 | | | Index Future | 368.83 | 365.0870 | 368.8320 | 365.0870 | 0.00 |
| 25/10/2011 | R157 On 03-November-11 | | | Bond Future | 6.66 | 124.6177 | 124.8922 | 124.6177 | 14,513.00 |
| 25/10/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 5891 | 6 | 6 | 6 | 0.00 |
| 25/10/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 6070 | 6 | 6 | 6 | 0.00 |
| 25/10/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 5711 | 5 | 6 | 5 | 0.00 |
| 25/10/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 150 | 0 | 0 | 0 | 1,200.00 |
| 25/10/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 1314 | 1 | 1 | 1 | 400.00 |
| 25/10/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 1678 | 1 | 2 | 1 | 0.00 |
| 25/10/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 3346 | 3 | 3 | 3 | 0.00 |
| 25/10/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,200.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/10/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 5 | 0 | 0 | 0 | 400.00 |
| 25/10/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 17 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 563 | 1 | 1 | 1 | 0.00 |
| 25/10/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R157 On 02-February-12 | | | Bond Future | 6.73 | 126.4053 | 126.6828 | 126.4053 | 3,182.00 |
| 25/10/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 6114 | 6 | 6 | 6 | 0.00 |
| 25/10/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 6278 | 6 | 6 | 6 | 0.00 |
| 25/10/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 5951 | 6 | 6 | 6 | 0.00 |
| 25/10/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 831 | 1 | 1 | 1 | 0.00 |
| 25/10/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 258 | 0 | 0 | 0 | 130.00 |
| 25/10/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 1791 | 2 | 2 | 2 | 0.00 |
| 25/10/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 672 | 1 | 1 | 1 | 130.00 |
| 25/10/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 1489 | 2 | 1 | 2 | 130.00 |
| 25/10/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 2909 | 3 | 3 | 3 | 0.00 |
| 25/10/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 28 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 21 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 24 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R157 On 03-May-12 | | | Bond Future | 6.79 | 121.5009 | 121.7790 | 121.5009 | 0.00 |
| 25/10/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4906 | 5 | 5 | 5 | 0.00 |
| 25/10/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4764 | 5 | 5 | 5 | 0.00 |
| 25/10/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 5049 | 5 | 5 | 5 | 0.00 |
| 25/10/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 176 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 206 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 190 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R157 On 02-August-12 | | | Bond Future | 6.84 | 123.3804 | 123.6655 | 123.3804 | 0.00 |
| 25/10/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4103 | 4 | 4 | 4 | 0.00 |
| 25/10/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3986 | 4 | 4 | 4 | 0.00 |
| 25/10/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4221 | 4 | 4 | 4 | 0.00 |
| 25/10/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 571 | 1 | 1 | 1 | 0.00 |
| 25/10/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 631 | 1 | 1 | 1 | 0.00 |
| 25/10/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 600 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/10/2011 | R186 On 03-November-11 | | | Bond Future | 8.33 | 121.0209 | 122.4714 | 121.0209 | 21,130.00 |
| 25/10/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 6216 | 5 | 6 | 5 | 0.00 |
| 25/10/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 6659 | 5 | 7 | 5 | 0.00 |
| 25/10/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 5772 | 4 | 6 | 4 | 0.00 |
| 25/10/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 3998 | 3 | 4 | 3 | 0.00 |
| 25/10/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 211 | 0 | 0 | 0 | 1,275.00 |
| 25/10/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 1035 | 0 | 1 | 0 | 425.00 |
| 25/10/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 2334 | 1 | 2 | 1 | 0.00 |
| 25/10/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 7099 | 6 | 7 | 6 | 0.00 |
| 25/10/2011 | R186 On 03-November-11 | 8.20 | Call | Bond Future | 436 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R186 On 03-November-11 | 7.80 | Call | Bond Future | 10 | 0 | 0 | 0 | 250.00 |
| 25/10/2011 | R186 On 03-November-11 | 8.00 | Call | Bond Future | 89 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R186 On 03-November-11 | 8.00 | Put | Bond Future | 3319 | 5 | 3 | 5 | 250.00 |
| 25/10/2011 | R186 On 03-November-11 | 8.20 | Put | Bond Future | 1688 | 3 | 2 | 3 | 250.00 |
| 25/10/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,275.00 |
| 25/10/2011 | R186 On 03-November-11 | 7.80 | Put | Bond Future | 5266 | 7 | 5 | 7 | 0.00 |
| 25/10/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 234 | 1 | 0 | 1 | 425.00 |
| 25/10/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 833 | 2 | 1 | 2 | 0.00 |
| 25/10/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 2446 | 4 | 2 | 4 | 0.00 |
| 25/10/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 43 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R186 On 02-February-12 | | | Bond Future | 8.41 | 117.4742 | 118.9349 | 117.4742 | 11,520.00 |
| 25/10/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 6672 | 6 | 7 | 6 | 0.00 |
| 25/10/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 7005 | 6 | 7 | 6 | 0.00 |
| 25/10/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 6346 | 5 | 6 | 5 | 0.00 |
| 25/10/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 1024 | 1 | 1 | 1 | 6,000.00 |
| 25/10/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 65 | 0 | 0 | 0 | 6,000.00 |
| 25/10/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 35264 | 34 | 35 | 34 | 0.00 |
| 25/10/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 107039 | 106 | 107 | 106 | 0.00 |
| 25/10/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 1681 | 1 | 2 | 1 | 100.00 |
| 25/10/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/10/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 5619 | 7 | 6 | 7 | 0.00 |
| 25/10/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 17342 | 19 | 17 | 19 | 0.00 |
| 25/10/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1373 | 2 | 1 | 2 | 0.00 |
| 25/10/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 7475 | 9 | 7 | 9 | 0.00 |
| 25/10/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1150 | 2 | 1 | 2 | 0.00 |
| 25/10/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1257 | 2 | 1 | 2 | 100.00 |
| 25/10/2011 | R186 On 03-May-12 | | | Bond Future | 8.48 | 119.2354 | 120.7245 | 119.2354 | 0.00 |
| 25/10/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 7372 | 6 | 7 | 6 | 0.00 |
| 25/10/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 7662 | 7 | 8 | 7 | 0.00 |
| 25/10/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 7086 | 6 | 7 | 6 | 0.00 |
| 25/10/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 2832 | 3 | 3 | 3 | 0.00 |
| 25/10/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 2534 | 3 | 3 | 3 | 0.00 |
| 25/10/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 2679 | 3 | 3 | 3 | 0.00 |
| 25/10/2011 | R186 On 02-August-12 | | | Bond Future | 8.55 | 115.7891 | 117.3055 | 115.7891 | 0.00 |
| 25/10/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 6468 | 6 | 6 | 6 | 0.00 |
| 25/10/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6718 | 6 | 7 | 6 | 0.00 |
| 25/10/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 6225 | 5 | 6 | 5 | 0.00 |
| 25/10/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 4852 | 6 | 5 | 6 | 0.00 |
| 25/10/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 4454 | 5 | 4 | 5 | 0.00 |
| 25/10/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 4648 | 5 | 5 | 5 | 0.00 |
| 25/10/2011 | R189 On 03-November-11 | | | Bond Future | 214.92 | 214.9252 | 214.9218 | 214.9252 | 0.00 |
| 25/10/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 2922 | 3 | 3 | 3 | 0.00 |
| 25/10/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 2972 | 3 | 3 | 3 | 0.00 |
| 25/10/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 2872 | 3 | 3 | 3 | 0.00 |
| 25/10/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R197 On 03-November-11 | | | Bond Future | 239.99 | 239.9747 | 239.9865 | 239.9747 | 183.00 |
| 25/10/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 1487 | 1 | 1 | 1 | 0.00 |
| 25/10/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 1437 | 1 | 1 | 1 | 0.00 |
| 25/10/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 1537 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/10/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R201 On 03-November-11 | | | Bond Future | 6.26 | 110.0968 | 110.3034 | 110.0968 | 2,300.00 |
| 25/10/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 4938 | 5 | 5 | 5 | 0.00 |
| 25/10/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 5075 | 5 | 5 | 5 | 0.00 |
| 25/10/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 4801 | 5 | 5 | 5 | 0.00 |
| 25/10/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R201 On 02-February-12 | | | Bond Future | 6.30 | 107.2670 | 107.4793 | 107.2670 | 993.00 |
| 25/10/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 5095 | 5 | 5 | 5 | 0.00 |
| 25/10/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 5221 | 5 | 5 | 5 | 0.00 |
| 25/10/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4968 | 5 | 5 | 5 | 0.00 |
| 25/10/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R201 On 03-May-12 | | | Bond Future | 6.32 | 108.8829 | 109.0974 | 108.8829 | 0.00 |
| 25/10/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3534 | 3 | 4 | 3 | 0.00 |
| 25/10/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3423 | 3 | 3 | 3 | 0.00 |
| 25/10/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3644 | 3 | 4 | 3 | 0.00 |
| 25/10/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 67 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 83 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 75 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R201 On 02-August-12 | | | Bond Future | 6.33 | 106.1593 | 106.3744 | 106.1593 | 0.00 |
| 25/10/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2800 | 3 | 3 | 3 | 0.00 |
| 25/10/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2707 | 3 | 3 | 3 | 0.00 |
| 25/10/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2893 | 3 | 3 | 3 | 0.00 |
| 25/10/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 189 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 220 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 204 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R202 On 03-November-11 | | | Bond Future | 174.37 | 175.1794 | 174.3669 | 175.1794 | 34,326.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/10/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 173867 | 175 | 174 | 175 | 0.00 |
| 25/10/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 173817 | 175 | 174 | 175 | 0.00 |
| 25/10/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 173917 | 175 | 174 | 175 | 0.00 |
| 25/10/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R202 On 02-February-12 | | | Bond Future | 174.20 | 175.0279 | 174.2037 | 175.0279 | 0.00 |
| 25/10/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 2746 | 2 | 3 | 2 | 0.00 |
| 25/10/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 2846 | 2 | 3 | 2 | 0.00 |
| 25/10/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 2796 | 2 | 3 | 2 | 0.00 |
| 25/10/2011 | R203 On 03-November-11 | | | Bond Future | 7.43 | 104.6275 | 105.0430 | 104.6275 | 937.00 |
| 25/10/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 4971 | 5 | 5 | 5 | 0.00 |
| 25/10/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 4745 | 4 | 5 | 4 | 0.00 |
| 25/10/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 5196 | 5 | 5 | 5 | 0.00 |
| 25/10/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R203 On 02-February-12 | | | Bond Future | 7.52 | 106.1263 | 106.5480 | 106.1263 | 1,651.00 |
| 25/10/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 5619 | 5 | 6 | 5 | 0.00 |
| 25/10/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 5423 | 5 | 5 | 5 | 0.00 |
| 25/10/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 5816 | 5 | 6 | 5 | 0.00 |
| 25/10/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 148 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 185 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 166 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R203 On 03-May-12 | | | Bond Future | 7.61 | 103.5663 | 103.9883 | 103.5663 | 0.00 |
| 25/10/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 5450 | 5 | 5 | 5 | 0.00 |
| 25/10/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 5621 | 5 | 6 | 5 | 0.00 |
| 25/10/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 5280 | 5 | 5 | 5 | 0.00 |
| 25/10/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 590 | 1 | 1 | 1 | 0.00 |
| 25/10/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 516 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/10/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 553 | 1 | 1 | 1 | 0.00 |
| 25/10/2011 | R203 On 02-August-12 | | | Bond Future | 7.68 | 105.1663 | 105.5998 | 105.1663 | 0.00 |
| 25/10/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4688 | 4 | 5 | 4 | 0.00 |
| 25/10/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4546 | 4 | 5 | 4 | 0.00 |
| 25/10/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4833 | 5 | 5 | 5 | 0.00 |
| 25/10/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1249 | 1 | 1 | 1 | 0.00 |
| 25/10/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1367 | 2 | 1 | 2 | 0.00 |
| 25/10/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1306 | 1 | 1 | 1 | 0.00 |
| 25/10/2011 | R204 On 03-November-11 | | | Bond Future | 7.70 | 104.0580 | 104.6670 | 104.0580 | 1,081.00 |
| 25/10/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 5534 | 5 | 6 | 5 | 0.00 |
| 25/10/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 5788 | 5 | 6 | 5 | 0.00 |
| 25/10/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 5280 | 5 | 5 | 5 | 0.00 |
| 25/10/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R204 On 02-February-12 | | | Bond Future | 7.79 | 101.5199 | 102.1354 | 101.5199 | 2,082.00 |
| 25/10/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 6312 | 6 | 6 | 6 | 0.00 |
| 25/10/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 6538 | 6 | 7 | 6 | 0.00 |
| 25/10/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 6088 | 6 | 6 | 6 | 0.00 |
| 25/10/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 188 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 149 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 167 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R204 On 03-May-12 | | | Bond Future | 7.87 | 103.0492 | 103.6748 | 103.0492 | 0.00 |
| 25/10/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 5225 | 5 | 5 | 5 | 0.00 |
| 25/10/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 5040 | 5 | 5 | 5 | 0.00 |
| 25/10/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 5417 | 5 | 5 | 5 | 0.00 |
| 25/10/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 814 | 1 | 1 | 1 | 0.00 |
| 25/10/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 920 | 1 | 1 | 1 | 0.00 |
| 25/10/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 863 | 1 | 1 | 1 | 0.00 |
| 25/10/2011 | R204 On 02-August-12 | | | Bond Future | 7.95 | 100.6101 | 101.2439 | 100.6101 | 0.00 |
| 25/10/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4505 | 4 | 5 | 4 | 0.00 |
| 25/10/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4662 | 4 | 5 | 4 | 0.00 |
| 25/10/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4351 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/10/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 1936 | 2 | 2 | 2 | 0.00 |
| 25/10/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 1770 | 2 | 2 | 2 | 0.00 |
| 25/10/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 1851 | 2 | 2 | 2 | 0.00 |
| 25/10/2011 | R206 On 03-November-11 | | | Bond Future | 5.96 | 105.3124 | 105.4607 | 105.3124 | 12,577.00 |
| 25/10/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 3607 | 3 | 4 | 3 | 0.00 |
| 25/10/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 3508 | 3 | 4 | 3 | 0.00 |
| 25/10/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 3705 | 4 | 4 | 4 | 0.00 |
| 25/10/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R206 On 02-February-12 | | | Bond Future | 5.98 | 103.0588 | 103.2092 | 103.0588 | 0.00 |
| 25/10/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3625 | 3 | 4 | 3 | 0.00 |
| 25/10/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3538 | 3 | 4 | 3 | 0.00 |
| 25/10/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3713 | 4 | 4 | 4 | 0.00 |
| 25/10/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R206 On 03-May-12 | | | Bond Future | 5.97 | 104.6122 | 104.7634 | 104.6122 | 0.00 |
| 25/10/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2507 | 2 | 3 | 2 | 0.00 |
| 25/10/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2578 | 2 | 3 | 2 | 0.00 |
| 25/10/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2437 | 2 | 2 | 2 | 0.00 |
| 25/10/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 84 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 69 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 76 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R206 On 02-August-12 | | | Bond Future | 5.91 | 102.4664 | 102.6194 | 102.4664 | 0.00 |
| 25/10/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 2004 | 2 | 2 | 2 | 0.00 |
| 25/10/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1947 | 2 | 2 | 2 | 0.00 |
| 25/10/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 2059 | 2 | 2 | 2 | 0.00 |
| 25/10/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 169 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 192 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 182 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R207 On 03-November-11 | | | Bond Future | 7.91 | 97.7638 | 98.3470 | 97.7638 | 8,399.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/10/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 4718 | 4 | 5 | 4 | 0.00 |
| 25/10/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 4989 | 4 | 5 | 4 | 0.00 |
| 25/10/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 4445 | 4 | 4 | 4 | 0.00 |
| 25/10/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 514 | 0 | 1 | 0 | 2,000.00 |
| 25/10/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 1489 | 1 | 1 | 1 | 0.00 |
| 25/10/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 2526 | 2 | 3 | 2 | 0.00 |
| 25/10/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 2 | 0 | 0 | 0 | 900.00 |
| 25/10/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 666 | 0 | 1 | 0 | 0.00 |
| 25/10/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 2799 | 2 | 3 | 2 | 0.00 |
| 25/10/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 198 | 0 | 0 | 0 | 300.00 |
| 25/10/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 434 | 1 | 0 | 1 | 300.00 |
| 25/10/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 11 | 0 | 0 | 0 | 900.00 |
| 25/10/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 1131 | 2 | 1 | 2 | 0.00 |
| 25/10/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 17 | 0 | 0 | 0 | 2,000.00 |
| 25/10/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 3621 | 4 | 4 | 4 | 0.00 |
| 25/10/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 110 | 0 | 0 | 0 | 2,000.00 |
| 25/10/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 572 | 1 | 1 | 1 | 0.00 |
| 25/10/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R207 On 02-February-12 | | | Bond Future | 8.00 | 95.5274 | 96.1168 | 95.5274 | 600.00 |
| 25/10/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 5771 | 5 | 6 | 5 | 0.00 |
| 25/10/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 6000 | 5 | 6 | 5 | 0.00 |
| 25/10/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 5544 | 5 | 6 | 5 | 0.00 |
| 25/10/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 363 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 295 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 327 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R207 On 03-May-12 | | | Bond Future | 8.08 | 96.9634 | 97.5692 | 96.9634 | 0.00 |
| 25/10/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4898 | 4 | 5 | 4 | 0.00 |
| 25/10/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4709 | 4 | 5 | 4 | 0.00 |
| 25/10/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 5084 | 5 | 5 | 5 | 0.00 |
| 25/10/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1239 | 1 | 1 | 1 | 0.00 |
| 25/10/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1386 | 2 | 1 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/10/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1314 | 2 | 1 | 2 | 0.00 |
| 25/10/2011 | R207 On 02-August-12 | | | Bond Future | 8.16 | 94.8250 | 95.4346 | 94.8250 | 0.00 |
| 25/10/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4997 | 5 | 5 | 5 | 0.00 |
| 25/10/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 5167 | 5 | 5 | 5 | 0.00 |
| 25/10/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4830 | 4 | 5 | 4 | 0.00 |
| 25/10/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2020 | 2 | 2 | 2 | 0.00 |
| 25/10/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 1846 | 2 | 2 | 2 | 0.00 |
| 25/10/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 1931 | 2 | 2 | 2 | 0.00 |
| 25/10/2011 | R208 On 03-November-11 | | | Bond Future | 7.98 | 92.0019 | 92.6915 | 92.0019 | 2,040.00 |
| 25/10/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 4617 | 4 | 5 | 4 | 0.00 |
| 25/10/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 4906 | 4 | 5 | 4 | 0.00 |
| 25/10/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 4327 | 4 | 4 | 4 | 0.00 |
| 25/10/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 487 | 0 | 0 | 0 | 1,995.00 |
| 25/10/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 5480 | 5 | 5 | 5 | 0.00 |
| 25/10/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 1489 | 1 | 1 | 1 | 665.00 |
| 25/10/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 2581 | 2 | 3 | 2 | 0.00 |
| 25/10/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 23 | 0 | 0 | 0 | 665.00 |
| 25/10/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,995.00 |
| 25/10/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 135 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 667 | 1 | 1 | 1 | 0.00 |
| 25/10/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R208 On 02-February-12 | | | Bond Future | 8.06 | 93.3239 | 94.0213 | 93.3239 | 5,986.00 |
| 25/10/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 5872 | 5 | 6 | 5 | 0.00 |
| 25/10/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 5634 | 5 | 6 | 5 | 0.00 |
| 25/10/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 6113 | 6 | 6 | 6 | 0.00 |
| 25/10/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 372 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 451 | 1 | 0 | 1 | 0.00 |
| 25/10/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 410 | 1 | 0 | 1 | 0.00 |
| 25/10/2011 | R208 On 03-May-12 | | | Bond Future | 8.14 | 91.3299 | 92.0402 | 91.3299 | 0.00 |
| 25/10/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5974 | 5 | 6 | 5 | 0.00 |
| 25/10/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 6186 | 6 | 6 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/10/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5764 | 5 | 6 | 5 | 0.00 |
| 25/10/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1112 | 1 | 1 | 1 | 0.00 |
| 25/10/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 984 | 1 | 1 | 1 | 0.00 |
| 25/10/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1046 | 1 | 1 | 1 | 0.00 |
| 25/10/2011 | R208 On 02-August-12 | | | Bond Future | 8.21 | 92.7451 | 93.4615 | 92.7451 | 0.00 |
| 25/10/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 5202 | 5 | 5 | 5 | 0.00 |
| 25/10/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5022 | 5 | 5 | 5 | 0.00 |
| 25/10/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5385 | 5 | 5 | 5 | 0.00 |
| 25/10/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2054 | 2 | 2 | 2 | 0.00 |
| 25/10/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2243 | 3 | 2 | 3 | 0.00 |
| 25/10/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2147 | 2 | 2 | 2 | 0.00 |
| 25/10/2011 | R209 On 03-November-11 | | | Bond Future | 8.75 | 74.2911 | 75.6366 | 74.2911 | 1,763.00 |
| 25/10/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 803 | 0 | 1 | 0 | 0.00 |
| 25/10/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 1018 | 0 | 1 | 0 | 0.00 |
| 25/10/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 619 | 0 | 1 | 0 | 0.00 |
| 25/10/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 1004 | 2 | 1 | 2 | 0.00 |
| 25/10/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 605 | 1 | 1 | 1 | 0.00 |
| 25/10/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 787 | 2 | 1 | 2 | 0.00 |
| 25/10/2011 | R209 On 02-February-12 | | | Bond Future | 8.82 | 75.3510 | 76.7251 | 75.3510 | 1,237.00 |
| 25/10/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3563 | 3 | 4 | 3 | 0.00 |
| 25/10/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3787 | 3 | 4 | 3 | 0.00 |
| 25/10/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3346 | 3 | 3 | 3 | 0.00 |
| 25/10/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2302 | 3 | 2 | 3 | 0.00 |
| 25/10/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 1979 | 3 | 2 | 3 | 0.00 |
| 25/10/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2135 | 3 | 2 | 3 | 0.00 |
| 25/10/2011 | R209 On 03-May-12 | | | Bond Future | 8.88 | 73.3471 | 74.7347 | 73.3471 | 0.00 |
| 25/10/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 4303 | 4 | 4 | 4 | 0.00 |
| 25/10/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 4103 | 3 | 4 | 3 | 0.00 |
| 25/10/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4510 | 4 | 5 | 4 | 0.00 |
| 25/10/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3206 | 4 | 3 | 4 | 0.00 |
| 25/10/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 3561 | 4 | 4 | 4 | 0.00 |
| 25/10/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 3378 | 4 | 3 | 4 | 0.00 |
| 25/10/2011 | R209 On 02-August-12 | | | Bond Future | 8.94 | 74.4787 | 75.8874 | 74.4787 | 0.00 |

| Date | Contract Details | | | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|----------------|--------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/10/2011 | R209 On | 02-August-12 | 9.25 | Call | Bond Future | 5977 | 5 | 6 | 5 | 0.00 | |
| 25/10/2011 | R209 On | 02-August-12 | 9.30 | Call | Bond Future | 6188 | 5 | 6 | 5 | 0.00 | |
| 25/10/2011 | R209 On | 02-August-12 | 9.20 | Call | Bond Future | 5768 | 5 | 6 | 5 | 0.00 | |
| 25/10/2011 | R209 On | 02-August-12 | 9.20 | Put | Bond Future | 3825 | 4 | 4 | 4 | 0.00 | |
| 25/10/2011 | R209 On | 02-August-12 | 9.30 | Put | Bond Future | 3515 | 4 | 4 | 4 | 0.00 | |
| 25/10/2011 | R209 On | 02-August-12 | 9.25 | Put | Bond Future | 3668 | 4 | 4 | 4 | 0.00 | |
| 25/10/2011 | R210 On | 03-November-11 | | | Bond Future | 130.40 | 130.9164 | 130.4041 | 130.9164 | 750.00 | |
| 25/10/2011 | R210 On | 03-November-11 | 131.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 | |
| 25/10/2011 | R210 On | 03-November-11 | 130.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 | |
| 25/10/2011 | R210 On | 03-November-11 | 131.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 | |
| 25/10/2011 | R210 On | 03-November-11 | 131.05 | Put | Bond Future | 646 | 0 | 1 | 0 | 0.00 | |
| 25/10/2011 | R210 On | 03-November-11 | 130.95 | Put | Bond Future | 546 | 0 | 1 | 0 | 0.00 | |
| 25/10/2011 | R210 On | 03-November-11 | 131.00 | Put | Bond Future | 596 | 0 | 1 | 0 | 0.00 | |
| 25/10/2011 | R211 On | 03-November-11 | | | Bond Future | 113.37 | 113.3699 | 113.3718 | 113.3699 | 529.00 | |
| 25/10/2011 | R211 On | 03-November-11 | 1.25 | Call | Bond Future | 112122 | 112 | 112 | 112 | 0.00 | |
| 25/10/2011 | R211 On | 03-November-11 | 1.30 | Call | Bond Future | 112072 | 112 | 112 | 112 | 0.00 | |
| 25/10/2011 | R211 On | 03-November-11 | 1.20 | Call | Bond Future | 112172 | 112 | 112 | 112 | 0.00 | |
| 25/10/2011 | R211 On | 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 | |
| 25/10/2011 | R211 On | 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 | |
| 25/10/2011 | R211 On | 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 | |
| 25/10/2011 | R211 On | 02-February-12 | | | Bond Future | 113.66 | 113.6577 | 113.6596 | 113.6577 | 0.00 | |
| 25/10/2011 | R211 On | 02-February-12 | 110.50 | Call | Bond Future | 3160 | 3 | 3 | 3 | 0.00 | |
| 25/10/2011 | R211 On | 02-February-12 | 110.55 | Call | Bond Future | 3110 | 3 | 3 | 3 | 0.00 | |
| 25/10/2011 | R211 On | 02-February-12 | 110.45 | Call | Bond Future | 3210 | 3 | 3 | 3 | 0.00 | |
| 25/10/2011 | R211 On | 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 | |
| 25/10/2011 | R211 On | 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 | |
| 25/10/2011 | R211 On | 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 | |
| 25/10/2011 | R212 On | 03-November-11 | | | Bond Future | 109.67 | 109.6653 | 109.6704 | 109.6653 | 2,677.00 | |
| 25/10/2011 | R212 On | 03-November-11 | 2.50 | Call | Bond Future | 107170 | 107 | 107 | 107 | 0.00 | |
| 25/10/2011 | R212 On | 03-November-11 | 2.55 | Call | Bond Future | 107120 | 107 | 107 | 107 | 0.00 | |
| 25/10/2011 | R212 On | 03-November-11 | 2.45 | Call | Bond Future | 107220 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/10/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R212 On 02-February-12 | | | Bond Future | 109.77 | 109.7694 | 109.7746 | 109.7694 | 0.00 |
| 25/10/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 1275 | 1 | 1 | 1 | 0.00 |
| 25/10/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 1325 | 1 | 1 | 1 | 0.00 |
| 25/10/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 1225 | 1 | 1 | 1 | 0.00 |
| 25/10/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R213 On 03-November-11 | | | Bond Future | 8.75 | 83.7750 | 85.1517 | 83.7750 | 0.00 |
| 25/10/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 412 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 399 | 2 | 0 | 2 | 0.00 |
| 25/10/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 25/10/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 25/10/2011 | R213 On 02-February-12 | | | Bond Future | 8.83 | 84.9758 | 86.3705 | 84.9758 | 0.00 |
| 25/10/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 1356 | 0 | 1 | 0 | 0.00 |
| 25/10/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 965 | 0 | 1 | 0 | 0.00 |
| 25/10/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 1744 | 0 | 2 | 0 | 0.00 |
| 25/10/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R213 On 03-May-12 | | | Bond Future | 8.90 | 82.7169 | 84.1313 | 82.7169 | 0.00 |
| 25/10/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 2710 | 1 | 3 | 1 | 0.00 |
| 25/10/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 3084 | 2 | 3 | 2 | 0.00 |
| 25/10/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 2335 | 1 | 2 | 1 | 0.00 |
| 25/10/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R213 On 02-August-12 | | | Bond Future | 8.96 | 83.9956 | 85.4368 | 83.9956 | 0.00 |
| 25/10/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 2185 | 1 | 2 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/10/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 2557 | 1 | 3 | 1 | 0.00 |
| 25/10/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 1811 | 0 | 2 | 0 | 0.00 |
| 25/10/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 177.4717 | 177.4717 | 0.00 |
| 25/10/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 28 | 28 | 0.00 |
| 25/10/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 29 | 29 | 0.00 |
| 25/10/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26 | 26 | 0.00 |
| 25/10/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 109.5273 | 109.4951 | 0.00 |
| 25/10/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1 | 1 | 0.00 |
| 25/10/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 1 | 1 | 0.00 |
| 25/10/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1 | 1 | 0.00 |
| 25/10/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 108.4299 | 108.3913 | 0.00 |
| 25/10/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 1 | 1 | 0.00 |
| 25/10/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1 | 1 | 0.00 |
| 25/10/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/10/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 25/10/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 26/10/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/10/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/10/2011 | AL7T On 03-November-11 | | | Index Future | 405.04 | 405.0660 | 405.0440 | 405.0660 | 16.00 |
| 26/10/2011 | AL7T On 02-February-12 | | | Index Future | 410.85 | 410.8740 | 410.8520 | 410.8740 | 0.00 |
| 26/10/2011 | ALBI On 03-November-11 | | | Index Future | 370.10 | 370.3580 | 370.1030 | 370.3580 | 1,692.00 |
| 26/10/2011 | ALBI On 02-February-12 | | | Index Future | 375.41 | 375.6680 | 375.4100 | 375.6680 | 566.00 |
| 26/10/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 26/10/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/10/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.09 | 0.0761 | 0.0856 | 0.0761 | 12,659.00 |
| 26/10/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.09 | 0.0875 | 0.0931 | 0.0875 | 18,519.00 |
| 26/10/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.18 | 0.1940 | 0.1820 | 0.1940 | 12,423.00 |
| 26/10/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.41 | 0.3888 | 0.4123 | 0.3888 | 100,000.00 |
| 26/10/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.13 | 0.1560 | 0.1336 | 0.1560 | 100,000.00 |
| 26/10/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.21 | 0.2187 | 0.2076 | 0.2187 | 12,346.00 |
| 26/10/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 26/10/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 26/10/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2011 | GOVI On 03-November-11 | | | GOVI | 371.32 | 371.5530 | 371.3160 | 371.5530 | 164.00 |
| 26/10/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 143160 | 15 | 14 | 15 | 0.00 |
| 26/10/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 143060 | 15 | 14 | 15 | 0.00 |
| 26/10/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 143260 | 15 | 14 | 15 | 0.00 |
| 26/10/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | GOVI On 02-February-12 | | | GOVI | 376.64 | 376.8810 | 376.6400 | 376.8810 | 0.00 |
| 26/10/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 76400 | 8 | 8 | 8 | 0.00 |
| 26/10/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 76300 | 8 | 8 | 8 | 0.00 |
| 26/10/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 76500 | 8 | 8 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/10/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 26/10/2011 | IGOV On 03-November-11 | | | Index Future | 158.78 | 159.4550 | 158.7810 | 159.4550 | 90.00 |
| 26/10/2011 | IGOV On 02-February-12 | | | Index Future | 161.06 | 161.7410 | 161.0570 | 161.7410 | 0.00 |
| 26/10/2011 | ILBI On 02-February-12 | | | Index Future | 438.81 | 438.8070 | 438.8070 | 438.8070 | 88.00 |
| 26/10/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 26/10/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 26/10/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 26/10/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 26/10/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 26/10/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 26/10/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.52 | 94.4900 | 94.4800 | 94.4900 | 1,700.00 |
| 26/10/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.48 | 94.5200 | 94.5200 | 94.5200 | 5,541.00 |
| 26/10/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.42 | 94.5700 | 94.5800 | 94.5700 | 700.00 |
| 26/10/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.38 | 94.6200 | 94.6200 | 94.6200 | 0.00 |
| 26/10/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.34 | 94.6500 | 94.6600 | 94.6500 | 1,340.00 |
| 26/10/2011 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.31 | 94.6700 | 94.6900 | 94.6700 | 0.00 |
| 26/10/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.32 | 94.6600 | 94.6800 | 94.6600 | 2,890.00 |
| 26/10/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.41 | 94.5700 | 94.5900 | 94.5700 | 44,760.00 |
| 26/10/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.58 | 94.4000 | 94.4200 | 94.4000 | 990.00 |
| 26/10/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.80 | 94.1800 | 94.2000 | 94.1800 | 790.00 |
| 26/10/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.06 | 93.9100 | 93.9400 | 93.9100 | 1,250.00 |
| 26/10/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.35 | 93.6100 | 93.6500 | 93.6100 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/10/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 26/10/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 26/10/2011 | JN05 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 26/10/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | OTH1 On 03-November-11 | | | Index Future | 363.27 | 363.6180 | 363.2730 | 363.6180 | 0.00 |
| 26/10/2011 | OTH1 On 02-February-12 | | | Index Future | 368.48 | 368.8320 | 368.4810 | 368.8320 | 0.00 |
| 26/10/2011 | R157 On 03-November-11 | | | Bond Future | 6.66 | 124.8922 | 124.8998 | 124.8922 | 14,513.00 |
| 26/10/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 5899 | 6 | 6 | 6 | 0.00 |
| 26/10/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 6078 | 6 | 6 | 6 | 0.00 |
| 26/10/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 5719 | 6 | 6 | 6 | 0.00 |
| 26/10/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 137 | 0 | 0 | 0 | 1,200.00 |
| 26/10/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 1317 | 1 | 1 | 1 | 400.00 |
| 26/10/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 1684 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/10/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 3353 | 3 | 3 | 3 | 0.00 |
| 26/10/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,200.00 |
| 26/10/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 4 | 0 | 0 | 0 | 400.00 |
| 26/10/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 542 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R157 On 02-February-12 | | | Bond Future | 6.73 | 126.6828 | 126.6899 | 126.6828 | 3,182.00 |
| 26/10/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 6121 | 6 | 6 | 6 | 0.00 |
| 26/10/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 6284 | 6 | 6 | 6 | 0.00 |
| 26/10/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 5957 | 6 | 6 | 6 | 0.00 |
| 26/10/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 828 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 256 | 0 | 0 | 0 | 130.00 |
| 26/10/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 1791 | 2 | 2 | 2 | 0.00 |
| 26/10/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 665 | 1 | 1 | 1 | 130.00 |
| 26/10/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 1479 | 1 | 1 | 1 | 130.00 |
| 26/10/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 2900 | 3 | 3 | 3 | 0.00 |
| 26/10/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 27 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 20 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 24 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R157 On 03-May-12 | | | Bond Future | 6.79 | 121.7790 | 121.7890 | 121.7790 | 0.00 |
| 26/10/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4913 | 5 | 5 | 5 | 0.00 |
| 26/10/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4771 | 5 | 5 | 5 | 0.00 |
| 26/10/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 5056 | 5 | 5 | 5 | 0.00 |
| 26/10/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 173 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 203 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 187 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R157 On 02-August-12 | | | Bond Future | 6.84 | 123.6655 | 123.6716 | 123.6655 | 0.00 |
| 26/10/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4105 | 4 | 4 | 4 | 0.00 |
| 26/10/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4223 | 4 | 4 | 4 | 0.00 |
| 26/10/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3988 | 4 | 4 | 4 | 0.00 |
| 26/10/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 627 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/10/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 567 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 596 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | R186 On 03-November-11 | | | Bond Future | 8.34 | 122.4714 | 122.3463 | 122.4714 | 21,130.00 |
| 26/10/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 6090 | 6 | 6 | 6 | 0.00 |
| 26/10/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 6533 | 7 | 7 | 7 | 0.00 |
| 26/10/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 5645 | 6 | 6 | 6 | 0.00 |
| 26/10/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 3866 | 4 | 4 | 4 | 0.00 |
| 26/10/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 160 | 0 | 0 | 0 | 1,275.00 |
| 26/10/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 916 | 1 | 1 | 1 | 425.00 |
| 26/10/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 2196 | 2 | 2 | 2 | 0.00 |
| 26/10/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 6974 | 7 | 7 | 7 | 0.00 |
| 26/10/2011 | R186 On 03-November-11 | 8.20 | Call | Bond Future | 356 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R186 On 03-November-11 | 7.80 | Call | Bond Future | 5 | 0 | 0 | 0 | 250.00 |
| 26/10/2011 | R186 On 03-November-11 | 8.00 | Call | Bond Future | 61 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R186 On 03-November-11 | 8.00 | Put | Bond Future | 3416 | 3 | 3 | 3 | 250.00 |
| 26/10/2011 | R186 On 03-November-11 | 8.20 | Put | Bond Future | 1733 | 2 | 2 | 2 | 250.00 |
| 26/10/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 1 | 0 | 0 | 0 | 1,275.00 |
| 26/10/2011 | R186 On 03-November-11 | 7.80 | Put | Bond Future | 5386 | 5 | 5 | 5 | 0.00 |
| 26/10/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 221 | 0 | 0 | 0 | 425.00 |
| 26/10/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 839 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 2520 | 2 | 3 | 2 | 0.00 |
| 26/10/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 36 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R186 On 02-February-12 | | | Bond Future | 8.42 | 118.9349 | 118.8121 | 118.9349 | 11,520.00 |
| 26/10/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 6567 | 7 | 7 | 7 | 0.00 |
| 26/10/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 6897 | 7 | 7 | 7 | 0.00 |
| 26/10/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 6242 | 6 | 6 | 6 | 0.00 |
| 26/10/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 985 | 1 | 1 | 1 | 6,000.00 |
| 26/10/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 61 | 0 | 0 | 0 | 6,000.00 |
| 26/10/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 35141 | 35 | 35 | 35 | 0.00 |
| 26/10/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 106916 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/10/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 1627 | 2 | 2 | 2 | 100.00 |
| 26/10/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 5687 | 6 | 6 | 6 | 0.00 |
| 26/10/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 17461 | 17 | 17 | 17 | 0.00 |
| 26/10/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1392 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 7559 | 7 | 8 | 7 | 0.00 |
| 26/10/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1165 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1275 | 1 | 1 | 1 | 100.00 |
| 26/10/2011 | R186 On 03-May-12 | | | Bond Future | 8.49 | 120.7245 | 120.6040 | 120.7245 | 0.00 |
| 26/10/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 7279 | 7 | 7 | 7 | 0.00 |
| 26/10/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 7568 | 8 | 8 | 8 | 0.00 |
| 26/10/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6995 | 7 | 7 | 7 | 0.00 |
| 26/10/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 2861 | 3 | 3 | 3 | 0.00 |
| 26/10/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 2560 | 3 | 3 | 3 | 0.00 |
| 26/10/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 2707 | 3 | 3 | 3 | 0.00 |
| 26/10/2011 | R186 On 02-August-12 | | | Bond Future | 8.56 | 117.3055 | 117.1780 | 117.3055 | 0.00 |
| 26/10/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 6386 | 6 | 6 | 6 | 0.00 |
| 26/10/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 6143 | 6 | 6 | 6 | 0.00 |
| 26/10/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6633 | 7 | 7 | 7 | 0.00 |
| 26/10/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 4497 | 4 | 4 | 4 | 0.00 |
| 26/10/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 4897 | 5 | 5 | 5 | 0.00 |
| 26/10/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 4694 | 5 | 5 | 5 | 0.00 |
| 26/10/2011 | R189 On 03-November-11 | | | Bond Future | 214.97 | 214.9218 | 214.9702 | 214.9218 | 0.00 |
| 26/10/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 2970 | 3 | 3 | 3 | 0.00 |
| 26/10/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 2920 | 3 | 3 | 3 | 0.00 |
| 26/10/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 3020 | 3 | 3 | 3 | 0.00 |
| 26/10/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R197 On 03-November-11 | | | Bond Future | 238.93 | 239.9865 | 238.9258 | 239.9865 | 183.00 |
| 26/10/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 426 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/10/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 476 | 2 | 0 | 2 | 0.00 |
| 26/10/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 376 | 1 | 0 | 1 | 0.00 |
| 26/10/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R201 On 03-November-11 | | | Bond Future | 6.25 | 110.3034 | 110.3238 | 110.3034 | 2,300.00 |
| 26/10/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 4959 | 5 | 5 | 5 | 0.00 |
| 26/10/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 5096 | 5 | 5 | 5 | 0.00 |
| 26/10/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 4821 | 5 | 5 | 5 | 0.00 |
| 26/10/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R201 On 02-February-12 | | | Bond Future | 6.29 | 107.4793 | 107.4955 | 107.4793 | 993.00 |
| 26/10/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 5111 | 5 | 5 | 5 | 0.00 |
| 26/10/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 5237 | 5 | 5 | 5 | 0.00 |
| 26/10/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4984 | 5 | 5 | 5 | 0.00 |
| 26/10/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R201 On 03-May-12 | | | Bond Future | 6.31 | 109.0974 | 109.1146 | 109.0974 | 0.00 |
| 26/10/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3549 | 4 | 4 | 4 | 0.00 |
| 26/10/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3438 | 3 | 3 | 3 | 0.00 |
| 26/10/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3659 | 4 | 4 | 4 | 0.00 |
| 26/10/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 65 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 80 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 73 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R201 On 02-August-12 | | | Bond Future | 6.32 | 106.3744 | 106.3924 | 106.3744 | 0.00 |
| 26/10/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2814 | 3 | 3 | 3 | 0.00 |
| 26/10/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2908 | 3 | 3 | 3 | 0.00 |
| 26/10/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2721 | 3 | 3 | 3 | 0.00 |
| 26/10/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 216 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 186 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 200 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/10/2011 | R202 On 03-November-11 | | | Bond Future | 173.04 | 174.3669 | 173.0362 | 174.3669 | 34,326.00 |
| 26/10/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 172536 | 174 | 173 | 174 | 0.00 |
| 26/10/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 172486 | 174 | 172 | 174 | 0.00 |
| 26/10/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 172586 | 174 | 173 | 174 | 0.00 |
| 26/10/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R202 On 02-February-12 | | | Bond Future | 172.85 | 174.2037 | 172.8541 | 174.2037 | 160.00 |
| 26/10/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 4196 | 3 | 4 | 3 | 0.00 |
| 26/10/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 4096 | 3 | 4 | 3 | 0.00 |
| 26/10/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 4146 | 3 | 4 | 3 | 0.00 |
| 26/10/2011 | R203 On 03-November-11 | | | Bond Future | 7.43 | 105.0430 | 105.0526 | 105.0430 | 937.00 |
| 26/10/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 4981 | 5 | 5 | 5 | 0.00 |
| 26/10/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 4755 | 5 | 5 | 5 | 0.00 |
| 26/10/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 5206 | 5 | 5 | 5 | 0.00 |
| 26/10/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R203 On 02-February-12 | | | Bond Future | 7.52 | 106.5480 | 106.5617 | 106.5480 | 1,651.00 |
| 26/10/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 5628 | 6 | 6 | 6 | 0.00 |
| 26/10/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 5432 | 5 | 5 | 5 | 0.00 |
| 26/10/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 5826 | 6 | 6 | 6 | 0.00 |
| 26/10/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 144 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 180 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 161 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R203 On 03-May-12 | | | Bond Future | 7.60 | 103.9883 | 104.0059 | 103.9883 | 0.00 |
| 26/10/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 5460 | 5 | 5 | 5 | 0.00 |
| 26/10/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 5632 | 6 | 6 | 6 | 0.00 |
| 26/10/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 5290 | 5 | 5 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/10/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 583 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 510 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 545 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | R203 On 02-August-12 | | | Bond Future | 7.68 | 105.5998 | 105.6125 | 105.5998 | 0.00 |
| 26/10/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4693 | 5 | 5 | 5 | 0.00 |
| 26/10/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4838 | 5 | 5 | 5 | 0.00 |
| 26/10/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4551 | 5 | 5 | 5 | 0.00 |
| 26/10/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1359 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1241 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1298 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | R204 On 03-November-11 | | | Bond Future | 7.70 | 104.6670 | 104.6780 | 104.6670 | 1,081.00 |
| 26/10/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 5545 | 6 | 6 | 6 | 0.00 |
| 26/10/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 5799 | 6 | 6 | 6 | 0.00 |
| 26/10/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 5290 | 5 | 5 | 5 | 0.00 |
| 26/10/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R204 On 02-February-12 | | | Bond Future | 7.79 | 102.1354 | 102.1512 | 102.1354 | 2,082.00 |
| 26/10/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 6324 | 6 | 6 | 6 | 0.00 |
| 26/10/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 6549 | 7 | 7 | 7 | 0.00 |
| 26/10/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 6099 | 6 | 6 | 6 | 0.00 |
| 26/10/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 183 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 145 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 163 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R204 On 03-May-12 | | | Bond Future | 7.87 | 103.6748 | 103.6901 | 103.6748 | 0.00 |
| 26/10/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 5231 | 5 | 5 | 5 | 0.00 |
| 26/10/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 5046 | 5 | 5 | 5 | 0.00 |
| 26/10/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 5424 | 5 | 5 | 5 | 0.00 |
| 26/10/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 806 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 911 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 854 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | R204 On 02-August-12 | | | Bond Future | 7.95 | 101.2439 | 101.2587 | 101.2439 | 0.00 |
| 26/10/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4510 | 5 | 5 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/10/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4355 | 4 | 4 | 4 | 0.00 |
| 26/10/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4667 | 5 | 5 | 5 | 0.00 |
| 26/10/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 1760 | 2 | 2 | 2 | 0.00 |
| 26/10/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 1925 | 2 | 2 | 2 | 0.00 |
| 26/10/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 1841 | 2 | 2 | 2 | 0.00 |
| 26/10/2011 | R206 On 03-November-11 | | | Bond Future | 5.96 | 105.4607 | 105.4607 | 105.4607 | 12,577.00 |
| 26/10/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 3607 | 4 | 4 | 4 | 0.00 |
| 26/10/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 3508 | 4 | 4 | 4 | 0.00 |
| 26/10/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 3705 | 4 | 4 | 4 | 0.00 |
| 26/10/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R206 On 02-February-12 | | | Bond Future | 5.98 | 103.2092 | 103.2092 | 103.2092 | 0.00 |
| 26/10/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3625 | 4 | 4 | 4 | 0.00 |
| 26/10/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3538 | 4 | 4 | 4 | 0.00 |
| 26/10/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3713 | 4 | 4 | 4 | 0.00 |
| 26/10/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R206 On 03-May-12 | | | Bond Future | 5.97 | 104.7634 | 104.7634 | 104.7634 | 0.00 |
| 26/10/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2507 | 3 | 3 | 3 | 0.00 |
| 26/10/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2578 | 3 | 3 | 3 | 0.00 |
| 26/10/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2436 | 2 | 2 | 2 | 0.00 |
| 26/10/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 83 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 69 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 76 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R206 On 02-August-12 | | | Bond Future | 5.91 | 102.6194 | 102.6181 | 102.6194 | 0.00 |
| 26/10/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 2002 | 2 | 2 | 2 | 0.00 |
| 26/10/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 2057 | 2 | 2 | 2 | 0.00 |
| 26/10/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1945 | 2 | 2 | 2 | 0.00 |
| 26/10/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 191 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 169 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 181 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/10/2011 | R207 On 03-November-11 | | | Bond Future | 7.91 | 98.3470 | 98.3644 | 98.3470 | 8,399.00 |
| 26/10/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 4735 | 5 | 5 | 5 | 0.00 |
| 26/10/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 5007 | 5 | 5 | 5 | 0.00 |
| 26/10/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 4463 | 4 | 4 | 4 | 0.00 |
| 26/10/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 491 | 1 | 0 | 1 | 2,000.00 |
| 26/10/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 1486 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 2538 | 3 | 3 | 3 | 0.00 |
| 26/10/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 1 | 0 | 0 | 0 | 900.00 |
| 26/10/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 645 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 2812 | 3 | 3 | 3 | 0.00 |
| 26/10/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 178 | 0 | 0 | 0 | 300.00 |
| 26/10/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 396 | 0 | 0 | 0 | 300.00 |
| 26/10/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 6 | 0 | 0 | 0 | 900.00 |
| 26/10/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 1094 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 12 | 0 | 0 | 0 | 2,000.00 |
| 26/10/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 3603 | 4 | 4 | 4 | 0.00 |
| 26/10/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 90 | 0 | 0 | 0 | 2,000.00 |
| 26/10/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 532 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R207 On 02-February-12 | | | Bond Future | 8.00 | 96.1168 | 96.1337 | 96.1168 | 610.00 |
| 26/10/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 5780 | 6 | 6 | 6 | 0.00 |
| 26/10/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 6010 | 6 | 6 | 6 | 0.00 |
| 26/10/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 5553 | 6 | 6 | 6 | 0.00 |
| 26/10/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 355 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 288 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 319 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R207 On 03-May-12 | | | Bond Future | 8.08 | 97.5692 | 97.5857 | 97.5692 | 0.00 |
| 26/10/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4903 | 5 | 5 | 5 | 0.00 |
| 26/10/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4714 | 5 | 5 | 5 | 0.00 |
| 26/10/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 5090 | 5 | 5 | 5 | 0.00 |
| 26/10/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1229 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/10/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1375 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1302 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | R207 On 02-August-12 | | | Bond Future | 8.16 | 95.4346 | 95.4506 | 95.4346 | 0.00 |
| 26/10/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 5002 | 5 | 5 | 5 | 0.00 |
| 26/10/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4835 | 5 | 5 | 5 | 0.00 |
| 26/10/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 5172 | 5 | 5 | 5 | 0.00 |
| 26/10/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 1835 | 2 | 2 | 2 | 0.00 |
| 26/10/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2009 | 2 | 2 | 2 | 0.00 |
| 26/10/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 1920 | 2 | 2 | 2 | 0.00 |
| 26/10/2011 | R208 On 03-November-11 | | | Bond Future | 7.98 | 92.6915 | 92.7039 | 92.6915 | 2,040.00 |
| 26/10/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 4629 | 5 | 5 | 5 | 0.00 |
| 26/10/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 4918 | 5 | 5 | 5 | 0.00 |
| 26/10/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 4339 | 4 | 4 | 4 | 0.00 |
| 26/10/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 460 | 0 | 0 | 0 | 1,995.00 |
| 26/10/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 5493 | 5 | 5 | 5 | 0.00 |
| 26/10/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 1479 | 1 | 1 | 1 | 665.00 |
| 26/10/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 2587 | 3 | 3 | 3 | 0.00 |
| 26/10/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 16 | 0 | 0 | 0 | 665.00 |
| 26/10/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,995.00 |
| 26/10/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 112 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 627 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R208 On 02-February-12 | | | Bond Future | 8.06 | 94.0213 | 94.0334 | 94.0213 | 5,986.00 |
| 26/10/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 5876 | 6 | 6 | 6 | 0.00 |
| 26/10/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 5637 | 6 | 6 | 6 | 0.00 |
| 26/10/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 6117 | 6 | 6 | 6 | 0.00 |
| 26/10/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 364 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 442 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 401 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R208 On 03-May-12 | | | Bond Future | 8.13 | 92.0402 | 92.0520 | 92.0402 | 0.00 |
| 26/10/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5977 | 6 | 6 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/10/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 6190 | 6 | 6 | 6 | 0.00 |
| 26/10/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5767 | 6 | 6 | 6 | 0.00 |
| 26/10/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1103 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 976 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1038 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | R208 On 02-August-12 | | | Bond Future | 8.21 | 93.4615 | 93.4788 | 93.4615 | 0.00 |
| 26/10/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 5208 | 5 | 5 | 5 | 0.00 |
| 26/10/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5391 | 5 | 5 | 5 | 0.00 |
| 26/10/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5027 | 5 | 5 | 5 | 0.00 |
| 26/10/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2231 | 2 | 2 | 2 | 0.00 |
| 26/10/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2043 | 2 | 2 | 2 | 0.00 |
| 26/10/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2135 | 2 | 2 | 2 | 0.00 |
| 26/10/2011 | R209 On 03-November-11 | | | Bond Future | 8.77 | 75.6366 | 75.4534 | 75.6366 | 1,763.00 |
| 26/10/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 668 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 869 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 500 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 1068 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 639 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 835 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | R209 On 02-February-12 | | | Bond Future | 8.84 | 76.7251 | 76.5364 | 76.7251 | 1,237.00 |
| 26/10/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3437 | 4 | 3 | 4 | 0.00 |
| 26/10/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3657 | 4 | 4 | 4 | 0.00 |
| 26/10/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3224 | 3 | 3 | 3 | 0.00 |
| 26/10/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2369 | 2 | 2 | 2 | 0.00 |
| 26/10/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2038 | 2 | 2 | 2 | 0.00 |
| 26/10/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2198 | 2 | 2 | 2 | 0.00 |
| 26/10/2011 | R209 On 03-May-12 | | | Bond Future | 8.91 | 74.7347 | 74.5406 | 74.7347 | 0.00 |
| 26/10/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 4185 | 4 | 4 | 4 | 0.00 |
| 26/10/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3987 | 4 | 4 | 4 | 0.00 |
| 26/10/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4388 | 5 | 4 | 5 | 0.00 |
| 26/10/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3278 | 3 | 3 | 3 | 0.00 |
| 26/10/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 3640 | 4 | 4 | 4 | 0.00 |
| 26/10/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 3455 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/10/2011 | R209 On 02-August-12 | | | Bond Future | 8.97 | 75.8874 | 75.6956 | 75.8874 | 0.00 |
| 26/10/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5853 | 6 | 6 | 6 | 0.00 |
| 26/10/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5646 | 6 | 6 | 6 | 0.00 |
| 26/10/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 6062 | 6 | 6 | 6 | 0.00 |
| 26/10/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 3580 | 4 | 4 | 4 | 0.00 |
| 26/10/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 3895 | 4 | 4 | 4 | 0.00 |
| 26/10/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 3735 | 4 | 4 | 4 | 0.00 |
| 26/10/2011 | R210 On 03-November-11 | | | Bond Future | 129.57 | 130.4041 | 129.5652 | 130.4041 | 750.00 |
| 26/10/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 1385 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 1485 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 1435 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | R211 On 03-November-11 | | | Bond Future | 113.57 | 113.3718 | 113.5722 | 113.3718 | 529.00 |
| 26/10/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 112322 | 112 | 112 | 112 | 0.00 |
| 26/10/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 112272 | 112 | 112 | 112 | 0.00 |
| 26/10/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 112372 | 112 | 112 | 112 | 0.00 |
| 26/10/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R211 On 02-February-12 | | | Bond Future | 113.86 | 113.6596 | 113.8628 | 113.6596 | 0.00 |
| 26/10/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 3363 | 3 | 3 | 3 | 0.00 |
| 26/10/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 3413 | 3 | 3 | 3 | 0.00 |
| 26/10/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 3313 | 3 | 3 | 3 | 0.00 |
| 26/10/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R212 On 03-November-11 | | | Bond Future | 109.20 | 109.6704 | 109.2017 | 109.6704 | 2,677.00 |
| 26/10/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 106702 | 107 | 107 | 107 | 0.00 |
| 26/10/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 106652 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/10/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 106752 | 107 | 107 | 107 | 0.00 |
| 26/10/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R212 On 02-February-12 | | | Bond Future | 109.30 | 109.7746 | 109.2991 | 109.7746 | 0.00 |
| 26/10/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 799 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 749 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 849 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R213 On 03-November-11 | | | Bond Future | 8.78 | 85.1517 | 84.9252 | 85.1517 | 0.00 |
| 26/10/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 185 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 625 | 0 | 1 | 0 | 0.00 |
| 26/10/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 218 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R213 On 02-February-12 | | | Bond Future | 8.86 | 86.3705 | 86.1475 | 86.3705 | 0.00 |
| 26/10/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 1133 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 742 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 1521 | 2 | 2 | 2 | 0.00 |
| 26/10/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R213 On 03-May-12 | | | Bond Future | 8.93 | 84.1313 | 83.9034 | 84.1313 | 0.00 |
| 26/10/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 2483 | 3 | 2 | 3 | 0.00 |
| 26/10/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 2856 | 3 | 3 | 3 | 0.00 |
| 26/10/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 2107 | 2 | 2 | 2 | 0.00 |
| 26/10/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R213 On 02-August-12 | | | Bond Future | 8.99 | 85.4368 | 85.1965 | 85.4368 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/10/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 1945 | 2 | 2 | 2 | 0.00 |
| 26/10/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 2316 | 3 | 2 | 3 | 0.00 |
| 26/10/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 1570 | 2 | 2 | 2 | 0.00 |
| 26/10/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 177.4717 | 177.4717 | 0.00 |
| 26/10/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 28 | 28 | 0.00 |
| 26/10/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26 | 26 | 0.00 |
| 26/10/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 29 | 29 | 0.00 |
| 26/10/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 109.5273 | 109.4951 | 0.00 |
| 26/10/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 108.4299 | 108.3913 | 0.00 |
| 26/10/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1 | 1 | 0.00 |
| 26/10/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 26/10/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 27/10/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2011 | AL7T On 03-November-11 | | | Index Future | 408.40 | 405.0440 | 408.4040 | 405.0440 | 16.00 |
| 27/10/2011 | AL7T On 02-February-12 | | | Index Future | 414.26 | 410.8520 | 414.2600 | 410.8520 | 0.00 |
| 27/10/2011 | AL7T On 03-May-12 | | | Index Future | 420.50 | 417.0370 | 420.4960 | 417.0370 | 0.00 |
| 27/10/2011 | ALBI On 03-November-11 | | | Index Future | 372.72 | 370.1030 | 372.7190 | 370.1030 | 1,692.00 |
| 27/10/2011 | ALBI On 02-February-12 | | | Index Future | 378.06 | 375.4100 | 378.0630 | 375.4100 | 566.00 |
| 27/10/2011 | ALBI On 03-May-12 | | | Index Future | 383.75 | 381.0610 | 383.7540 | 381.0610 | 0.00 |
| 27/10/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 27/10/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.05 | 0.0856 | 0.0527 | 0.0856 | 12,659.00 |
| 27/10/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.05 | 0.0931 | 0.0529 | 0.0931 | 18,519.00 |
| 27/10/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.22 | 0.1820 | 0.2233 | 0.1820 | 12,423.00 |
| 27/10/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.30 | 0.4123 | 0.3012 | 0.4123 | 100,000.00 |
| 27/10/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.21 | 0.1336 | 0.2090 | 0.1336 | 100,000.00 |
| 27/10/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.25 | 0.2076 | 0.2496 | 0.2076 | 12,346.00 |
| 27/10/2011 | CAAR On 19-December-11 | | | Can-Do Future | 0.05 | 0.0968 | 0.0500 | 0.0968 | 18,750.00 |
| 27/10/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 27/10/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 27/10/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/10/2011 | GOVI On 03-November-11 | | | GOVI | 373.85 | 371.3160 | 373.8450 | 371.3160 | 164.00 |
| 27/10/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 168450 | 14 | 17 | 14 | 0.00 |
| 27/10/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 168350 | 14 | 17 | 14 | 0.00 |
| 27/10/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 168550 | 14 | 17 | 14 | 0.00 |
| 27/10/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2011 | GOVI On 02-February-12 | | | GOVI | 379.21 | 376.6400 | 379.2050 | 376.6400 | 0.00 |
| 27/10/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 102050 | 8 | 10 | 8 | 0.00 |
| 27/10/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 101950 | 8 | 10 | 8 | 0.00 |
| 27/10/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 102150 | 8 | 10 | 8 | 0.00 |
| 27/10/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | GOVI On 03-May-12 | | | GOVI | 384.91 | 382.3100 | 384.9140 | 382.3100 | 0.00 |
| 27/10/2011 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 29140 | 0 | 3 | 0 | 0.00 |
| 27/10/2011 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 29040 | 0 | 3 | 0 | 0.00 |
| 27/10/2011 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 29240 | 0 | 3 | 0 | 0.00 |
| 27/10/2011 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 27/10/2011 | IGOV On 03-November-11 | | | Index Future | 158.82 | 158.7810 | 158.8220 | 158.7810 | 90.00 |
| 27/10/2011 | IGOV On 02-February-12 | | | Index Future | 161.10 | 161.0570 | 161.0990 | 161.0570 | 0.00 |
| 27/10/2011 | IGOV On 03-May-12 | | | Index Future | 163.52 | 163.4820 | 163.5240 | 163.4820 | 0.00 |
| 27/10/2011 | ILBI On 02-February-12 | | | Index Future | 439.11 | 438.8070 | 439.1110 | 438.8070 | 88.00 |
| 27/10/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 27/10/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 27/10/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 27/10/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 27/10/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 27/10/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 27/10/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.52 | 94.4800 | 94.4800 | 94.4800 | 1,700.00 |

| Date | Contract Details | | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2011 | JBAF On | 21-December-11 | | | Jibar Tradeable Future | 5.46 | 94.5200 | 94.5400 | 94.5200 | 5,541.00 |
| 27/10/2011 | JBAF On | 18-January-12 | | | Jibar Tradeable Future | 5.40 | 94.5800 | 94.6000 | 94.5800 | 700.00 |
| 27/10/2011 | JBAF On | 15-February-12 | | | Jibar Tradeable Future | 5.36 | 94.6200 | 94.6400 | 94.6200 | 0.00 |
| 27/10/2011 | JBAF On | 20-March-12 | | | Jibar Tradeable Future | 5.32 | 94.6600 | 94.6800 | 94.6600 | 1,340.00 |
| 27/10/2011 | JBAF On | 18-April-12 | | | Jibar Tradeable Future | 5.29 | 94.6900 | 94.7100 | 94.6900 | 0.00 |
| 27/10/2011 | JBAF On | 20-June-12 | | | Jibar Tradeable Future | 5.29 | 94.6800 | 94.7100 | 94.6800 | 2,890.00 |
| 27/10/2011 | JBAF On | 19-September-12 | | | Jibar Tradeable Future | 5.36 | 94.5900 | 94.6400 | 94.5900 | 44,760.00 |
| 27/10/2011 | JBAF On | 19-December-12 | | | Jibar Tradeable Future | 5.52 | 94.4200 | 94.4800 | 94.4200 | 990.00 |
| 27/10/2011 | JBAF On | 20-March-13 | | | Jibar Tradeable Future | 5.72 | 94.2000 | 94.2800 | 94.2000 | 790.00 |
| 27/10/2011 | JBAF On | 19-June-13 | | | Jibar Tradeable Future | 5.96 | 93.9400 | 94.0400 | 93.9400 | 1,250.00 |
| 27/10/2011 | JBAF On | 18-September-13 | | | Jibar Tradeable Future | 6.22 | 93.6500 | 93.7800 | 93.6500 | 0.00 |
| 27/10/2011 | JN02 On | 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 27/10/2011 | JN02 On | 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | JN02 On | 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | JN02 On | 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | JN02 On | 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | JN02 On | 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | JN02 On | 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | JN05 On | 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 27/10/2011 | JN05 On | 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | JN05 On | 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | JN05 On | 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | JN05 On | 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | JN05 On | 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | JN05 On | 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | JN10 On | 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 27/10/2011 | JN10 On | 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | JN10 On | 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | JN10 On | 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | JN10 On | 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | JN10 On | 03-November-11 | 7.75 | Put | JNOTE | 250000 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | OTH1 On 03-November-11 | | | Index Future | 366.35 | 363.2730 | 366.3450 | 363.2730 | 0.00 |
| 27/10/2011 | OTH1 On 02-February-12 | | | Index Future | 371.60 | 368.4810 | 371.5970 | 368.4810 | 0.00 |
| 27/10/2011 | R157 On 03-November-11 | | | Bond Future | 6.53 | 124.8998 | 125.3666 | 124.8998 | 12,896.00 |
| 27/10/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 6365 | 6 | 6 | 6 | 0.00 |
| 27/10/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 6544 | 6 | 7 | 6 | 0.00 |
| 27/10/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 6186 | 6 | 6 | 6 | 0.00 |
| 27/10/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 309 | 0 | 0 | 0 | 1,200.00 |
| 27/10/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 1773 | 1 | 2 | 1 | 400.00 |
| 27/10/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 2147 | 2 | 2 | 2 | 0.00 |
| 27/10/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 3820 | 3 | 4 | 3 | 0.00 |
| 27/10/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,200.00 |
| 27/10/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 400.00 |
| 27/10/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 248 | 1 | 0 | 1 | 0.00 |
| 27/10/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R157 On 02-February-12 | | | Bond Future | 6.60 | 126.6899 | 127.1614 | 126.6899 | 3,432.00 |
| 27/10/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 6583 | 6 | 7 | 6 | 0.00 |
| 27/10/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 6748 | 6 | 7 | 6 | 0.00 |
| 27/10/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 6419 | 6 | 6 | 6 | 0.00 |
| 27/10/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 1033 | 1 | 1 | 1 | 0.00 |
| 27/10/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 345 | 0 | 0 | 0 | 130.00 |
| 27/10/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 2109 | 2 | 2 | 2 | 0.00 |
| 27/10/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 511 | 1 | 1 | 1 | 130.00 |
| 27/10/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 1212 | 1 | 1 | 1 | 130.00 |
| 27/10/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 2518 | 3 | 3 | 3 | 0.00 |
| 27/10/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 17 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 14 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R157 On 03-May-12 | | | Bond Future | 6.64 | 121.7890 | 122.2677 | 121.7890 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 5347 | 5 | 5 | 5 | 0.00 |
| 27/10/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 5202 | 5 | 5 | 5 | 0.00 |
| 27/10/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 5493 | 5 | 5 | 5 | 0.00 |
| 27/10/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 131 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 155 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 143 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R157 On 02-August-12 | | | Bond Future | 6.68 | 123.6716 | 124.1580 | 123.6716 | 0.00 |
| 27/10/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4490 | 4 | 4 | 4 | 0.00 |
| 27/10/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 4369 | 4 | 4 | 4 | 0.00 |
| 27/10/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4612 | 4 | 5 | 4 | 0.00 |
| 27/10/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 469 | 1 | 0 | 1 | 0.00 |
| 27/10/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 522 | 1 | 1 | 1 | 0.00 |
| 27/10/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 495 | 1 | 0 | 1 | 0.00 |
| 27/10/2011 | R157 On 01-November-12 | | | Bond Future | 6.80 | 7.0000 | 119.0390 | 7.0000 | 0.00 |
| 27/10/2011 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 556 | 0 | 1 | 0 | 0.00 |
| 27/10/2011 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 697 | 0 | 1 | 0 | 0.00 |
| 27/10/2011 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 415 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R186 On 03-November-11 | | | Bond Future | 8.24 | 122.3463 | 123.3717 | 122.3463 | 16,093.00 |
| 27/10/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 7114 | 6 | 7 | 6 | 0.00 |
| 27/10/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 7558 | 7 | 8 | 7 | 0.00 |
| 27/10/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 6668 | 6 | 7 | 6 | 0.00 |
| 27/10/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 4862 | 4 | 5 | 4 | 0.00 |
| 27/10/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 324 | 0 | 0 | 0 | 1,275.00 |
| 27/10/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 1490 | 1 | 1 | 1 | 425.00 |
| 27/10/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 3068 | 2 | 3 | 2 | 0.00 |
| 27/10/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 7999 | 7 | 8 | 7 | 0.00 |
| 27/10/2011 | R186 On 03-November-11 | 8.20 | Call | Bond Future | 661 | 0 | 1 | 0 | 0.00 |
| 27/10/2011 | R186 On 03-November-11 | 7.80 | Call | Bond Future | 14 | 0 | 0 | 0 | 250.00 |
| 27/10/2011 | R186 On 03-November-11 | 8.00 | Call | Bond Future | 135 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R186 On 03-November-11 | 8.00 | Put | Bond Future | 2465 | 3 | 2 | 3 | 250.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2011 | R186 On 03-November-11 | 8.20 | Put | Bond Future | 1012 | 2 | 1 | 2 | 250.00 |
| 27/10/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,275.00 |
| 27/10/2011 | R186 On 03-November-11 | 7.80 | Put | Bond Future | 4369 | 5 | 4 | 5 | 0.00 |
| 27/10/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 67 | 0 | 0 | 0 | 425.00 |
| 27/10/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 388 | 1 | 0 | 1 | 0.00 |
| 27/10/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 1659 | 3 | 2 | 3 | 0.00 |
| 27/10/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R186 On 02-February-12 | | | Bond Future | 8.31 | 118.8121 | 119.8565 | 118.8121 | 16,567.00 |
| 27/10/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 7360 | 7 | 7 | 7 | 0.00 |
| 27/10/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 7708 | 7 | 8 | 7 | 0.00 |
| 27/10/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 7018 | 6 | 7 | 6 | 0.00 |
| 27/10/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 1223 | 1 | 1 | 1 | 6,000.00 |
| 27/10/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 84 | 0 | 0 | 0 | 6,000.00 |
| 27/10/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 36186 | 35 | 36 | 35 | 0.00 |
| 27/10/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 107960 | 107 | 108 | 107 | 0.00 |
| 27/10/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 1972 | 2 | 2 | 2 | 100.00 |
| 27/10/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 4988 | 6 | 5 | 6 | 0.00 |
| 27/10/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 16440 | 17 | 16 | 17 | 0.00 |
| 27/10/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1124 | 1 | 1 | 1 | 0.00 |
| 27/10/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 6752 | 8 | 7 | 8 | 0.00 |
| 27/10/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 931 | 1 | 1 | 1 | 0.00 |
| 27/10/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1023 | 1 | 1 | 1 | 100.00 |
| 27/10/2011 | R186 On 03-May-12 | | | Bond Future | 8.38 | 120.6040 | 121.6575 | 120.6040 | 0.00 |
| 27/10/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 7992 | 7 | 8 | 7 | 0.00 |
| 27/10/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 8294 | 8 | 8 | 8 | 0.00 |
| 27/10/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 7694 | 7 | 8 | 7 | 0.00 |
| 27/10/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 2507 | 3 | 3 | 3 | 0.00 |
| 27/10/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 2232 | 3 | 2 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 2366 | 3 | 2 | 3 | 0.00 |
| 27/10/2011 | R186 On 02-August-12 | | | Bond Future | 8.45 | 117.1780 | 118.2495 | 117.1780 | 0.00 |
| 27/10/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 7005 | 6 | 7 | 6 | 0.00 |
| 27/10/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 7266 | 7 | 7 | 7 | 0.00 |
| 27/10/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 6749 | 6 | 7 | 6 | 0.00 |
| 27/10/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 4432 | 5 | 4 | 5 | 0.00 |
| 27/10/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 4058 | 4 | 4 | 4 | 0.00 |
| 27/10/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 4241 | 5 | 4 | 5 | 0.00 |
| 27/10/2011 | R186 On 01-November-12 | | | Bond Future | 8.54 | 8.6500 | 119.8536 | 8.6500 | 0.00 |
| 27/10/2011 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 1883 | 0 | 2 | 0 | 0.00 |
| 27/10/2011 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 1440 | 0 | 1 | 0 | 0.00 |
| 27/10/2011 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 2322 | 0 | 2 | 0 | 0.00 |
| 27/10/2011 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R189 On 03-November-11 | | | Bond Future | 214.91 | 214.9702 | 214.9078 | 214.9702 | 0.00 |
| 27/10/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 2908 | 3 | 3 | 3 | 0.00 |
| 27/10/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 2958 | 3 | 3 | 3 | 0.00 |
| 27/10/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 2858 | 3 | 3 | 3 | 0.00 |
| 27/10/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R189 On 02-February-12 | | | Bond Future | 217.99 | 218.0524 | 217.9890 | 218.0524 | 0.00 |
| 27/10/2011 | R189 On 02-February-12 | 218.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R189 On 02-February-12 | 218.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R189 On 02-February-12 | 217.95 | Call | Bond Future | 39 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R189 On 02-February-12 | 217.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R189 On 02-February-12 | 218.05 | Put | Bond Future | 61 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R189 On 02-February-12 | 218.00 | Put | Bond Future | 11 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R197 On 03-November-11 | | | Bond Future | 239.16 | 238.9258 | 239.1565 | 238.9258 | 183.00 |
| 27/10/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 657 | 0 | 1 | 0 | 0.00 |
| 27/10/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 607 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 707 | 0 | 1 | 0 | 0.00 |
| 27/10/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R197 On 02-February-12 | | | Bond Future | 237.57 | 237.3375 | 237.5716 | 237.3375 | 235.00 |
| 27/10/2011 | R197 On 02-February-12 | 237.00 | Call | Bond Future | 572 | 0 | 1 | 0 | 0.00 |
| 27/10/2011 | R197 On 02-February-12 | 236.95 | Call | Bond Future | 622 | 0 | 1 | 0 | 0.00 |
| 27/10/2011 | R197 On 02-February-12 | 237.05 | Call | Bond Future | 522 | 0 | 1 | 0 | 0.00 |
| 27/10/2011 | R197 On 02-February-12 | 237.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R197 On 02-February-12 | 236.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R197 On 02-February-12 | 237.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R201 On 03-November-11 | | | Bond Future | 6.13 | 110.3238 | 110.6626 | 110.3238 | 2,300.00 |
| 27/10/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 5297 | 5 | 5 | 5 | 0.00 |
| 27/10/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 5435 | 5 | 5 | 5 | 0.00 |
| 27/10/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 5160 | 5 | 5 | 5 | 0.00 |
| 27/10/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R201 On 02-February-12 | | | Bond Future | 6.16 | 107.4955 | 107.8406 | 107.4955 | 993.00 |
| 27/10/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 5456 | 5 | 5 | 5 | 0.00 |
| 27/10/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 5582 | 5 | 6 | 5 | 0.00 |
| 27/10/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 5329 | 5 | 5 | 5 | 0.00 |
| 27/10/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R201 On 03-May-12 | | | Bond Future | 6.17 | 109.1146 | 109.4659 | 109.1146 | 0.00 |
| 27/10/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3879 | 4 | 4 | 4 | 0.00 |
| 27/10/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3766 | 3 | 4 | 3 | 0.00 |
| 27/10/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3991 | 4 | 4 | 4 | 0.00 |
| 27/10/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 46 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 57 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 52 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R201 On 02-August-12 | | | Bond Future | 6.16 | 106.3924 | 106.7456 | 106.3924 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3119 | 3 | 3 | 3 | 0.00 |
| 27/10/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 3023 | 3 | 3 | 3 | 0.00 |
| 27/10/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3216 | 3 | 3 | 3 | 0.00 |
| 27/10/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 140 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 165 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 152 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R201 On 01-November-12 | | | Bond Future | 6.25 | 6.4230 | 108.1959 | 6.4230 | 0.00 |
| 27/10/2011 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 514 | 0 | 1 | 0 | 0.00 |
| 27/10/2011 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 615 | 0 | 1 | 0 | 0.00 |
| 27/10/2011 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 414 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R202 On 03-November-11 | | | Bond Future | 172.78 | 173.0362 | 172.7756 | 173.0362 | 34,326.00 |
| 27/10/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 172276 | 173 | 172 | 173 | 0.00 |
| 27/10/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 172226 | 172 | 172 | 172 | 0.00 |
| 27/10/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 172326 | 173 | 172 | 173 | 0.00 |
| 27/10/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R202 On 02-February-12 | | | Bond Future | 172.59 | 172.8541 | 172.5897 | 172.8541 | 160.00 |
| 27/10/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 4360 | 4 | 4 | 4 | 0.00 |
| 27/10/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 4460 | 4 | 4 | 4 | 0.00 |
| 27/10/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 4410 | 4 | 4 | 4 | 0.00 |
| 27/10/2011 | R203 On 03-November-11 | | | Bond Future | 7.30 | 105.0526 | 105.6871 | 105.0526 | 937.00 |
| 27/10/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 5615 | 5 | 6 | 5 | 0.00 |
| 27/10/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 5390 | 5 | 5 | 5 | 0.00 |
| 27/10/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 5840 | 5 | 6 | 5 | 0.00 |
| 27/10/2011 | R203 On 03-November-11 | 8.55 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R203 On 02-February-12 | | | Bond Future | 7.38 | 106.5617 | 107.2030 | 106.5617 | 1,651.00 |
| 27/10/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 6220 | 6 | 6 | 6 | 0.00 |
| 27/10/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 6019 | 5 | 6 | 5 | 0.00 |
| 27/10/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 6422 | 6 | 6 | 6 | 0.00 |
| 27/10/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 99 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 126 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 112 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R203 On 03-May-12 | | | Bond Future | 7.45 | 104.0059 | 104.6565 | 104.0059 | 0.00 |
| 27/10/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 6002 | 5 | 6 | 5 | 0.00 |
| 27/10/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 6180 | 6 | 6 | 6 | 0.00 |
| 27/10/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 5826 | 5 | 6 | 5 | 0.00 |
| 27/10/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 468 | 1 | 0 | 1 | 0.00 |
| 27/10/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 407 | 1 | 0 | 1 | 0.00 |
| 27/10/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 437 | 1 | 0 | 1 | 0.00 |
| 27/10/2011 | R203 On 02-August-12 | | | Bond Future | 7.52 | 105.6125 | 106.2736 | 105.6125 | 0.00 |
| 27/10/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 5167 | 5 | 5 | 5 | 0.00 |
| 27/10/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 5018 | 5 | 5 | 5 | 0.00 |
| 27/10/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 5318 | 5 | 5 | 5 | 0.00 |
| 27/10/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1060 | 1 | 1 | 1 | 0.00 |
| 27/10/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1165 | 1 | 1 | 1 | 0.00 |
| 27/10/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1111 | 1 | 1 | 1 | 0.00 |
| 27/10/2011 | R203 On 01-November-12 | | | Bond Future | 7.65 | 7.8180 | 103.5573 | 7.8180 | 0.00 |
| 27/10/2011 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 396 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 194 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 598 | 0 | 1 | 0 | 0.00 |
| 27/10/2011 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R204 On 03-November-11 | | | Bond Future | 7.57 | 104.6780 | 105.4017 | 104.6780 | 1,081.00 |
| 27/10/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 6269 | 6 | 6 | 6 | 0.00 |
| 27/10/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 6523 | 6 | 7 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 6014 | 5 | 6 | 5 | 0.00 |
| 27/10/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R204 On 02-February-12 | | | Bond Future | 7.65 | 102.1512 | 102.8833 | 102.1512 | 2,082.00 |
| 27/10/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 7004 | 6 | 7 | 6 | 0.00 |
| 27/10/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 7235 | 7 | 7 | 7 | 0.00 |
| 27/10/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 6774 | 6 | 7 | 6 | 0.00 |
| 27/10/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 126 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 98 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 111 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R204 On 03-May-12 | | | Bond Future | 7.73 | 103.6901 | 104.4289 | 103.6901 | 0.00 |
| 27/10/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 5810 | 5 | 6 | 5 | 0.00 |
| 27/10/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 5616 | 5 | 6 | 5 | 0.00 |
| 27/10/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 6010 | 5 | 6 | 5 | 0.00 |
| 27/10/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 653 | 1 | 1 | 1 | 0.00 |
| 27/10/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 742 | 1 | 1 | 1 | 0.00 |
| 27/10/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 694 | 1 | 1 | 1 | 0.00 |
| 27/10/2011 | R204 On 02-August-12 | | | Bond Future | 7.80 | 101.2587 | 102.0121 | 101.2587 | 0.00 |
| 27/10/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 5011 | 5 | 5 | 5 | 0.00 |
| 27/10/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 5176 | 5 | 5 | 5 | 0.00 |
| 27/10/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4847 | 4 | 5 | 4 | 0.00 |
| 27/10/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 1664 | 2 | 2 | 2 | 0.00 |
| 27/10/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 1516 | 2 | 2 | 2 | 0.00 |
| 27/10/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 1589 | 2 | 2 | 2 | 0.00 |
| 27/10/2011 | R204 On 01-November-12 | | | Bond Future | 7.92 | 8.0770 | 103.3986 | 8.0770 | 0.00 |
| 27/10/2011 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 397 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 635 | 0 | 1 | 0 | 0.00 |
| 27/10/2011 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 158 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R206 On 03-November-11 | | | Bond Future | 5.85 | 105.4607 | 105.7003 | 105.4607 | 12,577.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 3847 | 4 | 4 | 4 | 0.00 |
| 27/10/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 3748 | 4 | 4 | 4 | 0.00 |
| 27/10/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 3945 | 4 | 4 | 4 | 0.00 |
| 27/10/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R206 On 02-February-12 | | | Bond Future | 5.85 | 103.2092 | 103.4520 | 103.2092 | 0.00 |
| 27/10/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3868 | 4 | 4 | 4 | 0.00 |
| 27/10/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3780 | 4 | 4 | 4 | 0.00 |
| 27/10/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3955 | 4 | 4 | 4 | 0.00 |
| 27/10/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R206 On 03-May-12 | | | Bond Future | 5.81 | 104.7634 | 105.0101 | 104.7634 | 0.00 |
| 27/10/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2733 | 3 | 3 | 3 | 0.00 |
| 27/10/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2806 | 3 | 3 | 3 | 0.00 |
| 27/10/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2661 | 2 | 3 | 2 | 0.00 |
| 27/10/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 62 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 51 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 56 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R206 On 02-August-12 | | | Bond Future | 5.73 | 102.6181 | 102.8683 | 102.6181 | 0.00 |
| 27/10/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 2212 | 2 | 2 | 2 | 0.00 |
| 27/10/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 2154 | 2 | 2 | 2 | 0.00 |
| 27/10/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 2270 | 2 | 2 | 2 | 0.00 |
| 27/10/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 131 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 150 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 141 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R206 On 01-November-12 | | | Bond Future | 5.78 | 5.9980 | 104.2655 | 5.9980 | 0.00 |
| 27/10/2011 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 257 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 199 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 314 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R206 On 01-November-12 | 5.95 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2011 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R207 On 03-November-11 | | | Bond Future | 7.77 | 98.3644 | 99.1570 | 98.3644 | 8,399.00 |
| 27/10/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 5528 | 5 | 6 | 5 | 0.00 |
| 27/10/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 5799 | 5 | 6 | 5 | 0.00 |
| 27/10/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 5255 | 4 | 5 | 4 | 0.00 |
| 27/10/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 947 | 0 | 1 | 0 | 2,000.00 |
| 27/10/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 2205 | 1 | 2 | 1 | 0.00 |
| 27/10/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 3320 | 3 | 3 | 3 | 0.00 |
| 27/10/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 4 | 0 | 0 | 0 | 900.00 |
| 27/10/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 1170 | 1 | 1 | 1 | 0.00 |
| 27/10/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 3599 | 3 | 4 | 3 | 0.00 |
| 27/10/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 421 | 0 | 0 | 0 | 300.00 |
| 27/10/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 128 | 0 | 0 | 0 | 300.00 |
| 27/10/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 1 | 0 | 0 | 0 | 900.00 |
| 27/10/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 544 | 1 | 1 | 1 | 0.00 |
| 27/10/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 1 | 0 | 0 | 0 | 2,000.00 |
| 27/10/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 2813 | 4 | 3 | 4 | 0.00 |
| 27/10/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 16 | 0 | 0 | 0 | 2,000.00 |
| 27/10/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 195 | 1 | 0 | 1 | 0.00 |
| 27/10/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R207 On 02-February-12 | | | Bond Future | 7.85 | 96.1337 | 96.9384 | 96.1337 | 610.00 |
| 27/10/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 6492 | 6 | 6 | 6 | 0.00 |
| 27/10/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 6729 | 6 | 7 | 6 | 0.00 |
| 27/10/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 6256 | 6 | 6 | 6 | 0.00 |
| 27/10/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 253 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 203 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 227 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R207 On 03-May-12 | | | Bond Future | 7.93 | 97.5857 | 98.4011 | 97.5857 | 0.00 |
| 27/10/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 5494 | 5 | 5 | 5 | 0.00 |
| 27/10/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 5295 | 5 | 5 | 5 | 0.00 |
| 27/10/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 5691 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1014 | 1 | 1 | 1 | 0.00 |
| 27/10/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1140 | 1 | 1 | 1 | 0.00 |
| 27/10/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1078 | 1 | 1 | 1 | 0.00 |
| 27/10/2011 | R207 On 02-August-12 | | | Bond Future | 8.00 | 95.4506 | 96.2800 | 95.4506 | 0.00 |
| 27/10/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 5563 | 5 | 6 | 5 | 0.00 |
| 27/10/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 5742 | 5 | 6 | 5 | 0.00 |
| 27/10/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 5386 | 5 | 5 | 5 | 0.00 |
| 27/10/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 1731 | 2 | 2 | 2 | 0.00 |
| 27/10/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 1576 | 2 | 2 | 2 | 0.00 |
| 27/10/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 1652 | 2 | 2 | 2 | 0.00 |
| 27/10/2011 | R207 On 01-November-12 | | | Bond Future | 8.11 | 8.2770 | 97.5911 | 8.2770 | 0.00 |
| 27/10/2011 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 706 | 0 | 1 | 0 | 0.00 |
| 27/10/2011 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 964 | 0 | 1 | 0 | 0.00 |
| 27/10/2011 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 447 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R208 On 03-November-11 | | | Bond Future | 7.83 | 92.7039 | 93.6193 | 92.7039 | 1,996.00 |
| 27/10/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 5544 | 5 | 6 | 5 | 0.00 |
| 27/10/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 5834 | 5 | 6 | 5 | 0.00 |
| 27/10/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 5254 | 4 | 5 | 4 | 0.00 |
| 27/10/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 967 | 0 | 1 | 0 | 1,995.00 |
| 27/10/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 6408 | 5 | 6 | 5 | 0.00 |
| 27/10/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 2301 | 1 | 2 | 1 | 665.00 |
| 27/10/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 3487 | 3 | 3 | 3 | 0.00 |
| 27/10/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 1 | 0 | 0 | 0 | 665.00 |
| 27/10/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,995.00 |
| 27/10/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 19 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 219 | 1 | 0 | 1 | 0.00 |
| 27/10/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R208 On 02-February-12 | | | Bond Future | 7.91 | 94.0334 | 94.9577 | 94.0334 | 6,297.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 6681 | 6 | 7 | 6 | 0.00 |
| 27/10/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 6432 | 6 | 6 | 6 | 0.00 |
| 27/10/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 6932 | 6 | 7 | 6 | 0.00 |
| 27/10/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 254 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 313 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 282 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R208 On 03-May-12 | | | Bond Future | 7.98 | 92.0520 | 92.9902 | 92.0520 | 0.00 |
| 27/10/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 6710 | 6 | 7 | 6 | 0.00 |
| 27/10/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 6932 | 6 | 7 | 6 | 0.00 |
| 27/10/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 6489 | 6 | 6 | 6 | 0.00 |
| 27/10/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 887 | 1 | 1 | 1 | 0.00 |
| 27/10/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 780 | 1 | 1 | 1 | 0.00 |
| 27/10/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 832 | 1 | 1 | 1 | 0.00 |
| 27/10/2011 | R208 On 02-August-12 | | | Bond Future | 8.04 | 93.4788 | 94.4298 | 93.4788 | 0.00 |
| 27/10/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 5845 | 5 | 6 | 5 | 0.00 |
| 27/10/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5653 | 5 | 6 | 5 | 0.00 |
| 27/10/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 6038 | 5 | 6 | 5 | 0.00 |
| 27/10/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 1739 | 2 | 2 | 2 | 0.00 |
| 27/10/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 1906 | 2 | 2 | 2 | 0.00 |
| 27/10/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1821 | 2 | 2 | 2 | 0.00 |
| 27/10/2011 | R208 On 01-November-12 | | | Bond Future | 8.14 | 8.3140 | 92.3194 | 8.3140 | 0.00 |
| 27/10/2011 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 605 | 0 | 1 | 0 | 0.00 |
| 27/10/2011 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 323 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 886 | 0 | 1 | 0 | 0.00 |
| 27/10/2011 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R209 On 03-November-11 | | | Bond Future | 8.68 | 75.4534 | 76.2230 | 75.4534 | 1,626.00 |
| 27/10/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 1046 | 1 | 1 | 1 | 0.00 |
| 27/10/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 1313 | 1 | 1 | 1 | 0.00 |
| 27/10/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 810 | 1 | 1 | 1 | 0.00 |
| 27/10/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 608 | 1 | 1 | 1 | 0.00 |
| 27/10/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 313 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 444 | 1 | 0 | 1 | 0.00 |
| 27/10/2011 | R209 On 02-February-12 | | | Bond Future | 8.74 | 76.5364 | 77.3199 | 76.5364 | 1,374.00 |
| 27/10/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3901 | 3 | 4 | 3 | 0.00 |
| 27/10/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 4138 | 4 | 4 | 4 | 0.00 |
| 27/10/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3671 | 3 | 4 | 3 | 0.00 |
| 27/10/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2032 | 2 | 2 | 2 | 0.00 |
| 27/10/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 1735 | 2 | 2 | 2 | 0.00 |
| 27/10/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 1879 | 2 | 2 | 2 | 0.00 |
| 27/10/2011 | R209 On 03-May-12 | | | Bond Future | 8.80 | 74.5406 | 75.3379 | 74.5406 | 0.00 |
| 27/10/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 4631 | 4 | 5 | 4 | 0.00 |
| 27/10/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 4421 | 4 | 4 | 4 | 0.00 |
| 27/10/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4847 | 4 | 5 | 4 | 0.00 |
| 27/10/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 2939 | 3 | 3 | 3 | 0.00 |
| 27/10/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 3276 | 4 | 3 | 4 | 0.00 |
| 27/10/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 3103 | 3 | 3 | 3 | 0.00 |
| 27/10/2011 | R209 On 02-August-12 | | | Bond Future | 8.86 | 75.6956 | 76.4991 | 75.6956 | 0.00 |
| 27/10/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 6338 | 6 | 6 | 6 | 0.00 |
| 27/10/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 6557 | 6 | 7 | 6 | 0.00 |
| 27/10/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 6122 | 6 | 6 | 6 | 0.00 |
| 27/10/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 3568 | 4 | 4 | 4 | 0.00 |
| 27/10/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 3272 | 4 | 3 | 4 | 0.00 |
| 27/10/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 3417 | 4 | 3 | 4 | 0.00 |
| 27/10/2011 | R209 On 01-November-12 | | | Bond Future | 8.94 | 9.0500 | 74.3993 | 9.0500 | 0.00 |
| 27/10/2011 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 436 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 814 | 0 | 1 | 0 | 0.00 |
| 27/10/2011 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 54 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R210 On 03-November-11 | | | Bond Future | 129.57 | 129.5652 | 129.5724 | 129.5652 | 750.00 |
| 27/10/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 1478 | 1 | 1 | 1 | 0.00 |
| 27/10/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 1378 | 1 | 1 | 1 | 0.00 |
| 27/10/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 1428 | 1 | 1 | 1 | 0.00 |
| 27/10/2011 | R210 On 02-February-12 | | | Bond Future | 131.43 | 131.4229 | 131.4300 | 131.4229 | 0.00 |
| 27/10/2011 | R210 On 02-February-12 | 131.00 | Call | Bond Future | 430 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R210 On 02-February-12 | 130.95 | Call | Bond Future | 480 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R210 On 02-February-12 | 131.05 | Call | Bond Future | 380 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R210 On 02-February-12 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R210 On 02-February-12 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R210 On 02-February-12 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R211 On 03-November-11 | | | Bond Future | 113.69 | 113.5722 | 113.6853 | 113.5722 | 529.00 |
| 27/10/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 112435 | 112 | 112 | 112 | 0.00 |
| 27/10/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 112485 | 112 | 112 | 112 | 0.00 |
| 27/10/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 112385 | 112 | 112 | 112 | 0.00 |
| 27/10/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R211 On 02-February-12 | | | Bond Future | 113.98 | 113.8628 | 113.9775 | 113.8628 | 0.00 |
| 27/10/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 3478 | 3 | 3 | 3 | 0.00 |
| 27/10/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 3428 | 3 | 3 | 3 | 0.00 |
| 27/10/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 3528 | 3 | 4 | 3 | 0.00 |
| 27/10/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R212 On 03-November-11 | | | Bond Future | 109.30 | 109.2017 | 109.3035 | 109.2017 | 2,677.00 |
| 27/10/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 106804 | 107 | 107 | 107 | 0.00 |
| 27/10/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 106754 | 107 | 107 | 107 | 0.00 |
| 27/10/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 106854 | 107 | 107 | 107 | 0.00 |
| 27/10/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R212 On 02-February-12 | | | Bond Future | 109.40 | 109.2991 | 109.4023 | 109.2991 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 902 | 1 | 1 | 1 | 0.00 |
| 27/10/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 952 | 1 | 1 | 1 | 0.00 |
| 27/10/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 852 | 1 | 1 | 1 | 0.00 |
| 27/10/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R213 On 03-November-11 | | | Bond Future | 8.67 | 84.9252 | 85.8284 | 84.9252 | 0.00 |
| 27/10/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 685 | 0 | 1 | 0 | 0.00 |
| 27/10/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 1089 | 0 | 1 | 0 | 0.00 |
| 27/10/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 278 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 27/10/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R213 On 02-February-12 | | | Bond Future | 8.74 | 86.1475 | 87.0610 | 86.1475 | 0.00 |
| 27/10/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 2046 | 1 | 2 | 1 | 0.00 |
| 27/10/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 1656 | 1 | 2 | 1 | 0.00 |
| 27/10/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 2434 | 2 | 2 | 2 | 0.00 |
| 27/10/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R213 On 03-May-12 | | | Bond Future | 8.81 | 83.9034 | 84.8363 | 83.9034 | 0.00 |
| 27/10/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 3416 | 2 | 3 | 2 | 0.00 |
| 27/10/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 3789 | 3 | 4 | 3 | 0.00 |
| 27/10/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 3040 | 2 | 3 | 2 | 0.00 |
| 27/10/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R213 On 02-August-12 | | | Bond Future | 8.87 | 85.1965 | 86.1403 | 85.1965 | 0.00 |
| 27/10/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 2888 | 2 | 3 | 2 | 0.00 |
| 27/10/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 3260 | 2 | 3 | 2 | 0.00 |
| 27/10/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 2514 | 2 | 3 | 2 | 0.00 |
| 27/10/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R213 On 01-November-12 | | | Bond Future | 8.96 | 9.0870 | 83.7803 | 9.0870 | 0.00 |
| 27/10/2011 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 293 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 677 | 0 | 1 | 0 | 0.00 |
| 27/10/2011 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 93 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 177.4717 | 177.4717 | 0.00 |
| 27/10/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 28 | 28 | 0.00 |
| 27/10/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 29 | 29 | 0.00 |
| 27/10/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26 | 26 | 0.00 |
| 27/10/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 109.5273 | 109.4951 | 0.00 |
| 27/10/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1 | 1 | 0.00 |
| 27/10/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 1 | 1 | 0.00 |
| 27/10/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1 | 1 | 0.00 |
| 27/10/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 108.4299 | 108.3913 | 0.00 |
| 27/10/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 1 | 1 | 0.00 |
| 27/10/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1 | 1 | 0.00 |
| 27/10/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/10/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/10/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 28/10/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/10/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/10/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/10/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/10/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/10/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/10/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/10/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/10/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/10/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/10/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/10/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/10/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/10/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/10/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/10/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/10/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/10/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/10/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/10/2011 | AL7T On 03-November-11 | | | Index Future | 408.00 | 408.4040 | 407.9980 | 408.4040 | 16.00 |
| 28/10/2011 | AL7T On 02-February-12 | | | Index Future | 413.85 | 414.2600 | 413.8470 | 414.2600 | 0.00 |
| 28/10/2011 | AL7T On 03-May-12 | | | Index Future | 420.08 | 420.4960 | 420.0780 | 420.4960 | 0.00 |
| 28/10/2011 | ALBI On 03-November-11 | | | Index Future | 372.47 | 372.7190 | 372.4710 | 372.7190 | 1,460.00 |
| 28/10/2011 | ALBI On 02-February-12 | | | Index Future | 377.81 | 378.0630 | 377.8110 | 378.0630 | 821.00 |
| 28/10/2011 | ALBI On 03-May-12 | | | Index Future | 383.50 | 383.7540 | 383.4990 | 383.7540 | 0.00 |
| 28/10/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/10/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/10/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/10/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/10/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/10/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/10/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/10/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/10/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/10/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/10/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/10/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 28/10/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/10/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/10/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/10/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/10/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.05 | 0.0527 | 0.0527 | 0.0527 | 12,659.00 |
| 28/10/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.05 | 0.0529 | 0.0529 | 0.0529 | 18,519.00 |
| 28/10/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.22 | 0.2233 | 0.2233 | 0.2233 | 12,423.00 |
| 28/10/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.30 | 0.3012 | 0.3031 | 0.3012 | 100,000.00 |
| 28/10/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.21 | 0.2090 | 0.2063 | 0.2090 | 100,000.00 |
| 28/10/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.25 | 0.2496 | 0.2496 | 0.2496 | 12,346.00 |
| 28/10/2011 | CAAR On 19-December-11 | | | Can-Do Future | 0.06 | 0.0500 | 0.0563 | 0.0500 | 18,750.00 |
| 28/10/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/10/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 28/10/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 28/10/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/10/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/10/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/10/2011 | GOVI On 03-November-11 | | | GOVI | 373.59 | 373.8450 | 373.5890 | 373.8450 | 164.00 |
| 28/10/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 165890 | 17 | 17 | 17 | 0.00 |
| 28/10/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 165790 | 17 | 17 | 17 | 0.00 |
| 28/10/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 165990 | 17 | 17 | 17 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | GOVI On 02-February-12 | | | GOVI | 378.95 | 379.2050 | 378.9450 | 379.2050 | 0.00 |
| 28/10/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 99450 | 10 | 10 | 10 | 0.00 |
| 28/10/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 99350 | 10 | 10 | 10 | 0.00 |
| 28/10/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 99550 | 10 | 10 | 10 | 0.00 |
| 28/10/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | GOVI On 03-May-12 | | | GOVI | 384.65 | 384.9140 | 384.6500 | 384.9140 | 0.00 |
| 28/10/2011 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 26500 | 3 | 3 | 3 | 0.00 |
| 28/10/2011 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 26400 | 3 | 3 | 3 | 0.00 |
| 28/10/2011 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 26600 | 3 | 3 | 3 | 0.00 |
| 28/10/2011 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 28/10/2011 | IGOV On 03-November-11 | | | Index Future | 159.39 | 158.8220 | 159.3890 | 158.8220 | 90.00 |
| 28/10/2011 | IGOV On 02-February-12 | | | Index Future | 161.67 | 161.0990 | 161.6740 | 161.0990 | 0.00 |
| 28/10/2011 | IGOV On 03-May-12 | | | Index Future | 164.11 | 163.5240 | 164.1080 | 163.5240 | 0.00 |
| 28/10/2011 | ILBI On 02-February-12 | | | Index Future | 439.09 | 439.1110 | 439.0920 | 439.1110 | 88.00 |
| 28/10/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 28/10/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 28/10/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 28/10/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 28/10/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 28/10/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.52 | 94.4800 | 94.4800 | 94.4800 | 1,700.00 |
| 28/10/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.46 | 94.5400 | 94.5400 | 94.5400 | 5,541.00 |
| 28/10/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.41 | 94.6000 | 94.5900 | 94.6000 | 700.00 |
| 28/10/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.36 | 94.6400 | 94.6400 | 94.6400 | 0.00 |
| 28/10/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.32 | 94.6800 | 94.6800 | 94.6800 | 1,340.00 |
| 28/10/2011 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.29 | 94.7100 | 94.7100 | 94.7100 | 0.00 |
| 28/10/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.29 | 94.7100 | 94.7100 | 94.7100 | 2,890.00 |
| 28/10/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.36 | 94.6400 | 94.6400 | 94.6400 | 44,760.00 |
| 28/10/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.50 | 94.4800 | 94.5000 | 94.4800 | 990.00 |
| 28/10/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.70 | 94.2800 | 94.3000 | 94.2800 | 790.00 |
| 28/10/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 5.94 | 94.0400 | 94.0600 | 94.0400 | 1,250.00 |
| 28/10/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.19 | 93.7800 | 93.8100 | 93.7800 | 0.00 |
| 28/10/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 28/10/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 28/10/2011 | JN05 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 28/10/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | OTH1 On 03-November-11 | | | Index Future | 366.14 | 366.3450 | 366.1360 | 366.3450 | 0.00 |
| 28/10/2011 | OTH1 On 02-February-12 | | | Index Future | 371.39 | 371.5970 | 371.3860 | 371.5970 | 0.00 |
| 28/10/2011 | R157 On 03-November-11 | | | Bond Future | 6.55 | 125.3666 | 125.2900 | 125.3666 | 12,896.00 |
| 28/10/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 6289 | 6 | 6 | 6 | 0.00 |
| 28/10/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 6468 | 7 | 6 | 7 | 0.00 |
| 28/10/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 6109 | 6 | 6 | 6 | 0.00 |
| 28/10/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 249 | 0 | 0 | 0 | 1,200.00 |
| 28/10/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 3744 | 4 | 4 | 4 | 0.00 |
| 28/10/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 1695 | 2 | 2 | 2 | 400.00 |
| 28/10/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 2070 | 2 | 2 | 2 | 0.00 |
| 28/10/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 400.00 |
| 28/10/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,200.00 |
| 28/10/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 264 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R157 On 02-February-12 | | | Bond Future | 6.62 | 127.1614 | 127.0863 | 127.1614 | 3,684.00 |
| 28/10/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 6509 | 7 | 7 | 7 | 0.00 |
| 28/10/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 6673 | 7 | 7 | 7 | 0.00 |
| 28/10/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 6344 | 6 | 6 | 6 | 0.00 |
| 28/10/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 324 | 0 | 0 | 0 | 130.00 |
| 28/10/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 2051 | 2 | 2 | 2 | 0.00 |
| 28/10/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 992 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R157 On 02-February-12 | 6.25 | Call | Bond Future | 565 | 0 | 1 | 0 | 3,960.00 |
| 28/10/2011 | R157 On 02-February-12 | 7.20 | Call | Bond Future | 2442 | 0 | 2 | 0 | 0.00 |
| 28/10/2011 | R157 On 02-February-12 | 6.45 | Call | Bond Future | 832 | 0 | 1 | 0 | 1,320.00 |
| 28/10/2011 | R157 On 02-February-12 | 6.65 | Call | Bond Future | 1170 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2011 | R157 On 02-February-12 | 6.65 | Put | Bond Future | 1066 | 0 | 1 | 0 | 1,320.00 |
| 28/10/2011 | R157 On 02-February-12 | 7.20 | Put | Bond Future | 393 | 0 | 0 | 0 | 3,960.00 |
| 28/10/2011 | R157 On 02-February-12 | 6.45 | Put | Bond Future | 1446 | 0 | 1 | 0 | 0.00 |
| 28/10/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 1246 | 1 | 1 | 1 | 130.00 |
| 28/10/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 2572 | 3 | 3 | 3 | 0.00 |
| 28/10/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 528 | 1 | 1 | 1 | 130.00 |
| 28/10/2011 | R157 On 02-February-12 | 6.25 | Put | Bond Future | 1902 | 0 | 2 | 0 | 0.00 |
| 28/10/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 18 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 15 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R157 On 03-May-12 | | | Bond Future | 6.67 | 122.2677 | 122.1910 | 122.2677 | 0.00 |
| 28/10/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 5275 | 5 | 5 | 5 | 0.00 |
| 28/10/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 5130 | 5 | 5 | 5 | 0.00 |
| 28/10/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 5420 | 5 | 5 | 5 | 0.00 |
| 28/10/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 135 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 160 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 147 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R157 On 02-August-12 | | | Bond Future | 6.70 | 124.1580 | 124.0777 | 124.1580 | 0.00 |
| 28/10/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4423 | 4 | 4 | 4 | 0.00 |
| 28/10/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4545 | 5 | 5 | 5 | 0.00 |
| 28/10/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 4303 | 4 | 4 | 4 | 0.00 |
| 28/10/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 536 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 482 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 508 | 0 | 1 | 0 | 0.00 |
| 28/10/2011 | R157 On 01-November-12 | | | Bond Future | 6.83 | 119.0390 | 118.9598 | 119.0390 | 0.00 |
| 28/10/2011 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 477 | 1 | 0 | 1 | 0.00 |
| 28/10/2011 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 336 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 617 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R186 On 03-November-11 | | | Bond Future | 8.24 | 123.3717 | 123.3815 | 123.3717 | 15,403.00 |
| 28/10/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 7124 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 7567 | 8 | 8 | 8 | 0.00 |
| 28/10/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 6677 | 7 | 7 | 7 | 0.00 |
| 28/10/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 4868 | 5 | 5 | 5 | 0.00 |
| 28/10/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 277 | 0 | 0 | 0 | 1,275.00 |
| 28/10/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 1444 | 1 | 1 | 1 | 425.00 |
| 28/10/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 3058 | 3 | 3 | 3 | 0.00 |
| 28/10/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 8009 | 8 | 8 | 8 | 0.00 |
| 28/10/2011 | R186 On 03-November-11 | 7.80 | Call | Bond Future | 8 | 0 | 0 | 0 | 250.00 |
| 28/10/2011 | R186 On 03-November-11 | 8.00 | Call | Bond Future | 105 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R186 On 03-November-11 | 8.20 | Call | Bond Future | 605 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R186 On 03-November-11 | 8.20 | Put | Bond Future | 946 | 1 | 1 | 1 | 250.00 |
| 28/10/2011 | R186 On 03-November-11 | 8.00 | Put | Bond Future | 2425 | 2 | 2 | 2 | 250.00 |
| 28/10/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,275.00 |
| 28/10/2011 | R186 On 03-November-11 | 7.80 | Put | Bond Future | 4353 | 4 | 4 | 4 | 0.00 |
| 28/10/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 47 | 0 | 0 | 0 | 425.00 |
| 28/10/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 332 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 1602 | 2 | 2 | 2 | 0.00 |
| 28/10/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R186 On 02-February-12 | | | Bond Future | 8.31 | 119.8565 | 119.8660 | 119.8565 | 16,567.00 |
| 28/10/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 7356 | 7 | 7 | 7 | 0.00 |
| 28/10/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 7704 | 8 | 8 | 8 | 0.00 |
| 28/10/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 7013 | 7 | 7 | 7 | 0.00 |
| 28/10/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 1213 | 1 | 1 | 1 | 6,000.00 |
| 28/10/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 82 | 0 | 0 | 0 | 6,000.00 |
| 28/10/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 1960 | 2 | 2 | 2 | 100.00 |
| 28/10/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 36195 | 36 | 36 | 36 | 0.00 |
| 28/10/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 107970 | 108 | 108 | 108 | 0.00 |
| 28/10/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 4967 | 5 | 5 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 16428 | 16 | 16 | 16 | 0.00 |
| 28/10/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1109 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 6733 | 7 | 7 | 7 | 0.00 |
| 28/10/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 918 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1010 | 1 | 1 | 1 | 100.00 |
| 28/10/2011 | R186 On 03-May-12 | | | Bond Future | 8.38 | 121.6575 | 121.6669 | 121.6575 | 0.00 |
| 28/10/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 7988 | 8 | 8 | 8 | 0.00 |
| 28/10/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 8290 | 8 | 8 | 8 | 0.00 |
| 28/10/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 7689 | 8 | 8 | 8 | 0.00 |
| 28/10/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 2492 | 3 | 2 | 3 | 0.00 |
| 28/10/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 2219 | 2 | 2 | 2 | 0.00 |
| 28/10/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 2353 | 2 | 2 | 2 | 0.00 |
| 28/10/2011 | R186 On 02-August-12 | | | Bond Future | 8.44 | 118.2495 | 118.2587 | 118.2495 | 0.00 |
| 28/10/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 7001 | 7 | 7 | 7 | 0.00 |
| 28/10/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 6745 | 7 | 7 | 7 | 0.00 |
| 28/10/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 7262 | 7 | 7 | 7 | 0.00 |
| 28/10/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 4045 | 4 | 4 | 4 | 0.00 |
| 28/10/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 4419 | 4 | 4 | 4 | 0.00 |
| 28/10/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 4228 | 4 | 4 | 4 | 0.00 |
| 28/10/2011 | R186 On 01-November-12 | | | Bond Future | 8.54 | 119.8536 | 119.8626 | 119.8536 | 0.00 |
| 28/10/2011 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 1892 | 2 | 2 | 2 | 0.00 |
| 28/10/2011 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 2331 | 2 | 2 | 2 | 0.00 |
| 28/10/2011 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 1449 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R189 On 03-November-11 | | | Bond Future | 214.86 | 214.9078 | 214.8604 | 214.9078 | 0.00 |
| 28/10/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 2860 | 3 | 3 | 3 | 0.00 |
| 28/10/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 2810 | 3 | 3 | 3 | 0.00 |
| 28/10/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 2910 | 3 | 3 | 3 | 0.00 |
| 28/10/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R189 On 03-November-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 |
|------------|------------------|----------------|--------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2011 | R189 On | 02-February-12 | | | | Bond Future | 217.94 | 217.9890 | 217.9409 | 217.9890 | 0.00 |
| 28/10/2011 | R189 On | 02-February-12 | 218.00 | Call | | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R189 On | 02-February-12 | 217.95 | Call | | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R189 On | 02-February-12 | 218.05 | Call | | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R189 On | 02-February-12 | 218.05 | Put | | Bond Future | 109 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R189 On | 02-February-12 | 217.95 | Put | | Bond Future | 9 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R189 On | 02-February-12 | 218.00 | Put | | Bond Future | 59 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R197 On | 03-November-11 | | | | Bond Future | 240.00 | 239.1565 | 239.9969 | 239.1565 | 183.00 |
| 28/10/2011 | R197 On | 03-November-11 | 238.50 | Call | | Bond Future | 1497 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R197 On | 03-November-11 | 238.45 | Call | | Bond Future | 1547 | 1 | 2 | 1 | 0.00 |
| 28/10/2011 | R197 On | 03-November-11 | 238.55 | Call | | Bond Future | 1447 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R197 On | 03-November-11 | 238.55 | Put | | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R197 On | 03-November-11 | 238.45 | Put | | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R197 On | 03-November-11 | 238.50 | Put | | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R197 On | 02-February-12 | | | | Bond Future | 238.42 | 237.5716 | 238.4239 | 237.5716 | 235.00 |
| 28/10/2011 | R197 On | 02-February-12 | 237.00 | Call | | Bond Future | 1424 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R197 On | 02-February-12 | 237.05 | Call | | Bond Future | 1374 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R197 On | 02-February-12 | 236.95 | Call | | Bond Future | 1474 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R197 On | 02-February-12 | 236.95 | Put | | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R197 On | 02-February-12 | 237.05 | Put | | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R197 On | 02-February-12 | 237.00 | Put | | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R201 On | 03-November-11 | | | | Bond Future | 6.15 | 110.6626 | 110.6041 | 110.6626 | 2,300.00 |
| 28/10/2011 | R201 On | 03-November-11 | 8.00 | Call | | Bond Future | 5239 | 5 | 5 | 5 | 0.00 |
| 28/10/2011 | R201 On | 03-November-11 | 7.95 | Call | | Bond Future | 5101 | 5 | 5 | 5 | 0.00 |
| 28/10/2011 | R201 On | 03-November-11 | 8.05 | Call | | Bond Future | 5376 | 5 | 5 | 5 | 0.00 |
| 28/10/2011 | R201 On | 03-November-11 | 8.05 | Put | | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R201 On | 03-November-11 | 7.95 | Put | | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R201 On | 03-November-11 | 8.00 | Put | | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R201 On | 02-February-12 | | | | Bond Future | 6.19 | 107.8406 | 107.7812 | 107.8406 | 993.00 |
| 28/10/2011 | R201 On | 02-February-12 | 8.25 | Call | | Bond Future | 5396 | 5 | 5 | 5 | 0.00 |
| 28/10/2011 | R201 On | 02-February-12 | 8.20 | Call | | Bond Future | 5270 | 5 | 5 | 5 | 0.00 |
| 28/10/2011 | R201 On | 02-February-12 | 8.30 | Call | | Bond Future | 5523 | 6 | 6 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R201 On 03-May-12 | | | Bond Future | 6.19 | 109.4659 | 109.4064 | 109.4659 | 0.00 |
| 28/10/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3821 | 4 | 4 | 4 | 0.00 |
| 28/10/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3709 | 4 | 4 | 4 | 0.00 |
| 28/10/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3933 | 4 | 4 | 4 | 0.00 |
| 28/10/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 47 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 60 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 53 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R201 On 02-August-12 | | | Bond Future | 6.19 | 106.7456 | 106.6848 | 106.7456 | 0.00 |
| 28/10/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3065 | 3 | 3 | 3 | 0.00 |
| 28/10/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3161 | 3 | 3 | 3 | 0.00 |
| 28/10/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2969 | 3 | 3 | 3 | 0.00 |
| 28/10/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 172 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 146 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 159 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R201 On 01-November-12 | | | Bond Future | 6.28 | 108.1959 | 108.1352 | 108.1959 | 0.00 |
| 28/10/2011 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 454 | 1 | 0 | 1 | 0.00 |
| 28/10/2011 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 353 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 554 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R202 On 03-November-11 | | | Bond Future | 174.38 | 172.7756 | 174.3775 | 172.7756 | 34,326.00 |
| 28/10/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 173878 | 172 | 174 | 172 | 0.00 |
| 28/10/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 173828 | 172 | 174 | 172 | 0.00 |
| 28/10/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 173928 | 172 | 174 | 172 | 0.00 |
| 28/10/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R202 On 02-February-12 | | | Bond Future | 174.21 | 172.5897 | 174.2146 | 172.5897 | 160.00 |
| 28/10/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 2835 | 4 | 3 | 4 | 0.00 |
| 28/10/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 2735 | 4 | 3 | 4 | 0.00 |
| 28/10/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 2785 | 4 | 3 | 4 | 0.00 |
| 28/10/2011 | R203 On 03-November-11 | | | Bond Future | 7.32 | 105.6871 | 105.5955 | 105.6871 | 937.00 |
| 28/10/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 5524 | 6 | 6 | 6 | 0.00 |
| 28/10/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 5749 | 6 | 6 | 6 | 0.00 |
| 28/10/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 5298 | 5 | 5 | 5 | 0.00 |
| 28/10/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R203 On 02-February-12 | | | Bond Future | 7.40 | 107.2030 | 107.1105 | 107.2030 | 1,961.00 |
| 28/10/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 6131 | 6 | 6 | 6 | 0.00 |
| 28/10/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 6333 | 6 | 6 | 6 | 0.00 |
| 28/10/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 5930 | 6 | 6 | 6 | 0.00 |
| 28/10/2011 | R203 On 02-February-12 | 6.95 | Call | Bond Future | 701 | 0 | 1 | 0 | 2,640.00 |
| 28/10/2011 | R203 On 02-February-12 | 7.95 | Call | Bond Future | 3124 | 0 | 3 | 0 | 0.00 |
| 28/10/2011 | R203 On 02-February-12 | 7.20 | Call | Bond Future | 1112 | 0 | 1 | 0 | 880.00 |
| 28/10/2011 | R203 On 02-February-12 | 7.35 | Call | Bond Future | 1421 | 0 | 1 | 0 | 0.00 |
| 28/10/2011 | R203 On 02-February-12 | 7.35 | Put | Bond Future | 1657 | 0 | 2 | 0 | 880.00 |
| 28/10/2011 | R203 On 02-February-12 | 7.95 | Put | Bond Future | 622 | 0 | 1 | 0 | 2,640.00 |
| 28/10/2011 | R203 On 02-February-12 | 7.20 | Put | Bond Future | 2047 | 0 | 2 | 0 | 0.00 |
| 28/10/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 129 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R203 On 02-February-12 | 6.95 | Put | Bond Future | 2813 | 0 | 3 | 0 | 0.00 |
| 28/10/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 103 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 115 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R203 On 03-May-12 | | | Bond Future | 7.48 | 104.6565 | 104.5588 | 104.6565 | 0.00 |
| 28/10/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 5915 | 6 | 6 | 6 | 0.00 |
| 28/10/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 6092 | 6 | 6 | 6 | 0.00 |
| 28/10/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 5740 | 6 | 6 | 6 | 0.00 |
| 28/10/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 480 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 417 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 447 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R203 On 02-August-12 | | | Bond Future | 7.55 | 106.2736 | 106.1758 | 106.2736 | 0.00 |
| 28/10/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 5091 | 5 | 5 | 5 | 0.00 |
| 28/10/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 5241 | 5 | 5 | 5 | 0.00 |
| 28/10/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4942 | 5 | 5 | 5 | 0.00 |
| 28/10/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1187 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1081 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1133 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R203 On 01-November-12 | | | Bond Future | 7.68 | 103.5573 | 103.4601 | 103.5573 | 0.00 |
| 28/10/2011 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 299 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 501 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 97 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R204 On 03-November-11 | | | Bond Future | 7.59 | 105.4017 | 105.2972 | 105.4017 | 1,081.00 |
| 28/10/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 6165 | 6 | 6 | 6 | 0.00 |
| 28/10/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 5910 | 6 | 6 | 6 | 0.00 |
| 28/10/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 6419 | 7 | 6 | 7 | 0.00 |
| 28/10/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R204 On 02-February-12 | | | Bond Future | 7.67 | 102.8833 | 102.7768 | 102.8833 | 2,082.00 |
| 28/10/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 6901 | 7 | 7 | 7 | 0.00 |
| 28/10/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 7131 | 7 | 7 | 7 | 0.00 |
| 28/10/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 6671 | 7 | 7 | 7 | 0.00 |
| 28/10/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 129 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 101 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 115 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R204 On 03-May-12 | | | Bond Future | 7.75 | 104.4289 | 104.3208 | 104.4289 | 0.00 |
| 28/10/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 5718 | 6 | 6 | 6 | 0.00 |
| 28/10/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 5526 | 6 | 6 | 6 | 0.00 |
| 28/10/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 5917 | 6 | 6 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 668 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 760 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 711 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R204 On 02-August-12 | | | Bond Future | 7.82 | 102.0121 | 101.9026 | 102.0121 | 0.00 |
| 28/10/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4931 | 5 | 5 | 5 | 0.00 |
| 28/10/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4768 | 5 | 5 | 5 | 0.00 |
| 28/10/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 5095 | 5 | 5 | 5 | 0.00 |
| 28/10/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 1544 | 2 | 2 | 2 | 0.00 |
| 28/10/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 1694 | 2 | 2 | 2 | 0.00 |
| 28/10/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 1619 | 2 | 2 | 2 | 0.00 |
| 28/10/2011 | R204 On 01-November-12 | | | Bond Future | 7.94 | 103.3986 | 103.2885 | 103.3986 | 0.00 |
| 28/10/2011 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 287 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 48 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 525 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R206 On 03-November-11 | | | Bond Future | 5.87 | 105.7003 | 105.6486 | 105.7003 | 12,577.00 |
| 28/10/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 3795 | 4 | 4 | 4 | 0.00 |
| 28/10/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 3893 | 4 | 4 | 4 | 0.00 |
| 28/10/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 3696 | 4 | 4 | 4 | 0.00 |
| 28/10/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R206 On 02-February-12 | | | Bond Future | 5.88 | 103.4520 | 103.4005 | 103.4520 | 0.00 |
| 28/10/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3816 | 4 | 4 | 4 | 0.00 |
| 28/10/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3729 | 4 | 4 | 4 | 0.00 |
| 28/10/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3904 | 4 | 4 | 4 | 0.00 |
| 28/10/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R206 On 03-May-12 | | | Bond Future | 5.85 | 105.0101 | 104.9568 | 105.0101 | 0.00 |
| 28/10/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2683 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2756 | 3 | 3 | 3 | 0.00 |
| 28/10/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2611 | 3 | 3 | 3 | 0.00 |
| 28/10/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 65 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 54 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 59 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R206 On 02-August-12 | | | Bond Future | 5.77 | 102.8683 | 102.8129 | 102.8683 | 0.00 |
| 28/10/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 2164 | 2 | 2 | 2 | 0.00 |
| 28/10/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 2221 | 2 | 2 | 2 | 0.00 |
| 28/10/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 2106 | 2 | 2 | 2 | 0.00 |
| 28/10/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 157 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 138 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 148 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R206 On 01-November-12 | | | Bond Future | 5.82 | 104.2655 | 104.2113 | 104.2655 | 0.00 |
| 28/10/2011 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 202 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 260 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 145 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R207 On 03-November-11 | | | Bond Future | 7.79 | 99.1570 | 99.0458 | 99.1570 | 8,016.00 |
| 28/10/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 5417 | 6 | 5 | 6 | 0.00 |
| 28/10/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 5688 | 6 | 6 | 6 | 0.00 |
| 28/10/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 5144 | 5 | 5 | 5 | 0.00 |
| 28/10/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 836 | 1 | 1 | 1 | 2,000.00 |
| 28/10/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 2091 | 2 | 2 | 2 | 0.00 |
| 28/10/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 3208 | 3 | 3 | 3 | 0.00 |
| 28/10/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 2 | 0 | 0 | 0 | 900.00 |
| 28/10/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 336 | 0 | 0 | 0 | 300.00 |
| 28/10/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 1056 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 3487 | 4 | 3 | 4 | 0.00 |
| 28/10/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 900.00 |
| 28/10/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 126 | 0 | 0 | 0 | 300.00 |
| 28/10/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 570 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 1 | 0 | 0 | 0 | 2,000.00 |
| 28/10/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 2922 | 3 | 3 | 3 | 0.00 |
| 28/10/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 14 | 0 | 0 | 0 | 2,000.00 |
| 28/10/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 195 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R207 On 02-February-12 | | | Bond Future | 7.87 | 96.9384 | 96.8245 | 96.9384 | 690.00 |
| 28/10/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 6385 | 6 | 6 | 6 | 0.00 |
| 28/10/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 6621 | 7 | 7 | 7 | 0.00 |
| 28/10/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 6150 | 6 | 6 | 6 | 0.00 |
| 28/10/2011 | R207 On 02-February-12 | 7.35 | Call | Bond Future | 754 | 0 | 1 | 0 | 1,920.00 |
| 28/10/2011 | R207 On 02-February-12 | 8.50 | Call | Bond Future | 4141 | 0 | 4 | 0 | 0.00 |
| 28/10/2011 | R207 On 02-February-12 | 7.65 | Call | Bond Future | 1327 | 0 | 1 | 0 | 640.00 |
| 28/10/2011 | R207 On 02-February-12 | 7.85 | Call | Bond Future | 1836 | 0 | 2 | 0 | 0.00 |
| 28/10/2011 | R207 On 02-February-12 | 7.85 | Put | Bond Future | 1967 | 0 | 2 | 0 | 640.00 |
| 28/10/2011 | R207 On 02-February-12 | 8.50 | Put | Bond Future | 656 | 0 | 1 | 0 | 1,920.00 |
| 28/10/2011 | R207 On 02-February-12 | 7.65 | Put | Bond Future | 2606 | 0 | 3 | 0 | 0.00 |
| 28/10/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 261 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R207 On 02-February-12 | 7.35 | Put | Bond Future | 3787 | 0 | 4 | 0 | 0.00 |
| 28/10/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 208 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 234 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R207 On 03-May-12 | | | Bond Future | 7.95 | 98.4011 | 98.2849 | 98.4011 | 0.00 |
| 28/10/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 5401 | 5 | 5 | 5 | 0.00 |
| 28/10/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 5204 | 5 | 5 | 5 | 0.00 |
| 28/10/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 5597 | 6 | 6 | 6 | 0.00 |
| 28/10/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1036 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1166 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1101 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R207 On 02-August-12 | | | Bond Future | 8.03 | 96.2800 | 96.1618 | 96.2800 | 0.00 |
| 28/10/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 5475 | 6 | 5 | 6 | 0.00 |
| 28/10/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 5299 | 5 | 5 | 5 | 0.00 |
| 28/10/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 5653 | 6 | 6 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 1605 | 2 | 2 | 2 | 0.00 |
| 28/10/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 1762 | 2 | 2 | 2 | 0.00 |
| 28/10/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 1682 | 2 | 2 | 2 | 0.00 |
| 28/10/2011 | R207 On 01-November-12 | | | Bond Future | 8.14 | 97.5911 | 97.4713 | 97.5911 | 0.00 |
| 28/10/2011 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 586 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 327 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 844 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R208 On 03-November-11 | | | Bond Future | 7.85 | 93.6193 | 93.5253 | 93.6193 | 1,996.00 |
| 28/10/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 5451 | 6 | 5 | 6 | 0.00 |
| 28/10/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 5740 | 6 | 6 | 6 | 0.00 |
| 28/10/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 5160 | 5 | 5 | 5 | 0.00 |
| 28/10/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 867 | 1 | 1 | 1 | 1,995.00 |
| 28/10/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 2203 | 2 | 2 | 2 | 665.00 |
| 28/10/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 3393 | 3 | 3 | 3 | 0.00 |
| 28/10/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 6314 | 6 | 6 | 6 | 0.00 |
| 28/10/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,995.00 |
| 28/10/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 1 | 0 | 0 | 0 | 665.00 |
| 28/10/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 15 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 213 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R208 On 02-February-12 | | | Bond Future | 7.92 | 94.9577 | 94.8660 | 94.9577 | 6,647.00 |
| 28/10/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 6594 | 7 | 7 | 7 | 0.00 |
| 28/10/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 6844 | 7 | 7 | 7 | 0.00 |
| 28/10/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 6345 | 6 | 6 | 6 | 0.00 |
| 28/10/2011 | R208 On 02-February-12 | 7.45 | Call | Bond Future | 871 | 0 | 1 | 0 | 2,880.00 |
| 28/10/2011 | R208 On 02-February-12 | 8.55 | Call | Bond Future | 4445 | 0 | 4 | 0 | 0.00 |
| 28/10/2011 | R208 On 02-February-12 | 7.70 | Call | Bond Future | 1401 | 0 | 1 | 0 | 960.00 |
| 28/10/2011 | R208 On 02-February-12 | 7.90 | Call | Bond Future | 1954 | 0 | 2 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2011 | R208 On 02-February-12 | 7.90 | Put | Bond Future | 2082 | 0 | 2 | 0 | 960.00 |
| 28/10/2011 | R208 On 02-February-12 | 8.55 | Put | Bond Future | 700 | 0 | 1 | 0 | 2,880.00 |
| 28/10/2011 | R208 On 02-February-12 | 7.70 | Put | Bond Future | 2764 | 0 | 3 | 0 | 0.00 |
| 28/10/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 318 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R208 On 02-February-12 | 7.45 | Put | Bond Future | 3807 | 0 | 4 | 0 | 0.00 |
| 28/10/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 258 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 287 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R208 On 03-May-12 | | | Bond Future | 7.99 | 92.9902 | 92.9007 | 92.9902 | 0.00 |
| 28/10/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 6632 | 7 | 7 | 7 | 0.00 |
| 28/10/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 6854 | 7 | 7 | 7 | 0.00 |
| 28/10/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 6412 | 6 | 6 | 6 | 0.00 |
| 28/10/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 899 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 792 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 844 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R208 On 02-August-12 | | | Bond Future | 8.06 | 94.4298 | 94.3364 | 94.4298 | 0.00 |
| 28/10/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 5775 | 6 | 6 | 6 | 0.00 |
| 28/10/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5967 | 6 | 6 | 6 | 0.00 |
| 28/10/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5584 | 6 | 6 | 6 | 0.00 |
| 28/10/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 1930 | 2 | 2 | 2 | 0.00 |
| 28/10/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 1761 | 2 | 2 | 2 | 0.00 |
| 28/10/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1845 | 2 | 2 | 2 | 0.00 |
| 28/10/2011 | R208 On 01-November-12 | | | Bond Future | 8.16 | 92.3194 | 92.2229 | 92.3194 | 0.00 |
| 28/10/2011 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 509 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 790 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 227 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R209 On 03-November-11 | | | Bond Future | 8.68 | 76.2230 | 76.1503 | 76.2230 | 1,624.00 |
| 28/10/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 951 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 719 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 1217 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 290 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 590 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 421 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R209 On 02-February-12 | | | Bond Future | 8.75 | 77.3199 | 77.2401 | 77.3199 | 1,374.00 |
| 28/10/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3837 | 4 | 4 | 4 | 0.00 |
| 28/10/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 4073 | 4 | 4 | 4 | 0.00 |
| 28/10/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3609 | 4 | 4 | 4 | 0.00 |
| 28/10/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2050 | 2 | 2 | 2 | 0.00 |
| 28/10/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 1750 | 2 | 2 | 2 | 0.00 |
| 28/10/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 1894 | 2 | 2 | 2 | 0.00 |
| 28/10/2011 | R209 On 03-May-12 | | | Bond Future | 8.81 | 75.3379 | 75.2591 | 75.3379 | 0.00 |
| 28/10/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 4575 | 5 | 5 | 5 | 0.00 |
| 28/10/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 4366 | 4 | 4 | 4 | 0.00 |
| 28/10/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4789 | 5 | 5 | 5 | 0.00 |
| 28/10/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 2960 | 3 | 3 | 3 | 0.00 |
| 28/10/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 3300 | 3 | 3 | 3 | 0.00 |
| 28/10/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 3126 | 3 | 3 | 3 | 0.00 |
| 28/10/2011 | R209 On 02-August-12 | | | Bond Future | 8.87 | 76.4991 | 76.4212 | 76.4991 | 0.00 |
| 28/10/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 6281 | 6 | 6 | 6 | 0.00 |
| 28/10/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 6066 | 6 | 6 | 6 | 0.00 |
| 28/10/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 6499 | 7 | 6 | 7 | 0.00 |
| 28/10/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 3292 | 3 | 3 | 3 | 0.00 |
| 28/10/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 3590 | 4 | 4 | 4 | 0.00 |
| 28/10/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 3438 | 3 | 3 | 3 | 0.00 |
| 28/10/2011 | R209 On 01-November-12 | | | Bond Future | 8.95 | 74.3993 | 74.3149 | 74.3993 | 0.00 |
| 28/10/2011 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 351 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 730 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 31 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R210 On 03-November-11 | | | Bond Future | 129.55 | 129.5724 | 129.5529 | 129.5724 | 750.00 |
| 28/10/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 1397 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 1497 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 1447 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R210 On 02-February-12 | | | Bond Future | 131.41 | 131.4300 | 131.4103 | 131.4300 | 0.00 |
| 28/10/2011 | R210 On 02-February-12 | 131.00 | Call | Bond Future | 410 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R210 On 02-February-12 | 131.05 | Call | Bond Future | 360 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R210 On 02-February-12 | 130.95 | Call | Bond Future | 460 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R210 On 02-February-12 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R210 On 02-February-12 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R210 On 02-February-12 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R211 On 03-November-11 | | | Bond Future | 113.72 | 113.6853 | 113.7196 | 113.6853 | 529.00 |
| 28/10/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 112470 | 112 | 112 | 112 | 0.00 |
| 28/10/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 112420 | 112 | 112 | 112 | 0.00 |
| 28/10/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 112520 | 112 | 113 | 112 | 0.00 |
| 28/10/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R211 On 02-February-12 | | | Bond Future | 114.01 | 113.9775 | 114.0122 | 113.9775 | 0.00 |
| 28/10/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 3512 | 3 | 4 | 3 | 0.00 |
| 28/10/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 3562 | 4 | 4 | 4 | 0.00 |
| 28/10/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 3462 | 3 | 3 | 3 | 0.00 |
| 28/10/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R212 On 03-November-11 | | | Bond Future | 109.29 | 109.3035 | 109.2865 | 109.3035 | 2,677.00 |
| 28/10/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 106786 | 107 | 107 | 107 | 0.00 |
| 28/10/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 106736 | 107 | 107 | 107 | 0.00 |
| 28/10/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 106836 | 107 | 107 | 107 | 0.00 |
| 28/10/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|----------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2011 | R212 On | 02-February-12 | | | Bond Future | 109.39 | 109.4023 | 109.3850 | 109.4023 | 0.00 |
| 28/10/2011 | R212 On | 02-February-12 | 108.50 | Call | Bond Future | 885 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R212 On | 02-February-12 | 108.55 | Call | Bond Future | 835 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R212 On | 02-February-12 | 108.45 | Call | Bond Future | 935 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R212 On | 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R212 On | 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R212 On | 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R213 On | 03-November-11 | | | Bond Future | 8.67 | 85.8284 | 85.8367 | 85.8284 | 0.00 |
| 28/10/2011 | R213 On | 03-November-11 | 8.75 | Call | Bond Future | 693 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R213 On | 03-November-11 | 8.80 | Call | Bond Future | 1097 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R213 On | 03-November-11 | 8.70 | Call | Bond Future | 286 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R213 On | 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R213 On | 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R213 On | 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R213 On | 02-February-12 | | | Bond Future | 8.74 | 87.0610 | 87.0691 | 87.0610 | 0.00 |
| 28/10/2011 | R213 On | 02-February-12 | 9.00 | Call | Bond Future | 2054 | 2 | 2 | 2 | 0.00 |
| 28/10/2011 | R213 On | 02-February-12 | 8.95 | Call | Bond Future | 1664 | 2 | 2 | 2 | 0.00 |
| 28/10/2011 | R213 On | 02-February-12 | 9.05 | Call | Bond Future | 2442 | 2 | 2 | 2 | 0.00 |
| 28/10/2011 | R213 On | 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R213 On | 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R213 On | 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R213 On | 03-May-12 | | | Bond Future | 8.81 | 84.8363 | 84.8363 | 84.8363 | 0.00 |
| 28/10/2011 | R213 On | 03-May-12 | 9.25 | Call | Bond Future | 3416 | 3 | 3 | 3 | 0.00 |
| 28/10/2011 | R213 On | 03-May-12 | 9.30 | Call | Bond Future | 3789 | 4 | 4 | 4 | 0.00 |
| 28/10/2011 | R213 On | 03-May-12 | 9.20 | Call | Bond Future | 3040 | 3 | 3 | 3 | 0.00 |
| 28/10/2011 | R213 On | 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R213 On | 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R213 On | 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R213 On | 02-August-12 | | | Bond Future | 8.87 | 86.1403 | 86.1482 | 86.1403 | 0.00 |
| 28/10/2011 | R213 On | 02-August-12 | 9.25 | Call | Bond Future | 2896 | 3 | 3 | 3 | 0.00 |
| 28/10/2011 | R213 On | 02-August-12 | 9.30 | Call | Bond Future | 3268 | 3 | 3 | 3 | 0.00 |
| 28/10/2011 | R213 On | 02-August-12 | 9.20 | Call | Bond Future | 2522 | 3 | 3 | 3 | 0.00 |
| 28/10/2011 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R213 On 01-November-12 | | | Bond Future | 8.96 | 83.7803 | 83.7881 | 83.7803 | 0.00 |
| 28/10/2011 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 301 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 685 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 85 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 177.4717 | 177.4717 | 0.00 |
| 28/10/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 28 | 28 | 0.00 |
| 28/10/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26 | 26 | 0.00 |
| 28/10/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 29 | 29 | 0.00 |
| 28/10/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 109.5273 | 109.4951 | 0.00 |
| 28/10/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 108.4299 | 108.3913 | 0.00 |
| 28/10/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1 | 1 | 0.00 |
| 28/10/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/10/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/10/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 28/10/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |