



Derivatives Weekly Statistics Report

From: 12/12/2011 To: 13/12/2011

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/12/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/12/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/12/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/12/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/12/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/12/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/12/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/12/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/12/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/12/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/12/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/12/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/12/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/12/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/12/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/12/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/12/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/12/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/12/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/12/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/12/2011 | AL7T On 02-February-12 | | | Index Future | 408.97 | 410.7570 | 408.9690 | 410.7570 | 16.00 |
| 12/12/2011 | AL7T On 03-May-12 | | | Index Future | 414.91 | 416.7240 | 414.9060 | 416.7240 | 0.00 |
| 12/12/2011 | ALBI On 02-February-12 | | | Index Future | 372.90 | 374.4260 | 372.8950 | 374.4260 | 1,038.00 |
| 12/12/2011 | ALBI On 03-May-12 | | | Index Future | 378.31 | 379.8640 | 378.3080 | 379.8640 | 0.00 |
| 12/12/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/12/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/12/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/12/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/12/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/12/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/12/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/12/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/12/2011 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/12/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/12/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/12/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 12/12/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/12/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/12/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/12/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/12/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/12/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.31 | 0.2147 | 0.3058 | 0.2147 | 12,659.00 |
| 12/12/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.18 | 0.1264 | 0.1798 | 0.1264 | 18,519.00 |
| 12/12/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.02 | 0.0640 | 0.0247 | 0.0640 | 12,423.00 |
| 12/12/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.44 | 0.4000 | 0.4416 | 0.4000 | 100,000.00 |
| 12/12/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.07 | 0.0981 | 0.0723 | 0.0981 | 100,000.00 |
| 12/12/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.04 | 0.0944 | 0.0352 | 0.0944 | 12,346.00 |
| 12/12/2011 | CAAR On 19-December-11 | | | Can-Do Future | 0.25 | 0.1742 | 0.2503 | 0.1742 | 18,750.00 |
| 12/12/2011 | CAAS On 31-January-12 | | | Can-Do Future | 0.14 | 0.1154 | 0.1410 | 0.1154 | 12,500.00 |
| 12/12/2011 | CAAT On 29-February-12 | | | Can-Do Future | 0.11 | 0.0973 | 0.1140 | 0.0973 | 12,500.00 |
| 12/12/2011 | CAAU On 31-January-12 | | | Can-Do Future | 0.03 | 0.0513 | 0.0341 | 0.0513 | 19,481.00 |
| 12/12/2011 | CAAV On 29-February-12 | | | Can-Do Future | 0.06 | 0.0763 | 0.0569 | 0.0763 | 12,987.00 |

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|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/12/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/12/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 12/12/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/12/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/12/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/12/2011 | GOVI On 02-February-12 | | | GOVI | 374.26 | 375.7080 | 374.2640 | 375.7080 | 157.00 |
| 12/12/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 52640 | 7 | 5 | 7 | 0.00 |
| 12/12/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 52540 | 7 | 5 | 7 | 0.00 |
| 12/12/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 52740 | 7 | 5 | 7 | 0.00 |
| 12/12/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | GOVI On 03-May-12 | | | GOVI | 379.70 | 381.1660 | 379.6970 | 381.1660 | 0.00 |
| 12/12/2011 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 22930 | 1 | 2 | 1 | 0.00 |
| 12/12/2011 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 23130 | 1 | 2 | 1 | 0.00 |
| 12/12/2011 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 23030 | 1 | 2 | 1 | 0.00 |
| 12/12/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 12/12/2011 | IGOV On 02-February-12 | | | Index Future | 166.29 | 166.2550 | 166.2850 | 166.2550 | 508.00 |
| 12/12/2011 | IGOV On 03-May-12 | | | Index Future | 168.70 | 168.6700 | 168.6980 | 168.6700 | 0.00 |
| 12/12/2011 | ILBI On 02-February-12 | | | Index Future | 458.44 | 511.4880 | 458.4380 | 511.4880 | 88.00 |
| 12/12/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 12/12/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |

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|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/12/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 12/12/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 12/12/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 12/12/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 12/12/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.58 | 94.4100 | 94.4200 | 94.4100 | 5,541.00 |
| 12/12/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.57 | 94.4400 | 94.4300 | 94.4400 | 101.00 |
| 12/12/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.54 | 94.4700 | 94.4600 | 94.4700 | 0.00 |
| 12/12/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.52 | 94.4900 | 94.4800 | 94.4900 | 2,390.00 |
| 12/12/2011 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.50 | 94.5000 | 94.5000 | 94.5000 | 0.00 |
| 12/12/2011 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.50 | 94.5000 | 94.5000 | 94.5000 | 0.00 |
| 12/12/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.50 | 94.5000 | 94.5000 | 94.5000 | 2,890.00 |
| 12/12/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.59 | 94.4300 | 94.4100 | 94.4300 | 44,760.00 |
| 12/12/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.78 | 94.2700 | 94.2200 | 94.2700 | 990.00 |
| 12/12/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.02 | 94.0300 | 93.9800 | 94.0300 | 790.00 |
| 12/12/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.28 | 93.7500 | 93.7200 | 93.7500 | 1,250.00 |
| 12/12/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.57 | 93.4600 | 93.4300 | 93.4600 | 1,600.00 |
| 12/12/2011 | JN02 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 12/12/2011 | JN02 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | JN02 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | JN02 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | JN02 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | JN02 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | JN02 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | JN05 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 12/12/2011 | JN05 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | JN05 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | JN05 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | JN05 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | JN05 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |

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|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/12/2011 | JN05 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | JN10 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 12/12/2011 | JN10 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | JN10 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | JN10 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | JN10 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | JN10 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | JN10 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | OTH1 On 02-February-12 | | | Index Future | 365.24 | 367.1900 | 365.2370 | 367.1900 | 0.00 |
| 12/12/2011 | R157 On 02-February-12 | | | Bond Future | 6.91 | 126.3308 | 126.0543 | 126.3308 | 12,560.00 |
| 12/12/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 5463 | 6 | 5 | 6 | 0.00 |
| 12/12/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 5630 | 6 | 6 | 6 | 0.00 |
| 12/12/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 5297 | 6 | 5 | 6 | 0.00 |
| 12/12/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 295 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 33 | 0 | 0 | 0 | 130.00 |
| 12/12/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 1057 | 1 | 1 | 1 | 0.00 |
| 12/12/2011 | R157 On 02-February-12 | 6.25 | Call | Bond Future | 101 | 0 | 0 | 0 | 3,960.00 |
| 12/12/2011 | R157 On 02-February-12 | 6.45 | Call | Bond Future | 213 | 0 | 0 | 0 | 1,320.00 |
| 12/12/2011 | R157 On 02-February-12 | 6.65 | Call | Bond Future | 400 | 1 | 0 | 1 | 0.00 |
| 12/12/2011 | R157 On 02-February-12 | 7.20 | Call | Bond Future | 1401 | 2 | 1 | 2 | 0.00 |
| 12/12/2011 | R157 On 02-February-12 | 7.20 | Put | Bond Future | 384 | 0 | 0 | 0 | 3,960.00 |
| 12/12/2011 | R157 On 02-February-12 | 6.65 | Put | Bond Future | 1328 | 1 | 1 | 1 | 1,320.00 |
| 12/12/2011 | R157 On 02-February-12 | 6.45 | Put | Bond Future | 1859 | 2 | 2 | 2 | 0.00 |
| 12/12/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 566 | 0 | 1 | 0 | 130.00 |
| 12/12/2011 | R157 On 02-February-12 | 6.25 | Put | Bond Future | 2470 | 2 | 2 | 2 | 0.00 |
| 12/12/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 1581 | 1 | 2 | 1 | 0.00 |
| 12/12/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 3313 | 3 | 3 | 3 | 0.00 |
| 12/12/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R157 On 03-May-12 | | | Bond Future | 7.00 | 121.3589 | 121.0755 | 121.3589 | 0.00 |

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| 12/12/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4246 | 5 | 4 | 5 | 0.00 |
| 12/12/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4383 | 5 | 4 | 5 | 0.00 |
| 12/12/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4108 | 4 | 4 | 4 | 0.00 |
| 12/12/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 254 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 214 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 234 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R157 On 02-August-12 | | | Bond Future | 7.09 | 123.1786 | 122.8981 | 123.1786 | 0.00 |
| 12/12/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3594 | 4 | 4 | 4 | 0.00 |
| 12/12/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3486 | 4 | 3 | 4 | 0.00 |
| 12/12/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3705 | 4 | 4 | 4 | 0.00 |
| 12/12/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 822 | 1 | 1 | 1 | 0.00 |
| 12/12/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 899 | 1 | 1 | 1 | 0.00 |
| 12/12/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 859 | 1 | 1 | 1 | 0.00 |
| 12/12/2011 | R157 On 01-November-12 | | | Bond Future | 7.19 | 118.2302 | 117.9444 | 118.2302 | 0.00 |
| 12/12/2011 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1846 | 2 | 2 | 2 | 0.00 |
| 12/12/2011 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 1914 | 2 | 2 | 2 | 0.00 |
| 12/12/2011 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1780 | 2 | 2 | 2 | 0.00 |
| 12/12/2011 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 2459 | 2 | 2 | 2 | 0.00 |
| 12/12/2011 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 2312 | 2 | 2 | 2 | 0.00 |
| 12/12/2011 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 2385 | 2 | 2 | 2 | 0.00 |
| 12/12/2011 | R186 On 02-February-12 | | | Bond Future | 8.62 | 117.6600 | 116.9102 | 117.6600 | 27,833.00 |
| 12/12/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 4732 | 5 | 5 | 5 | 0.00 |
| 12/12/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 5042 | 6 | 5 | 6 | 0.00 |
| 12/12/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 4431 | 5 | 4 | 5 | 0.00 |
| 12/12/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 336 | 0 | 0 | 0 | 6,000.00 |
| 12/12/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 6 | 0 | 0 | 0 | 6,000.00 |
| 12/12/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 33240 | 34 | 33 | 34 | 0.00 |
| 12/12/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 105014 | 106 | 105 | 106 | 0.00 |
| 12/12/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 699 | 1 | 1 | 1 | 100.00 |
| 12/12/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 6661 | 6 | 7 | 6 | 0.00 |
| 12/12/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 19308 | 19 | 19 | 19 | 0.00 |

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| 12/12/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1483 | 1 | 1 | 1 | 0.00 |
| 12/12/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 8812 | 8 | 9 | 8 | 0.00 |
| 12/12/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1212 | 1 | 1 | 1 | 0.00 |
| 12/12/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1342 | 1 | 1 | 1 | 100.00 |
| 12/12/2011 | R186 On 03-May-12 | | | Bond Future | 8.71 | 119.3630 | 118.6095 | 119.3630 | 0.00 |
| 12/12/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 6069 | 7 | 6 | 7 | 0.00 |
| 12/12/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 5812 | 6 | 6 | 6 | 0.00 |
| 12/12/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 6331 | 7 | 6 | 7 | 0.00 |
| 12/12/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 3318 | 3 | 3 | 3 | 0.00 |
| 12/12/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 3673 | 3 | 4 | 3 | 0.00 |
| 12/12/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3491 | 3 | 3 | 3 | 0.00 |
| 12/12/2011 | R186 On 02-August-12 | | | Bond Future | 8.79 | 115.8696 | 115.1036 | 115.8696 | 0.00 |
| 12/12/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 5494 | 6 | 5 | 6 | 0.00 |
| 12/12/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 5714 | 6 | 6 | 6 | 0.00 |
| 12/12/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 5278 | 6 | 5 | 6 | 0.00 |
| 12/12/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 6107 | 6 | 6 | 6 | 0.00 |
| 12/12/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 5652 | 5 | 6 | 5 | 0.00 |
| 12/12/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 5876 | 6 | 6 | 6 | 0.00 |
| 12/12/2011 | R186 On 01-November-12 | | | Bond Future | 8.88 | 117.6192 | 116.8330 | 117.6192 | 0.00 |
| 12/12/2011 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 6233 | 7 | 6 | 7 | 0.00 |
| 12/12/2011 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 6026 | 6 | 6 | 6 | 0.00 |
| 12/12/2011 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 6443 | 7 | 6 | 7 | 0.00 |
| 12/12/2011 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 7141 | 7 | 7 | 7 | 0.00 |
| 12/12/2011 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 7606 | 7 | 8 | 7 | 0.00 |
| 12/12/2011 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 7371 | 7 | 7 | 7 | 0.00 |
| 12/12/2011 | R189 On 02-February-12 | | | Bond Future | 218.95 | 218.9604 | 218.9535 | 218.9604 | 0.00 |
| 12/12/2011 | R189 On 02-February-12 | 218.00 | Call | Bond Future | 954 | 1 | 1 | 1 | 0.00 |
| 12/12/2011 | R189 On 02-February-12 | 218.05 | Call | Bond Future | 904 | 1 | 1 | 1 | 0.00 |
| 12/12/2011 | R189 On 02-February-12 | 217.95 | Call | Bond Future | 1004 | 1 | 1 | 1 | 0.00 |
| 12/12/2011 | R189 On 02-February-12 | 217.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R189 On 02-February-12 | 218.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R189 On 02-February-12 | 218.00 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/12/2011 | R197 On 02-February-12 | | | Bond Future | 245.15 | 245.5952 | 245.1483 | 245.5952 | 965.00 |
| 12/12/2011 | R197 On 02-February-12 | 237.00 | Call | Bond Future | 8148 | 9 | 8 | 9 | 0.00 |
| 12/12/2011 | R197 On 02-February-12 | 236.95 | Call | Bond Future | 8198 | 9 | 8 | 9 | 0.00 |
| 12/12/2011 | R197 On 02-February-12 | 237.05 | Call | Bond Future | 8098 | 9 | 8 | 9 | 0.00 |
| 12/12/2011 | R197 On 02-February-12 | 237.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R197 On 02-February-12 | 236.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R197 On 02-February-12 | 237.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R201 On 02-February-12 | | | Bond Future | 6.41 | 107.3906 | 107.1785 | 107.3906 | 3,124.00 |
| 12/12/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 4794 | 5 | 5 | 5 | 0.00 |
| 12/12/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 4920 | 5 | 5 | 5 | 0.00 |
| 12/12/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4667 | 5 | 5 | 5 | 0.00 |
| 12/12/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R201 On 03-May-12 | | | Bond Future | 6.47 | 108.9494 | 108.7354 | 108.9494 | 0.00 |
| 12/12/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3259 | 3 | 3 | 3 | 0.00 |
| 12/12/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3363 | 4 | 3 | 4 | 0.00 |
| 12/12/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3156 | 3 | 3 | 3 | 0.00 |
| 12/12/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 178 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 148 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 162 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R201 On 02-August-12 | | | Bond Future | 6.51 | 106.1749 | 105.9625 | 106.1749 | 0.00 |
| 12/12/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2749 | 3 | 3 | 3 | 0.00 |
| 12/12/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2667 | 3 | 3 | 3 | 0.00 |
| 12/12/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2832 | 3 | 3 | 3 | 0.00 |
| 12/12/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 540 | 0 | 1 | 0 | 0.00 |
| 12/12/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 592 | 1 | 1 | 1 | 0.00 |
| 12/12/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 565 | 1 | 1 | 1 | 0.00 |
| 12/12/2011 | R201 On 01-November-12 | | | Bond Future | 6.56 | 107.7802 | 107.5591 | 107.7802 | 0.00 |
| 12/12/2011 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1580 | 2 | 2 | 2 | 0.00 |
| 12/12/2011 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1632 | 2 | 2 | 2 | 0.00 |
| 12/12/2011 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1529 | 2 | 2 | 2 | 0.00 |
| 12/12/2011 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 1752 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/12/2011 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 1654 | 2 | 2 | 2 | 0.00 |
| 12/12/2011 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 1703 | 2 | 2 | 2 | 0.00 |
| 12/12/2011 | R202 On 02-February-12 | | | Bond Future | 184.31 | 184.3010 | 184.3077 | 184.3010 | 35,872.00 |
| 12/12/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 7308 | 7 | 7 | 7 | 0.00 |
| 12/12/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 7258 | 7 | 7 | 7 | 0.00 |
| 12/12/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 7358 | 7 | 7 | 7 | 0.00 |
| 12/12/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R203 On 02-February-12 | | | Bond Future | 7.56 | 106.7550 | 106.4010 | 106.7550 | 3,586.00 |
| 12/12/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 5344 | 6 | 5 | 6 | 0.00 |
| 12/12/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 5552 | 6 | 6 | 6 | 0.00 |
| 12/12/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 5137 | 5 | 5 | 5 | 0.00 |
| 12/12/2011 | R203 On 02-February-12 | 6.95 | Call | Bond Future | 221 | 0 | 0 | 0 | 2,640.00 |
| 12/12/2011 | R203 On 02-February-12 | 7.20 | Call | Bond Future | 476 | 1 | 0 | 1 | 880.00 |
| 12/12/2011 | R203 On 02-February-12 | 7.35 | Call | Bond Future | 705 | 1 | 1 | 1 | 0.00 |
| 12/12/2011 | R203 On 02-February-12 | 7.95 | Call | Bond Future | 2247 | 3 | 2 | 3 | 0.00 |
| 12/12/2011 | R203 On 02-February-12 | 7.95 | Put | Bond Future | 455 | 0 | 0 | 0 | 2,640.00 |
| 12/12/2011 | R203 On 02-February-12 | 7.35 | Put | Bond Future | 1651 | 1 | 2 | 1 | 880.00 |
| 12/12/2011 | R203 On 02-February-12 | 7.20 | Put | Bond Future | 2120 | 2 | 2 | 2 | 0.00 |
| 12/12/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 46 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R203 On 02-February-12 | 6.95 | Put | Bond Future | 3043 | 3 | 3 | 3 | 0.00 |
| 12/12/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 31 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 38 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R203 On 03-May-12 | | | Bond Future | 7.65 | 104.1471 | 103.7858 | 104.1471 | 0.00 |
| 12/12/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 5171 | 5 | 5 | 5 | 0.00 |
| 12/12/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 4998 | 5 | 5 | 5 | 0.00 |
| 12/12/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 5341 | 6 | 5 | 6 | 0.00 |
| 12/12/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 439 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 511 | 0 | 1 | 0 | 0.00 |
| 12/12/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 476 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R203 On 02-August-12 | | | Bond Future | 7.74 | 105.7097 | 105.3512 | 105.7097 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/12/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4478 | 5 | 4 | 5 | 0.00 |
| 12/12/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4336 | 5 | 4 | 5 | 0.00 |
| 12/12/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4622 | 5 | 5 | 5 | 0.00 |
| 12/12/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1286 | 1 | 1 | 1 | 0.00 |
| 12/12/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1405 | 1 | 1 | 1 | 0.00 |
| 12/12/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1345 | 1 | 1 | 1 | 0.00 |
| 12/12/2011 | R203 On 01-November-12 | | | Bond Future | 7.85 | 103.1449 | 102.7786 | 103.1449 | 0.00 |
| 12/12/2011 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 2642 | 3 | 3 | 3 | 0.00 |
| 12/12/2011 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 2543 | 3 | 3 | 3 | 0.00 |
| 12/12/2011 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 2742 | 3 | 3 | 3 | 0.00 |
| 12/12/2011 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 2923 | 3 | 3 | 3 | 0.00 |
| 12/12/2011 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 3127 | 3 | 3 | 3 | 0.00 |
| 12/12/2011 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 3024 | 3 | 3 | 3 | 0.00 |
| 12/12/2011 | R204 On 02-February-12 | | | Bond Future | 7.84 | 102.2992 | 101.8928 | 102.2992 | 3,543.00 |
| 12/12/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 5975 | 6 | 6 | 6 | 0.00 |
| 12/12/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 6207 | 7 | 6 | 7 | 0.00 |
| 12/12/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 5743 | 6 | 6 | 6 | 0.00 |
| 12/12/2011 | R204 On 02-February-12 | 7.50 | Call | Bond Future | 667 | 1 | 1 | 1 | 0.00 |
| 12/12/2011 | R204 On 02-February-12 | 7.25 | Call | Bond Future | 338 | 0 | 0 | 0 | 540.00 |
| 12/12/2011 | R204 On 02-February-12 | 8.00 | Call | Bond Future | 1868 | 2 | 2 | 2 | 0.00 |
| 12/12/2011 | R204 On 02-February-12 | 8.00 | Put | Bond Future | 1009 | 1 | 1 | 1 | 540.00 |
| 12/12/2011 | R204 On 02-February-12 | 7.50 | Put | Bond Future | 2455 | 2 | 2 | 2 | 0.00 |
| 12/12/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 85 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R204 On 02-February-12 | 7.25 | Put | Bond Future | 3483 | 3 | 3 | 3 | 0.00 |
| 12/12/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 61 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 73 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R204 On 03-May-12 | | | Bond Future | 7.93 | 103.7821 | 103.3741 | 103.7821 | 0.00 |
| 12/12/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 4999 | 5 | 5 | 5 | 0.00 |
| 12/12/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 5183 | 6 | 5 | 6 | 0.00 |
| 12/12/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4817 | 5 | 5 | 5 | 0.00 |
| 12/12/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 998 | 1 | 1 | 1 | 0.00 |
| 12/12/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 881 | 1 | 1 | 1 | 0.00 |
| 12/12/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 938 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/12/2011 | R204 On 02-August-12 | | | Bond Future | 8.02 | 101.3081 | 100.8993 | 101.3081 | 0.00 |
| 12/12/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4286 | 5 | 4 | 5 | 0.00 |
| 12/12/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4442 | 5 | 4 | 5 | 0.00 |
| 12/12/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4133 | 4 | 4 | 4 | 0.00 |
| 12/12/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2063 | 2 | 2 | 2 | 0.00 |
| 12/12/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 1895 | 2 | 2 | 2 | 0.00 |
| 12/12/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 1977 | 2 | 2 | 2 | 0.00 |
| 12/12/2011 | R204 On 01-November-12 | | | Bond Future | 8.12 | 102.8398 | 102.4173 | 102.8398 | 0.00 |
| 12/12/2011 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3214 | 3 | 3 | 3 | 0.00 |
| 12/12/2011 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3331 | 4 | 3 | 4 | 0.00 |
| 12/12/2011 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3099 | 3 | 3 | 3 | 0.00 |
| 12/12/2011 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 3922 | 4 | 4 | 4 | 0.00 |
| 12/12/2011 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 3677 | 3 | 4 | 3 | 0.00 |
| 12/12/2011 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 3799 | 4 | 4 | 4 | 0.00 |
| 12/12/2011 | R206 On 02-February-12 | | | Bond Future | 6.17 | 103.0001 | 102.8610 | 103.0001 | 300.00 |
| 12/12/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3276 | 3 | 3 | 3 | 0.00 |
| 12/12/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3364 | 4 | 3 | 4 | 0.00 |
| 12/12/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3189 | 3 | 3 | 3 | 0.00 |
| 12/12/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R206 On 03-May-12 | | | Bond Future | 6.22 | 104.4966 | 104.3555 | 104.4966 | 0.00 |
| 12/12/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2119 | 2 | 2 | 2 | 0.00 |
| 12/12/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2051 | 2 | 2 | 2 | 0.00 |
| 12/12/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2188 | 2 | 2 | 2 | 0.00 |
| 12/12/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 87 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 106 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 96 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R206 On 02-August-12 | | | Bond Future | 6.25 | 102.3000 | 102.1627 | 102.3000 | 0.00 |
| 12/12/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1755 | 2 | 2 | 2 | 0.00 |
| 12/12/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1704 | 2 | 2 | 2 | 0.00 |
| 12/12/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1805 | 2 | 2 | 2 | 0.00 |
| 12/12/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 372 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/12/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 406 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 389 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R206 On 01-November-12 | | | Bond Future | 6.27 | 103.8460 | 103.7018 | 103.8460 | 0.00 |
| 12/12/2011 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 913 | 1 | 1 | 1 | 0.00 |
| 12/12/2011 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 885 | 1 | 1 | 1 | 0.00 |
| 12/12/2011 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 941 | 1 | 1 | 1 | 0.00 |
| 12/12/2011 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 1191 | 1 | 1 | 1 | 0.00 |
| 12/12/2011 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 1250 | 1 | 1 | 1 | 0.00 |
| 12/12/2011 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 1220 | 1 | 1 | 1 | 0.00 |
| 12/12/2011 | R207 On 02-February-12 | | | Bond Future | 8.11 | 95.9648 | 95.5106 | 95.9648 | 47,374.00 |
| 12/12/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 4953 | 5 | 5 | 5 | 0.00 |
| 12/12/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 5197 | 6 | 5 | 6 | 0.00 |
| 12/12/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 4712 | 5 | 5 | 5 | 0.00 |
| 12/12/2011 | R207 On 02-February-12 | 7.35 | Call | Bond Future | 137 | 0 | 0 | 0 | 1,920.00 |
| 12/12/2011 | R207 On 02-February-12 | 7.65 | Call | Bond Future | 401 | 1 | 0 | 1 | 640.00 |
| 12/12/2011 | R207 On 02-February-12 | 7.85 | Call | Bond Future | 717 | 1 | 1 | 1 | 0.00 |
| 12/12/2011 | R207 On 02-February-12 | 8.50 | Call | Bond Future | 2692 | 3 | 3 | 3 | 0.00 |
| 12/12/2011 | R207 On 02-February-12 | 8.50 | Put | Bond Future | 521 | 0 | 1 | 0 | 1,920.00 |
| 12/12/2011 | R207 On 02-February-12 | 7.85 | Put | Bond Future | 2162 | 2 | 2 | 2 | 640.00 |
| 12/12/2011 | R207 On 02-February-12 | 7.65 | Put | Bond Future | 2994 | 3 | 3 | 3 | 0.00 |
| 12/12/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 137 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R207 On 02-February-12 | 7.35 | Put | Bond Future | 4484 | 4 | 4 | 4 | 0.00 |
| 12/12/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 98 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 116 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R207 On 03-May-12 | | | Bond Future | 8.20 | 97.3613 | 96.8983 | 97.3613 | 0.00 |
| 12/12/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4361 | 5 | 4 | 5 | 0.00 |
| 12/12/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4540 | 5 | 5 | 5 | 0.00 |
| 12/12/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4185 | 5 | 4 | 5 | 0.00 |
| 12/12/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1533 | 1 | 2 | 1 | 0.00 |
| 12/12/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1366 | 1 | 1 | 1 | 0.00 |
| 12/12/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1448 | 1 | 1 | 1 | 0.00 |
| 12/12/2011 | R207 On 02-August-12 | | | Bond Future | 8.30 | 95.1796 | 94.7143 | 95.1796 | 0.00 |
| 12/12/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4628 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/12/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4792 | 5 | 5 | 5 | 0.00 |
| 12/12/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4466 | 5 | 4 | 5 | 0.00 |
| 12/12/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2376 | 2 | 2 | 2 | 0.00 |
| 12/12/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2192 | 2 | 2 | 2 | 0.00 |
| 12/12/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2282 | 2 | 2 | 2 | 0.00 |
| 12/12/2011 | R207 On 01-November-12 | | | Bond Future | 8.39 | 96.6172 | 96.1451 | 96.6172 | 0.00 |
| 12/12/2011 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 3469 | 4 | 3 | 4 | 0.00 |
| 12/12/2011 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 3594 | 4 | 4 | 4 | 0.00 |
| 12/12/2011 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3347 | 4 | 3 | 4 | 0.00 |
| 12/12/2011 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 4346 | 4 | 4 | 4 | 0.00 |
| 12/12/2011 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 4076 | 4 | 4 | 4 | 0.00 |
| 12/12/2011 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 4209 | 4 | 4 | 4 | 0.00 |
| 12/12/2011 | R208 On 02-February-12 | | | Bond Future | 8.14 | 94.0878 | 93.5336 | 94.0878 | 14,084.00 |
| 12/12/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 5088 | 6 | 5 | 6 | 0.00 |
| 12/12/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 5348 | 6 | 5 | 6 | 0.00 |
| 12/12/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 4830 | 5 | 5 | 5 | 0.00 |
| 12/12/2011 | R208 On 02-February-12 | 7.45 | Call | Bond Future | 153 | 0 | 0 | 0 | 2,880.00 |
| 12/12/2011 | R208 On 02-February-12 | 7.70 | Call | Bond Future | 393 | 1 | 0 | 1 | 960.00 |
| 12/12/2011 | R208 On 02-February-12 | 7.90 | Call | Bond Future | 729 | 1 | 1 | 1 | 0.00 |
| 12/12/2011 | R208 On 02-February-12 | 8.55 | Call | Bond Future | 2891 | 3 | 3 | 3 | 0.00 |
| 12/12/2011 | R208 On 02-February-12 | 8.55 | Put | Bond Future | 478 | 0 | 0 | 0 | 2,880.00 |
| 12/12/2011 | R208 On 02-February-12 | 7.90 | Put | Bond Future | 2190 | 2 | 2 | 2 | 960.00 |
| 12/12/2011 | R208 On 02-February-12 | 7.70 | Put | Bond Future | 3089 | 3 | 3 | 3 | 0.00 |
| 12/12/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 135 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R208 On 02-February-12 | 7.45 | Put | Bond Future | 4421 | 4 | 4 | 4 | 0.00 |
| 12/12/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 94 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 113 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R208 On 03-May-12 | | | Bond Future | 8.23 | 92.0579 | 91.4995 | 92.0579 | 0.00 |
| 12/12/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5512 | 6 | 6 | 6 | 0.00 |
| 12/12/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5309 | 6 | 5 | 6 | 0.00 |
| 12/12/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5717 | 6 | 6 | 6 | 0.00 |
| 12/12/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1056 | 1 | 1 | 1 | 0.00 |
| 12/12/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1198 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/12/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1125 | 1 | 1 | 1 | 0.00 |
| 12/12/2011 | R208 On 02-August-12 | | | Bond Future | 8.31 | 93.4385 | 92.8764 | 93.4385 | 0.00 |
| 12/12/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4982 | 5 | 5 | 5 | 0.00 |
| 12/12/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4808 | 5 | 5 | 5 | 0.00 |
| 12/12/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5159 | 6 | 5 | 6 | 0.00 |
| 12/12/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2413 | 2 | 2 | 2 | 0.00 |
| 12/12/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2614 | 2 | 3 | 2 | 0.00 |
| 12/12/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2512 | 2 | 3 | 2 | 0.00 |
| 12/12/2011 | R208 On 01-November-12 | | | Bond Future | 8.40 | 91.4555 | 90.8797 | 91.4555 | 0.00 |
| 12/12/2011 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 3616 | 4 | 4 | 4 | 0.00 |
| 12/12/2011 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 3484 | 4 | 3 | 4 | 0.00 |
| 12/12/2011 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 3750 | 4 | 4 | 4 | 0.00 |
| 12/12/2011 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 4303 | 4 | 4 | 4 | 0.00 |
| 12/12/2011 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 4601 | 4 | 5 | 4 | 0.00 |
| 12/12/2011 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 4450 | 4 | 4 | 4 | 0.00 |
| 12/12/2011 | R209 On 02-February-12 | | | Bond Future | 8.98 | 76.0601 | 75.4735 | 76.0601 | 2,931.00 |
| 12/12/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 2430 | 3 | 2 | 3 | 0.00 |
| 12/12/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 2240 | 3 | 2 | 3 | 0.00 |
| 12/12/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 2629 | 3 | 3 | 3 | 0.00 |
| 12/12/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2073 | 2 | 2 | 2 | 0.00 |
| 12/12/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2448 | 2 | 2 | 2 | 0.00 |
| 12/12/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2254 | 2 | 2 | 2 | 0.00 |
| 12/12/2011 | R209 On 03-May-12 | | | Bond Future | 9.05 | 74.0165 | 73.4227 | 74.0165 | 0.00 |
| 12/12/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3639 | 4 | 4 | 4 | 0.00 |
| 12/12/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 3824 | 4 | 4 | 4 | 0.00 |
| 12/12/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3460 | 4 | 3 | 4 | 0.00 |
| 12/12/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 4230 | 4 | 4 | 4 | 0.00 |
| 12/12/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3832 | 4 | 4 | 4 | 0.00 |
| 12/12/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 4026 | 4 | 4 | 4 | 0.00 |
| 12/12/2011 | R209 On 02-August-12 | | | Bond Future | 9.12 | 75.1322 | 74.5309 | 75.1322 | 0.00 |
| 12/12/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5417 | 6 | 5 | 6 | 0.00 |
| 12/12/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 5618 | 6 | 6 | 6 | 0.00 |
| 12/12/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5228 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/12/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 4642 | 4 | 5 | 4 | 0.00 |
| 12/12/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 4301 | 4 | 4 | 4 | 0.00 |
| 12/12/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 4464 | 4 | 4 | 4 | 0.00 |
| 12/12/2011 | R209 On 01-November-12 | | | Bond Future | 9.19 | 73.1197 | 72.5115 | 73.1197 | 0.00 |
| 12/12/2011 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 4963 | 5 | 5 | 5 | 0.00 |
| 12/12/2011 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 5134 | 5 | 5 | 5 | 0.00 |
| 12/12/2011 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 4794 | 5 | 5 | 5 | 0.00 |
| 12/12/2011 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 6628 | 6 | 7 | 6 | 0.00 |
| 12/12/2011 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 6207 | 6 | 6 | 6 | 0.00 |
| 12/12/2011 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 6415 | 6 | 6 | 6 | 0.00 |
| 12/12/2011 | R210 On 02-February-12 | | | Bond Future | 138.71 | 138.1539 | 138.7077 | 138.1539 | 755.00 |
| 12/12/2011 | R210 On 02-February-12 | 131.00 | Call | Bond Future | 7708 | 7 | 8 | 7 | 0.00 |
| 12/12/2011 | R210 On 02-February-12 | 130.95 | Call | Bond Future | 7758 | 7 | 8 | 7 | 0.00 |
| 12/12/2011 | R210 On 02-February-12 | 131.05 | Call | Bond Future | 7658 | 7 | 8 | 7 | 0.00 |
| 12/12/2011 | R210 On 02-February-12 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R210 On 02-February-12 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R210 On 02-February-12 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R211 On 02-February-12 | | | Bond Future | 115.66 | 115.6616 | 115.6618 | 115.6616 | 480.00 |
| 12/12/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 5162 | 5 | 5 | 5 | 0.00 |
| 12/12/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 5212 | 5 | 5 | 5 | 0.00 |
| 12/12/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 5112 | 5 | 5 | 5 | 0.00 |
| 12/12/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R212 On 02-February-12 | | | Bond Future | 112.15 | 112.1424 | 112.1463 | 112.1424 | 2,677.00 |
| 12/12/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 3646 | 4 | 4 | 4 | 0.00 |
| 12/12/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 3596 | 4 | 4 | 4 | 0.00 |
| 12/12/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 3696 | 4 | 4 | 4 | 0.00 |
| 12/12/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/12/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/12/2011 | R213 On 02-February-12 | | | Bond Future | 8.99 | 85.7358 | 85.0615 | 85.7358 | 487.00 |
| 12/12/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 2412 | 3 | 2 | 3 | 0.00 |
| 12/12/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 2612 | 3 | 3 | 3 | 0.00 |
| 12/12/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 2221 | 3 | 2 | 3 | 0.00 |
| 12/12/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 2565 | 2 | 3 | 2 | 0.00 |
| 12/12/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 2177 | 2 | 2 | 2 | 0.00 |
| 12/12/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 2365 | 2 | 2 | 2 | 0.00 |
| 12/12/2011 | R213 On 03-May-12 | | | Bond Future | 9.07 | 83.4428 | 82.7629 | 83.4428 | 0.00 |
| 12/12/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 4608 | 5 | 5 | 5 | 0.00 |
| 12/12/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 4404 | 5 | 4 | 5 | 0.00 |
| 12/12/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 4818 | 5 | 5 | 5 | 0.00 |
| 12/12/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 3103 | 3 | 3 | 3 | 0.00 |
| 12/12/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 3438 | 3 | 3 | 3 | 0.00 |
| 12/12/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 3266 | 3 | 3 | 3 | 0.00 |
| 12/12/2011 | R213 On 02-August-12 | | | Bond Future | 9.15 | 84.6961 | 84.0032 | 84.6961 | 0.00 |
| 12/12/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 5415 | 6 | 5 | 6 | 0.00 |
| 12/12/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 5619 | 6 | 6 | 6 | 0.00 |
| 12/12/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 5224 | 6 | 5 | 6 | 0.00 |
| 12/12/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 4847 | 5 | 5 | 5 | 0.00 |
| 12/12/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 4496 | 4 | 4 | 4 | 0.00 |
| 12/12/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 4664 | 4 | 5 | 4 | 0.00 |
| 12/12/2011 | R213 On 01-November-12 | | | Bond Future | 9.23 | 82.4350 | 81.7298 | 82.4350 | 0.00 |
| 12/12/2011 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 4937 | 5 | 5 | 5 | 0.00 |
| 12/12/2011 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 5109 | 5 | 5 | 5 | 0.00 |
| 12/12/2011 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 4768 | 5 | 5 | 5 | 0.00 |
| 12/12/2011 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 6911 | 7 | 7 | 7 | 0.00 |
| 12/12/2011 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 6483 | 6 | 6 | 6 | 0.00 |
| 12/12/2011 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 6694 | 6 | 7 | 6 | 0.00 |
| 12/12/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 13/12/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2011 | AL7T On 02-February-12 | | | Index Future | 407.93 | 408.9690 | 407.9280 | 408.9690 | 16.00 |
| 13/12/2011 | AL7T On 03-May-12 | | | Index Future | 413.85 | 414.9060 | 413.8530 | 414.9060 | 0.00 |
| 13/12/2011 | ALBI On 02-February-12 | | | Index Future | 371.94 | 372.8950 | 371.9430 | 372.8950 | 1,038.00 |
| 13/12/2011 | ALBI On 03-May-12 | | | Index Future | 377.35 | 378.3080 | 377.3450 | 378.3080 | 0.00 |
| 13/12/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 13/12/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.28 | 0.3058 | 0.2783 | 0.3058 | 12,659.00 |
| 13/12/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.15 | 0.1798 | 0.1518 | 0.1798 | 18,519.00 |
| 13/12/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.03 | 0.0247 | 0.0305 | 0.0247 | 12,423.00 |
| 13/12/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.43 | 0.4416 | 0.4305 | 0.4416 | 100,000.00 |
| 13/12/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.08 | 0.0723 | 0.0840 | 0.0723 | 100,000.00 |
| 13/12/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.05 | 0.0352 | 0.0462 | 0.0352 | 12,346.00 |
| 13/12/2011 | CAAR On 19-December-11 | | | Can-Do Future | 0.22 | 0.2503 | 0.2185 | 0.2503 | 18,750.00 |
| 13/12/2011 | CAAS On 31-January-12 | | | Can-Do Future | 0.05 | 0.1410 | 0.0489 | 0.1410 | 12,500.00 |
| 13/12/2011 | CAAT On 29-February-12 | | | Can-Do Future | 0.11 | 0.1140 | 0.1065 | 0.1140 | 12,500.00 |
| 13/12/2011 | CAAU On 31-January-12 | | | Can-Do Future | 0.03 | 0.0341 | 0.0341 | 0.0341 | 19,481.00 |
| 13/12/2011 | CAAV On 29-February-12 | | | Can-Do Future | 0.05 | 0.0569 | 0.0481 | 0.0569 | 12,987.00 |
| 13/12/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 13/12/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/12/2011 | GOVI On 02-February-12 | | | GOVI | 373.36 | 374.2640 | 373.3640 | 374.2640 | 157.00 |
| 13/12/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 43640 | 5 | 4 | 5 | 0.00 |
| 13/12/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 43540 | 5 | 4 | 5 | 0.00 |
| 13/12/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 43740 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | GOVI On 03-May-12 | | | GOVI | 378.79 | 379.6970 | 378.7860 | 379.6970 | 0.00 |
| 13/12/2011 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 32040 | 2 | 3 | 2 | 0.00 |
| 13/12/2011 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 32240 | 2 | 3 | 2 | 0.00 |
| 13/12/2011 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 32140 | 2 | 3 | 2 | 0.00 |
| 13/12/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 13/12/2011 | IGOV On 02-February-12 | | | Index Future | 166.36 | 166.2850 | 166.3570 | 166.2850 | 508.00 |
| 13/12/2011 | IGOV On 03-May-12 | | | Index Future | 168.77 | 168.6980 | 168.7730 | 168.6980 | 0.00 |
| 13/12/2011 | ILBI On 02-February-12 | | | Index Future | 458.44 | 458.4380 | 458.4380 | 458.4380 | 88.00 |
| 13/12/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 13/12/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 13/12/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 13/12/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 13/12/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 13/12/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 13/12/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.58 | 94.4200 | 94.4200 | 94.4200 | 5,541.00 |
| 13/12/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.58 | 94.4300 | 94.4200 | 94.4300 | 101.00 |
| 13/12/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.55 | 94.4600 | 94.4500 | 94.4600 | 0.00 |
| 13/12/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.54 | 94.4800 | 94.4600 | 94.4800 | 2,390.00 |
| 13/12/2011 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.52 | 94.5000 | 94.4800 | 94.5000 | 0.00 |
| 13/12/2011 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.52 | 94.5000 | 94.4800 | 94.5000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.52 | 94.5000 | 94.4800 | 94.5000 | 2,890.00 |
| 13/12/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.60 | 94.4100 | 94.4000 | 94.4100 | 44,760.00 |
| 13/12/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.80 | 94.2200 | 94.2000 | 94.2200 | 990.00 |
| 13/12/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.05 | 93.9800 | 93.9500 | 93.9800 | 790.00 |
| 13/12/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.32 | 93.7200 | 93.6800 | 93.7200 | 1,250.00 |
| 13/12/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.60 | 93.4300 | 93.4000 | 93.4300 | 1,600.00 |
| 13/12/2011 | JN02 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 13/12/2011 | JN02 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | JN02 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | JN02 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | JN02 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | JN02 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | JN02 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | JN05 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 13/12/2011 | JN05 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | JN05 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | JN05 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | JN05 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | JN05 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | JN05 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | JN10 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 13/12/2011 | JN10 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | JN10 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | JN10 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | JN10 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | JN10 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | JN10 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | OTH1 On 02-February-12 | | | Index Future | 364.03 | 365.2370 | 364.0280 | 365.2370 | 0.00 |
| 13/12/2011 | R157 On 02-February-12 | | | Bond Future | 6.95 | 126.0543 | 125.9022 | 126.0543 | 12,560.00 |
| 13/12/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 5312 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 5478 | 6 | 5 | 6 | 0.00 |
| 13/12/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 5145 | 5 | 5 | 5 | 0.00 |
| 13/12/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 25 | 0 | 0 | 0 | 130.00 |
| 13/12/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 961 | 1 | 1 | 1 | 0.00 |
| 13/12/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 253 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R157 On 02-February-12 | 6.25 | Call | Bond Future | 82 | 0 | 0 | 0 | 3,960.00 |
| 13/12/2011 | R157 On 02-February-12 | 7.20 | Call | Bond Future | 1290 | 1 | 1 | 1 | 0.00 |
| 13/12/2011 | R157 On 02-February-12 | 6.45 | Call | Bond Future | 179 | 0 | 0 | 0 | 1,320.00 |
| 13/12/2011 | R157 On 02-February-12 | 6.65 | Call | Bond Future | 347 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R157 On 02-February-12 | 6.65 | Put | Bond Future | 1427 | 1 | 1 | 1 | 1,320.00 |
| 13/12/2011 | R157 On 02-February-12 | 7.20 | Put | Bond Future | 425 | 0 | 0 | 0 | 3,960.00 |
| 13/12/2011 | R157 On 02-February-12 | 6.45 | Put | Bond Future | 1977 | 2 | 2 | 2 | 0.00 |
| 13/12/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 1691 | 2 | 2 | 2 | 0.00 |
| 13/12/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 3457 | 3 | 3 | 3 | 0.00 |
| 13/12/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 622 | 1 | 1 | 1 | 130.00 |
| 13/12/2011 | R157 On 02-February-12 | 6.25 | Put | Bond Future | 2603 | 2 | 3 | 2 | 0.00 |
| 13/12/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R157 On 03-May-12 | | | Bond Future | 7.05 | 121.0755 | 120.9242 | 121.0755 | 0.00 |
| 13/12/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4112 | 4 | 4 | 4 | 0.00 |
| 13/12/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4247 | 4 | 4 | 4 | 0.00 |
| 13/12/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 3975 | 4 | 4 | 4 | 0.00 |
| 13/12/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 272 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 229 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 251 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R157 On 02-August-12 | | | Bond Future | 7.14 | 122.8981 | 122.7491 | 122.8981 | 0.00 |
| 13/12/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3484 | 4 | 3 | 4 | 0.00 |
| 13/12/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3377 | 3 | 3 | 3 | 0.00 |
| 13/12/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3593 | 4 | 4 | 4 | 0.00 |
| 13/12/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 859 | 1 | 1 | 1 | 0.00 |
| 13/12/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 939 | 1 | 1 | 1 | 0.00 |
| 13/12/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 898 | 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 |
|------------|------------------|----------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2011 | R157 On | 01-November-12 | | | Bond Future | 7.25 | 117.9444 | 117.7907 | 117.9444 | 0.00 |
| 13/12/2011 | R157 On | 01-November-12 | 7.00 | Call | Bond Future | 1772 | 2 | 2 | 2 | 0.00 |
| 13/12/2011 | R157 On | 01-November-12 | 7.05 | Call | Bond Future | 1838 | 2 | 2 | 2 | 0.00 |
| 13/12/2011 | R157 On | 01-November-12 | 6.95 | Call | Bond Future | 1708 | 2 | 2 | 2 | 0.00 |
| 13/12/2011 | R157 On | 01-November-12 | 6.95 | Put | Bond Future | 2541 | 2 | 3 | 2 | 0.00 |
| 13/12/2011 | R157 On | 01-November-12 | 7.05 | Put | Bond Future | 2390 | 2 | 2 | 2 | 0.00 |
| 13/12/2011 | R157 On | 01-November-12 | 7.00 | Put | Bond Future | 2464 | 2 | 2 | 2 | 0.00 |
| 13/12/2011 | R186 On | 02-February-12 | | | Bond Future | 8.67 | 116.9102 | 116.4783 | 116.9102 | 27,833.00 |
| 13/12/2011 | R186 On | 02-February-12 | 9.00 | Call | Bond Future | 4410 | 5 | 4 | 5 | 0.00 |
| 13/12/2011 | R186 On | 02-February-12 | 9.05 | Call | Bond Future | 4711 | 5 | 5 | 5 | 0.00 |
| 13/12/2011 | R186 On | 02-February-12 | 8.95 | Call | Bond Future | 4118 | 4 | 4 | 4 | 0.00 |
| 13/12/2011 | R186 On | 02-February-12 | 7.75 | Call | Bond Future | 280 | 0 | 0 | 0 | 6,000.00 |
| 13/12/2011 | R186 On | 02-February-12 | 6.75 | Call | Bond Future | 5 | 0 | 0 | 0 | 6,000.00 |
| 13/12/2011 | R186 On | 02-February-12 | 8.00 | Call | Bond Future | 601 | 1 | 1 | 1 | 100.00 |
| 13/12/2011 | R186 On | 02-February-12 | 13.25 | Call | Bond Future | 32808 | 33 | 33 | 33 | 0.00 |
| 13/12/2011 | R186 On | 02-February-12 | 98.00 | Call | Bond Future | 104582 | 105 | 105 | 105 | 0.00 |
| 13/12/2011 | R186 On | 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R186 On | 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R186 On | 02-February-12 | 8.00 | Put | Bond Future | 6995 | 7 | 7 | 7 | 0.00 |
| 13/12/2011 | R186 On | 02-February-12 | 6.75 | Put | Bond Future | 19739 | 19 | 20 | 19 | 0.00 |
| 13/12/2011 | R186 On | 02-February-12 | 8.95 | Put | Bond Future | 1602 | 1 | 2 | 1 | 0.00 |
| 13/12/2011 | R186 On | 02-February-12 | 7.75 | Put | Bond Future | 9187 | 9 | 9 | 9 | 0.00 |
| 13/12/2011 | R186 On | 02-February-12 | 9.05 | Put | Bond Future | 1313 | 1 | 1 | 1 | 0.00 |
| 13/12/2011 | R186 On | 02-February-12 | 9.00 | Put | Bond Future | 1451 | 1 | 1 | 1 | 100.00 |
| 13/12/2011 | R186 On | 03-May-12 | | | Bond Future | 8.76 | 118.6095 | 118.1680 | 118.6095 | 0.00 |
| 13/12/2011 | R186 On | 03-May-12 | 9.00 | Call | Bond Future | 5789 | 6 | 6 | 6 | 0.00 |
| 13/12/2011 | R186 On | 03-May-12 | 8.95 | Call | Bond Future | 5538 | 6 | 6 | 6 | 0.00 |
| 13/12/2011 | R186 On | 03-May-12 | 9.05 | Call | Bond Future | 6044 | 6 | 6 | 6 | 0.00 |
| 13/12/2011 | R186 On | 03-May-12 | 9.05 | Put | Bond Future | 3472 | 3 | 3 | 3 | 0.00 |
| 13/12/2011 | R186 On | 03-May-12 | 8.95 | Put | Bond Future | 3840 | 4 | 4 | 4 | 0.00 |
| 13/12/2011 | R186 On | 03-May-12 | 9.00 | Put | Bond Future | 3653 | 3 | 4 | 3 | 0.00 |
| 13/12/2011 | R186 On | 02-August-12 | | | Bond Future | 8.84 | 115.1036 | 114.6617 | 115.1036 | 0.00 |
| 13/12/2011 | R186 On | 02-August-12 | 8.75 | Call | Bond Future | 5257 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 5472 | 6 | 5 | 6 | 0.00 |
| 13/12/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 5047 | 5 | 5 | 5 | 0.00 |
| 13/12/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 6318 | 6 | 6 | 6 | 0.00 |
| 13/12/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 5852 | 6 | 6 | 6 | 0.00 |
| 13/12/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 6081 | 6 | 6 | 6 | 0.00 |
| 13/12/2011 | R186 On 01-November-12 | | | Bond Future | 8.93 | 116.8330 | 116.3910 | 116.8330 | 0.00 |
| 13/12/2011 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 6003 | 6 | 6 | 6 | 0.00 |
| 13/12/2011 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 5801 | 6 | 6 | 6 | 0.00 |
| 13/12/2011 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 6208 | 6 | 6 | 6 | 0.00 |
| 13/12/2011 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 7348 | 7 | 7 | 7 | 0.00 |
| 13/12/2011 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 7823 | 8 | 8 | 8 | 0.00 |
| 13/12/2011 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 7583 | 7 | 8 | 7 | 0.00 |
| 13/12/2011 | R189 On 02-February-12 | | | Bond Future | 218.94 | 218.9535 | 218.9378 | 218.9535 | 0.00 |
| 13/12/2011 | R189 On 02-February-12 | 218.00 | Call | Bond Future | 938 | 1 | 1 | 1 | 0.00 |
| 13/12/2011 | R189 On 02-February-12 | 218.05 | Call | Bond Future | 888 | 1 | 1 | 1 | 0.00 |
| 13/12/2011 | R189 On 02-February-12 | 217.95 | Call | Bond Future | 988 | 1 | 1 | 1 | 0.00 |
| 13/12/2011 | R189 On 02-February-12 | 217.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R189 On 02-February-12 | 218.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R189 On 02-February-12 | 218.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R197 On 02-February-12 | | | Bond Future | 245.42 | 245.1483 | 245.4235 | 245.1483 | 965.00 |
| 13/12/2011 | R197 On 02-February-12 | 237.00 | Call | Bond Future | 8424 | 8 | 8 | 8 | 0.00 |
| 13/12/2011 | R197 On 02-February-12 | 236.95 | Call | Bond Future | 8474 | 8 | 8 | 8 | 0.00 |
| 13/12/2011 | R197 On 02-February-12 | 237.05 | Call | Bond Future | 8374 | 8 | 8 | 8 | 0.00 |
| 13/12/2011 | R197 On 02-February-12 | 237.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R197 On 02-February-12 | 236.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R197 On 02-February-12 | 237.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R201 On 02-February-12 | | | Bond Future | 6.44 | 107.1785 | 107.0874 | 107.1785 | 3,124.00 |
| 13/12/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 4703 | 5 | 5 | 5 | 0.00 |
| 13/12/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4576 | 5 | 5 | 5 | 0.00 |
| 13/12/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 4829 | 5 | 5 | 5 | 0.00 |
| 13/12/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R201 On 03-May-12 | | | Bond Future | 6.50 | 108.7354 | 108.6420 | 108.7354 | 0.00 |
| 13/12/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3176 | 3 | 3 | 3 | 0.00 |
| 13/12/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3279 | 3 | 3 | 3 | 0.00 |
| 13/12/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3073 | 3 | 3 | 3 | 0.00 |
| 13/12/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 188 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 157 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 173 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R201 On 02-August-12 | | | Bond Future | 6.55 | 105.9625 | 105.8732 | 105.9625 | 0.00 |
| 13/12/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2681 | 3 | 3 | 3 | 0.00 |
| 13/12/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2599 | 3 | 3 | 3 | 0.00 |
| 13/12/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2763 | 3 | 3 | 3 | 0.00 |
| 13/12/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 560 | 1 | 1 | 1 | 0.00 |
| 13/12/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 613 | 1 | 1 | 1 | 0.00 |
| 13/12/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 586 | 1 | 1 | 1 | 0.00 |
| 13/12/2011 | R201 On 01-November-12 | | | Bond Future | 6.61 | 107.5591 | 107.4688 | 107.5591 | 0.00 |
| 13/12/2011 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1533 | 2 | 2 | 2 | 0.00 |
| 13/12/2011 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1584 | 2 | 2 | 2 | 0.00 |
| 13/12/2011 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1483 | 2 | 1 | 2 | 0.00 |
| 13/12/2011 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 1796 | 2 | 2 | 2 | 0.00 |
| 13/12/2011 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 1696 | 2 | 2 | 2 | 0.00 |
| 13/12/2011 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 1746 | 2 | 2 | 2 | 0.00 |
| 13/12/2011 | R202 On 02-February-12 | | | Bond Future | 184.35 | 184.3077 | 184.3450 | 184.3077 | 35,872.00 |
| 13/12/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 7345 | 7 | 7 | 7 | 0.00 |
| 13/12/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 7295 | 7 | 7 | 7 | 0.00 |
| 13/12/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 7395 | 7 | 7 | 7 | 0.00 |
| 13/12/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R203 On 02-February-12 | | | Bond Future | 7.59 | 106.4010 | 106.2361 | 106.4010 | 3,586.00 |
| 13/12/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 5183 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 5390 | 6 | 5 | 6 | 0.00 |
| 13/12/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 4976 | 5 | 5 | 5 | 0.00 |
| 13/12/2011 | R203 On 02-February-12 | 6.95 | Call | Bond Future | 191 | 0 | 0 | 0 | 2,640.00 |
| 13/12/2011 | R203 On 02-February-12 | 7.95 | Call | Bond Future | 2117 | 2 | 2 | 2 | 0.00 |
| 13/12/2011 | R203 On 02-February-12 | 7.20 | Call | Bond Future | 423 | 0 | 0 | 0 | 880.00 |
| 13/12/2011 | R203 On 02-February-12 | 7.35 | Call | Bond Future | 635 | 1 | 1 | 1 | 0.00 |
| 13/12/2011 | R203 On 02-February-12 | 7.35 | Put | Bond Future | 1746 | 2 | 2 | 2 | 880.00 |
| 13/12/2011 | R203 On 02-February-12 | 7.95 | Put | Bond Future | 490 | 0 | 0 | 0 | 2,640.00 |
| 13/12/2011 | R203 On 02-February-12 | 7.20 | Put | Bond Future | 2232 | 2 | 2 | 2 | 0.00 |
| 13/12/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 50 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R203 On 02-February-12 | 6.95 | Put | Bond Future | 3178 | 3 | 3 | 3 | 0.00 |
| 13/12/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 34 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 42 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R203 On 03-May-12 | | | Bond Future | 7.69 | 103.7858 | 103.6189 | 103.7858 | 0.00 |
| 13/12/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 5028 | 5 | 5 | 5 | 0.00 |
| 13/12/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 4857 | 5 | 5 | 5 | 0.00 |
| 13/12/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 5197 | 5 | 5 | 5 | 0.00 |
| 13/12/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 462 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 537 | 1 | 1 | 1 | 0.00 |
| 13/12/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 500 | 0 | 1 | 0 | 0.00 |
| 13/12/2011 | R203 On 02-August-12 | | | Bond Future | 7.78 | 105.3512 | 105.1831 | 105.3512 | 0.00 |
| 13/12/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4357 | 4 | 4 | 4 | 0.00 |
| 13/12/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4216 | 4 | 4 | 4 | 0.00 |
| 13/12/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4500 | 5 | 5 | 5 | 0.00 |
| 13/12/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1333 | 1 | 1 | 1 | 0.00 |
| 13/12/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1454 | 1 | 1 | 1 | 0.00 |
| 13/12/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1392 | 1 | 1 | 1 | 0.00 |
| 13/12/2011 | R203 On 01-November-12 | | | Bond Future | 7.89 | 102.7786 | 102.6061 | 102.7786 | 0.00 |
| 13/12/2011 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 2554 | 3 | 3 | 3 | 0.00 |
| 13/12/2011 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 2457 | 3 | 2 | 3 | 0.00 |
| 13/12/2011 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 2652 | 3 | 3 | 3 | 0.00 |
| 13/12/2011 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 3005 | 3 | 3 | 3 | 0.00 |
| 13/12/2011 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 3214 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2011 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 3109 | 3 | 3 | 3 | 0.00 |
| 13/12/2011 | R204 On 02-February-12 | | | Bond Future | 7.88 | 101.8928 | 101.6510 | 101.8928 | 3,543.00 |
| 13/12/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 5741 | 6 | 6 | 6 | 0.00 |
| 13/12/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 5972 | 6 | 6 | 6 | 0.00 |
| 13/12/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 5510 | 6 | 6 | 6 | 0.00 |
| 13/12/2011 | R204 On 02-February-12 | 7.25 | Call | Bond Future | 287 | 0 | 0 | 0 | 540.00 |
| 13/12/2011 | R204 On 02-February-12 | 8.00 | Call | Bond Future | 1712 | 2 | 2 | 2 | 0.00 |
| 13/12/2011 | R204 On 02-February-12 | 7.50 | Call | Bond Future | 584 | 1 | 1 | 1 | 0.00 |
| 13/12/2011 | R204 On 02-February-12 | 7.50 | Put | Bond Future | 2614 | 2 | 3 | 2 | 0.00 |
| 13/12/2011 | R204 On 02-February-12 | 8.00 | Put | Bond Future | 1095 | 1 | 1 | 1 | 540.00 |
| 13/12/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 94 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R204 On 02-February-12 | 7.25 | Put | Bond Future | 3674 | 3 | 4 | 3 | 0.00 |
| 13/12/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 68 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 80 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R204 On 03-May-12 | | | Bond Future | 7.98 | 103.3741 | 103.1252 | 103.3741 | 0.00 |
| 13/12/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 4805 | 5 | 5 | 5 | 0.00 |
| 13/12/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 4986 | 5 | 5 | 5 | 0.00 |
| 13/12/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4626 | 5 | 5 | 5 | 0.00 |
| 13/12/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1056 | 1 | 1 | 1 | 0.00 |
| 13/12/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 933 | 1 | 1 | 1 | 0.00 |
| 13/12/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 993 | 1 | 1 | 1 | 0.00 |
| 13/12/2011 | R204 On 02-August-12 | | | Bond Future | 8.07 | 100.8993 | 100.6492 | 100.8993 | 0.00 |
| 13/12/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4123 | 4 | 4 | 4 | 0.00 |
| 13/12/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4275 | 4 | 4 | 4 | 0.00 |
| 13/12/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 3973 | 4 | 4 | 4 | 0.00 |
| 13/12/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2153 | 2 | 2 | 2 | 0.00 |
| 13/12/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 1978 | 2 | 2 | 2 | 0.00 |
| 13/12/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2064 | 2 | 2 | 2 | 0.00 |
| 13/12/2011 | R204 On 01-November-12 | | | Bond Future | 8.18 | 102.4173 | 102.1667 | 102.4173 | 0.00 |
| 13/12/2011 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3087 | 3 | 3 | 3 | 0.00 |
| 13/12/2011 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3201 | 3 | 3 | 3 | 0.00 |
| 13/12/2011 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 2975 | 3 | 3 | 3 | 0.00 |
| 13/12/2011 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 4049 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2011 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 3798 | 4 | 4 | 4 | 0.00 |
| 13/12/2011 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 3922 | 4 | 4 | 4 | 0.00 |
| 13/12/2011 | R206 On 02-February-12 | | | Bond Future | 6.22 | 102.8610 | 102.7788 | 102.8610 | 300.00 |
| 13/12/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3194 | 3 | 3 | 3 | 0.00 |
| 13/12/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3106 | 3 | 3 | 3 | 0.00 |
| 13/12/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3282 | 3 | 3 | 3 | 0.00 |
| 13/12/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R206 On 03-May-12 | | | Bond Future | 6.27 | 104.3555 | 104.2707 | 104.3555 | 0.00 |
| 13/12/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2043 | 2 | 2 | 2 | 0.00 |
| 13/12/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 1976 | 2 | 2 | 2 | 0.00 |
| 13/12/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2112 | 2 | 2 | 2 | 0.00 |
| 13/12/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 96 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 116 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 105 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R206 On 02-August-12 | | | Bond Future | 6.30 | 102.1627 | 102.0818 | 102.1627 | 0.00 |
| 13/12/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1695 | 2 | 2 | 2 | 0.00 |
| 13/12/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1645 | 2 | 2 | 2 | 0.00 |
| 13/12/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1744 | 2 | 2 | 2 | 0.00 |
| 13/12/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 392 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 428 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 410 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R206 On 01-November-12 | | | Bond Future | 6.34 | 103.7018 | 103.6184 | 103.7018 | 0.00 |
| 13/12/2011 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 874 | 1 | 1 | 1 | 0.00 |
| 13/12/2011 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 846 | 1 | 1 | 1 | 0.00 |
| 13/12/2011 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 900 | 1 | 1 | 1 | 0.00 |
| 13/12/2011 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 1233 | 1 | 1 | 1 | 0.00 |
| 13/12/2011 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 1294 | 1 | 1 | 1 | 0.00 |
| 13/12/2011 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 1265 | 1 | 1 | 1 | 0.00 |
| 13/12/2011 | R207 On 02-February-12 | | | Bond Future | 8.15 | 95.5106 | 95.2761 | 95.5106 | 47,374.00 |
| 13/12/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 4732 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 4974 | 5 | 5 | 5 | 0.00 |
| 13/12/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 4493 | 5 | 4 | 5 | 0.00 |
| 13/12/2011 | R207 On 02-February-12 | 7.35 | Call | Bond Future | 112 | 0 | 0 | 0 | 1,920.00 |
| 13/12/2011 | R207 On 02-February-12 | 8.50 | Call | Bond Future | 2509 | 3 | 3 | 3 | 0.00 |
| 13/12/2011 | R207 On 02-February-12 | 7.65 | Call | Bond Future | 343 | 0 | 0 | 0 | 640.00 |
| 13/12/2011 | R207 On 02-February-12 | 7.85 | Call | Bond Future | 630 | 1 | 1 | 1 | 0.00 |
| 13/12/2011 | R207 On 02-February-12 | 7.85 | Put | Bond Future | 2309 | 2 | 2 | 2 | 640.00 |
| 13/12/2011 | R207 On 02-February-12 | 8.50 | Put | Bond Future | 572 | 1 | 1 | 1 | 1,920.00 |
| 13/12/2011 | R207 On 02-February-12 | 7.65 | Put | Bond Future | 3170 | 3 | 3 | 3 | 0.00 |
| 13/12/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 152 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R207 On 02-February-12 | 7.35 | Put | Bond Future | 4693 | 4 | 5 | 4 | 0.00 |
| 13/12/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 110 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 129 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R207 On 03-May-12 | | | Bond Future | 8.25 | 96.8983 | 96.6597 | 96.8983 | 0.00 |
| 13/12/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4192 | 4 | 4 | 4 | 0.00 |
| 13/12/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4367 | 5 | 4 | 5 | 0.00 |
| 13/12/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4019 | 4 | 4 | 4 | 0.00 |
| 13/12/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1606 | 2 | 2 | 2 | 0.00 |
| 13/12/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1432 | 1 | 1 | 1 | 0.00 |
| 13/12/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1517 | 1 | 2 | 1 | 0.00 |
| 13/12/2011 | R207 On 02-August-12 | | | Bond Future | 8.34 | 94.7143 | 94.4827 | 94.7143 | 0.00 |
| 13/12/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4477 | 5 | 4 | 5 | 0.00 |
| 13/12/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4639 | 5 | 5 | 5 | 0.00 |
| 13/12/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4318 | 4 | 4 | 4 | 0.00 |
| 13/12/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2460 | 2 | 2 | 2 | 0.00 |
| 13/12/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2270 | 2 | 2 | 2 | 0.00 |
| 13/12/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2363 | 2 | 2 | 2 | 0.00 |
| 13/12/2011 | R207 On 01-November-12 | | | Bond Future | 8.44 | 96.1451 | 95.9050 | 96.1451 | 0.00 |
| 13/12/2011 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 3347 | 3 | 3 | 3 | 0.00 |
| 13/12/2011 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 3469 | 4 | 3 | 4 | 0.00 |
| 13/12/2011 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3228 | 3 | 3 | 3 | 0.00 |
| 13/12/2011 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 4467 | 4 | 4 | 4 | 0.00 |
| 13/12/2011 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 4191 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2011 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 4327 | 4 | 4 | 4 | 0.00 |
| 13/12/2011 | R208 On 02-February-12 | | | Bond Future | 8.18 | 93.5336 | 93.3179 | 93.5336 | 14,084.00 |
| 13/12/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 4884 | 5 | 5 | 5 | 0.00 |
| 13/12/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 5142 | 5 | 5 | 5 | 0.00 |
| 13/12/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 4627 | 5 | 5 | 5 | 0.00 |
| 13/12/2011 | R208 On 02-February-12 | 7.45 | Call | Bond Future | 127 | 0 | 0 | 0 | 2,880.00 |
| 13/12/2011 | R208 On 02-February-12 | 8.55 | Call | Bond Future | 2717 | 3 | 3 | 3 | 0.00 |
| 13/12/2011 | R208 On 02-February-12 | 7.70 | Call | Bond Future | 340 | 0 | 0 | 0 | 960.00 |
| 13/12/2011 | R208 On 02-February-12 | 7.90 | Call | Bond Future | 647 | 1 | 1 | 1 | 0.00 |
| 13/12/2011 | R208 On 02-February-12 | 7.90 | Put | Bond Future | 2324 | 2 | 2 | 2 | 960.00 |
| 13/12/2011 | R208 On 02-February-12 | 8.55 | Put | Bond Future | 520 | 0 | 1 | 0 | 2,880.00 |
| 13/12/2011 | R208 On 02-February-12 | 7.70 | Put | Bond Future | 3251 | 3 | 3 | 3 | 0.00 |
| 13/12/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 148 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R208 On 02-February-12 | 7.45 | Put | Bond Future | 4611 | 4 | 5 | 4 | 0.00 |
| 13/12/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 104 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 125 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R208 On 03-May-12 | | | Bond Future | 8.27 | 91.4995 | 91.2715 | 91.4995 | 0.00 |
| 13/12/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5335 | 6 | 5 | 6 | 0.00 |
| 13/12/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5134 | 5 | 5 | 5 | 0.00 |
| 13/12/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5537 | 6 | 6 | 6 | 0.00 |
| 13/12/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1104 | 1 | 1 | 1 | 0.00 |
| 13/12/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1251 | 1 | 1 | 1 | 0.00 |
| 13/12/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1176 | 1 | 1 | 1 | 0.00 |
| 13/12/2011 | R208 On 02-August-12 | | | Bond Future | 8.35 | 92.8764 | 92.6540 | 92.8764 | 0.00 |
| 13/12/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4836 | 5 | 5 | 5 | 0.00 |
| 13/12/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4665 | 5 | 5 | 5 | 0.00 |
| 13/12/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5010 | 5 | 5 | 5 | 0.00 |
| 13/12/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2487 | 2 | 2 | 2 | 0.00 |
| 13/12/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2694 | 3 | 3 | 3 | 0.00 |
| 13/12/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2588 | 3 | 3 | 3 | 0.00 |
| 13/12/2011 | R208 On 01-November-12 | | | Bond Future | 8.44 | 90.8797 | 90.6518 | 90.8797 | 0.00 |
| 13/12/2011 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 3499 | 4 | 3 | 4 | 0.00 |
| 13/12/2011 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 3370 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2011 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 3631 | 4 | 4 | 4 | 0.00 |
| 13/12/2011 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 4412 | 4 | 4 | 4 | 0.00 |
| 13/12/2011 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 4715 | 5 | 5 | 5 | 0.00 |
| 13/12/2011 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 4561 | 4 | 5 | 4 | 0.00 |
| 13/12/2011 | R209 On 02-February-12 | | | Bond Future | 9.02 | 75.4735 | 75.1526 | 75.4735 | 2,931.00 |
| 13/12/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 2242 | 2 | 2 | 2 | 0.00 |
| 13/12/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 2433 | 3 | 2 | 3 | 0.00 |
| 13/12/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 2060 | 2 | 2 | 2 | 0.00 |
| 13/12/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2588 | 2 | 3 | 2 | 0.00 |
| 13/12/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2198 | 2 | 2 | 2 | 0.00 |
| 13/12/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2387 | 2 | 2 | 2 | 0.00 |
| 13/12/2011 | R209 On 03-May-12 | | | Bond Future | 9.09 | 73.4227 | 73.0986 | 73.4227 | 0.00 |
| 13/12/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3463 | 4 | 3 | 4 | 0.00 |
| 13/12/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 3642 | 4 | 4 | 4 | 0.00 |
| 13/12/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3289 | 3 | 3 | 3 | 0.00 |
| 13/12/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 4383 | 4 | 4 | 4 | 0.00 |
| 13/12/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3974 | 4 | 4 | 4 | 0.00 |
| 13/12/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 4174 | 4 | 4 | 4 | 0.00 |
| 13/12/2011 | R209 On 02-August-12 | | | Bond Future | 9.17 | 74.5309 | 74.2036 | 74.5309 | 0.00 |
| 13/12/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5224 | 5 | 5 | 5 | 0.00 |
| 13/12/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 5421 | 6 | 5 | 6 | 0.00 |
| 13/12/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5039 | 5 | 5 | 5 | 0.00 |
| 13/12/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 4780 | 5 | 5 | 5 | 0.00 |
| 13/12/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 4431 | 4 | 4 | 4 | 0.00 |
| 13/12/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 4598 | 4 | 5 | 4 | 0.00 |
| 13/12/2011 | R209 On 01-November-12 | | | Bond Future | 9.24 | 72.5115 | 72.1739 | 72.5115 | 0.00 |
| 13/12/2011 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 4788 | 5 | 5 | 5 | 0.00 |
| 13/12/2011 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 4955 | 5 | 5 | 5 | 0.00 |
| 13/12/2011 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 4623 | 5 | 5 | 5 | 0.00 |
| 13/12/2011 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 6795 | 7 | 7 | 7 | 0.00 |
| 13/12/2011 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 6366 | 6 | 6 | 6 | 0.00 |
| 13/12/2011 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 6578 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2011 | R210 On 02-February-12 | | | Bond Future | 138.74 | 138.7077 | 138.7358 | 138.7077 | 755.00 |
| 13/12/2011 | R210 On 02-February-12 | 131.00 | Call | Bond Future | 7736 | 8 | 8 | 8 | 0.00 |
| 13/12/2011 | R210 On 02-February-12 | 130.95 | Call | Bond Future | 7786 | 8 | 8 | 8 | 0.00 |
| 13/12/2011 | R210 On 02-February-12 | 131.05 | Call | Bond Future | 7686 | 8 | 8 | 8 | 0.00 |
| 13/12/2011 | R210 On 02-February-12 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R210 On 02-February-12 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R210 On 02-February-12 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R211 On 02-February-12 | | | Bond Future | 115.67 | 115.6618 | 115.6686 | 115.6618 | 480.00 |
| 13/12/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 5169 | 5 | 5 | 5 | 0.00 |
| 13/12/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 5219 | 5 | 5 | 5 | 0.00 |
| 13/12/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 5119 | 5 | 5 | 5 | 0.00 |
| 13/12/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R212 On 02-February-12 | | | Bond Future | 112.27 | 112.1463 | 112.2675 | 112.1463 | 2,677.00 |
| 13/12/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 3767 | 4 | 4 | 4 | 0.00 |
| 13/12/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 3717 | 4 | 4 | 4 | 0.00 |
| 13/12/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 3817 | 4 | 4 | 4 | 0.00 |
| 13/12/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2011 | R213 On 02-February-12 | | | Bond Future | 9.04 | 85.0615 | 84.6965 | 85.0615 | 487.00 |
| 13/12/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 2205 | 2 | 2 | 2 | 0.00 |
| 13/12/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 2024 | 2 | 2 | 2 | 0.00 |
| 13/12/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 2395 | 3 | 2 | 3 | 0.00 |
| 13/12/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 2325 | 2 | 2 | 2 | 0.00 |
| 13/12/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 2733 | 3 | 3 | 3 | 0.00 |
| 13/12/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 2523 | 2 | 3 | 2 | 0.00 |
| 13/12/2011 | R213 On 03-May-12 | | | Bond Future | 9.12 | 82.7629 | 82.3880 | 82.7629 | 0.00 |
| 13/12/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 4381 | 5 | 4 | 5 | 0.00 |
| 13/12/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 4182 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 4585 | 5 | 5 | 5 | 0.00 |
| 13/12/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 3245 | 3 | 3 | 3 | 0.00 |
| 13/12/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 3591 | 3 | 4 | 3 | 0.00 |
| 13/12/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 3414 | 3 | 3 | 3 | 0.00 |
| 13/12/2011 | R213 On 02-August-12 | | | Bond Future | 9.20 | 84.0032 | 83.6337 | 84.0032 | 0.00 |
| 13/12/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 5202 | 5 | 5 | 5 | 0.00 |
| 13/12/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 5401 | 6 | 5 | 6 | 0.00 |
| 13/12/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 5015 | 5 | 5 | 5 | 0.00 |
| 13/12/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 5007 | 5 | 5 | 5 | 0.00 |
| 13/12/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 4647 | 4 | 5 | 4 | 0.00 |
| 13/12/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 4820 | 5 | 5 | 5 | 0.00 |
| 13/12/2011 | R213 On 01-November-12 | | | Bond Future | 9.28 | 81.7298 | 81.3585 | 81.7298 | 0.00 |
| 13/12/2011 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 4750 | 5 | 5 | 5 | 0.00 |
| 13/12/2011 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 4918 | 5 | 5 | 5 | 0.00 |
| 13/12/2011 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 4585 | 5 | 5 | 5 | 0.00 |
| 13/12/2011 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 7100 | 7 | 7 | 7 | 0.00 |
| 13/12/2011 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 6663 | 6 | 7 | 6 | 0.00 |
| 13/12/2011 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 6879 | 7 | 7 | 7 | 0.00 |
| 13/12/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |