



Derivatives Monthly Statistics Report

For October 2011

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/10/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/10/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/10/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/10/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/10/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/10/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/10/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/10/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/10/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/10/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/10/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/10/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/10/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/10/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/10/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/10/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/10/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/10/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/10/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/10/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/10/2011 | AL7T On 03-November-11 | | | Index Future | 396.26 | 396.2150 | 396.2630 | 396.2150 | 16.00 |
| 03/10/2011 | AL7T On 02-February-12 | | | Index Future | 401.95 | 401.9050 | 401.9510 | 401.9050 | 0.00 |
| 03/10/2011 | ALBI On 03-November-11 | | | Index Future | 363.19 | 363.3260 | 363.1940 | 363.3260 | 1,653.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/10/2011 | ALBI On 02-February-12 | | | Index Future | 368.41 | 368.5430 | 368.4070 | 368.5430 | 0.00 |
| 03/10/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/10/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/10/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/10/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/10/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/10/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/10/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/10/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/10/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/10/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/10/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/10/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 03/10/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/10/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/10/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/10/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/10/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/10/2011 | CAAG On 24-October-11 | | | Can-Do Future | 8.25 | 8.0688 | 8.2468 | 8.0688 | 0.00 |
| 03/10/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 1547 | 1 | 1547 | 1 | 0.00 |
| 03/10/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 1497 | 1 | 1497 | 1 | 0.00 |
| 03/10/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 1597 | 1 | 1597 | 1 | 0.00 |
| 03/10/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 1248 | 1 | 1248 | 1 | 14,286.00 |
| 03/10/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 852 | 1 | 852 | 1 | 6,757.00 |
| 03/10/2011 | CAAG On 24-October-11 | 8.75 | Call | Can-Do Future | 92 | 0 | 92 | 0 | 11,429.00 |
| 03/10/2011 | CAAG On 24-October-11 | 8.50 | Call | Can-Do Future | 144 | 0 | 144 | 0 | 11,765.00 |
| 03/10/2011 | CAAG On 24-October-11 | 9.00 | Call | Can-Do Future | 60 | 0 | 60 | 0 | 11,111.00 |
| 03/10/2011 | CAAG On 24-October-11 | 9.00 | Put | Can-Do Future | 813 | 1 | 813 | 1 | 0.00 |
| 03/10/2011 | CAAG On 24-October-11 | 8.50 | Put | Can-Do Future | 397 | 1 | 397 | 1 | 0.00 |
| 03/10/2011 | CAAG On 24-October-11 | 8.75 | Put | Can-Do Future | 595 | 1 | 595 | 1 | 0.00 |
| 03/10/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 5 | 0 | 5 | 0 | 0.00 |
| 03/10/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 1 | 0 | 1 | 0 | 0.00 |

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|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/10/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | CAAJ On 20-October-11 | | | Any day expiry | 8.24 | 8.0640 | 8.2418 | 8.0640 | 0.00 |
| 03/10/2011 | CAAJ On 20-October-11 | 7.75 | Call | Any day expiry | 521 | 0 | 521 | 0 | 0.00 |
| 03/10/2011 | CAAJ On 20-October-11 | 7.80 | Call | Any day expiry | 480 | 0 | 480 | 0 | 0.00 |
| 03/10/2011 | CAAJ On 20-October-11 | 7.70 | Call | Any day expiry | 564 | 0 | 564 | 0 | 0.00 |
| 03/10/2011 | CAAJ On 20-October-11 | 7.70 | Put | Any day expiry | 22 | 0 | 22 | 0 | 0.00 |
| 03/10/2011 | CAAJ On 20-October-11 | 7.80 | Put | Any day expiry | 38 | 0 | 38 | 0 | 0.00 |
| 03/10/2011 | CAAJ On 20-October-11 | 7.75 | Put | Any day expiry | 29 | 0 | 29 | 0 | 0.00 |
| 03/10/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.08 | 0.0692 | 0.0838 | 0.0692 | 12,659.00 |
| 03/10/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.12 | 0.0953 | 0.1189 | 0.0953 | 18,519.00 |
| 03/10/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.11 | 0.1343 | 0.1136 | 0.1343 | 12,423.00 |
| 03/10/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.55 | 0.4830 | 0.5461 | 0.4830 | 100,000.00 |
| 03/10/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.09 | 0.1348 | 0.0902 | 0.1348 | 100,000.00 |
| 03/10/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.13 | 0.1521 | 0.1315 | 0.1521 | 12,346.00 |
| 03/10/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/10/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 03/10/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 03/10/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/10/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/10/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/10/2011 | GOVI On 03-November-11 | | | GOVI | 364.44 | 364.5200 | 364.4360 | 364.5200 | 163.00 |
| 03/10/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 74360 | 8 | 74360 | 8 | 0.00 |
| 03/10/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 74260 | 8 | 74260 | 8 | 0.00 |
| 03/10/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 74460 | 8 | 74460 | 8 | 0.00 |
| 03/10/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | GOVI On 02-February-12 | | | GOVI | 369.67 | 369.7550 | 369.6670 | 369.7550 | 0.00 |
| 03/10/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 6670 | 1 | 6670 | 1 | 0.00 |
| 03/10/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 6570 | 1 | 6570 | 1 | 0.00 |
| 03/10/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 6770 | 1 | 6770 | 1 | 0.00 |
| 03/10/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

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|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/10/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 03/10/2011 | IGOV On 03-November-11 | | | Index Future | 160.40 | 160.4670 | 160.3980 | 160.4670 | 85.00 |
| 03/10/2011 | IGOV On 02-February-12 | | | Index Future | 162.70 | 162.7710 | 162.7000 | 162.7710 | 0.00 |
| 03/10/2011 | ILBI On 02-February-12 | | | Index Future | 441.60 | 438.8170 | 441.5960 | 438.8170 | 88.00 |
| 03/10/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 03/10/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 03/10/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 03/10/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 03/10/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 03/10/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 03/10/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.55 | 94.4500 | 5.5500 | 94.4500 | 1,000.00 |
| 03/10/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.46 | 94.5600 | 5.4600 | 94.5600 | 1,700.00 |
| 03/10/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.36 | 94.6400 | 5.3600 | 94.6400 | 5,541.00 |
| 03/10/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.34 | 94.6500 | 5.3400 | 94.6500 | 0.00 |
| 03/10/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.32 | 94.6600 | 5.3200 | 94.6600 | 0.00 |
| 03/10/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.33 | 94.6600 | 5.3300 | 94.6600 | 1,340.00 |
| 03/10/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.39 | 94.6000 | 5.3900 | 94.6000 | 2,890.00 |
| 03/10/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.57 | 94.4400 | 5.5700 | 94.4400 | 44,760.00 |
| 03/10/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.79 | 94.2100 | 5.7900 | 94.2100 | 990.00 |
| 03/10/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.07 | 93.9100 | 6.0700 | 93.9100 | 790.00 |
| 03/10/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.37 | 93.6100 | 6.3700 | 93.6100 | 1,250.00 |
| 03/10/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.67 | 93.3200 | 6.6700 | 93.3200 | 0.00 |
| 03/10/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 03/10/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/10/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/10/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 03/10/2011 | JN05 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |

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| 03/10/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/10/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/10/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 03/10/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/10/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/10/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | OTH1 On 03-November-11 | | | Index Future | 356.21 | 356.5880 | 356.2100 | 356.5880 | 0.00 |
| 03/10/2011 | OTH1 On 02-February-12 | | | Index Future | 361.32 | 361.7090 | 361.3230 | 361.7090 | 0.00 |
| 03/10/2011 | R157 On 03-November-11 | | | Bond Future | 7.01 | 123.5202 | 7.0140 | 123.5202 | 13,649.00 |
| 03/10/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 4542 | 5 | 4542 | 5 | 0.00 |
| 03/10/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 4721 | 5 | 4721 | 5 | 0.00 |
| 03/10/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 4363 | 4 | 4363 | 4 | 0.00 |
| 03/10/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 79 | 0 | 79 | 0 | 1,200.00 |
| 03/10/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 562 | 1 | 562 | 1 | 400.00 |
| 03/10/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 765 | 1 | 765 | 1 | 0.00 |
| 03/10/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 2060 | 2 | 2060 | 2 | 0.00 |
| 03/10/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 64 | 0 | 64 | 0 | 1,200.00 |
| 03/10/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 442 | 0 | 442 | 0 | 400.00 |
| 03/10/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 615 | 1 | 615 | 1 | 0.00 |
| 03/10/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 03/10/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 1842 | 2 | 1842 | 2 | 0.00 |
| 03/10/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 03/10/2011 | R157 On 02-February-12 | | | Bond Future | 7.12 | 125.2928 | 7.1200 | 125.2928 | 0.00 |
| 03/10/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 4839 | 5 | 4839 | 5 | 0.00 |
| 03/10/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 4993 | 5 | 4993 | 5 | 0.00 |
| 03/10/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 4685 | 5 | 4685 | 5 | 0.00 |

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| 03/10/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 483 | 0 | 483 | 0 | 0.00 |
| 03/10/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 138 | 0 | 138 | 0 | 130.00 |
| 03/10/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 1139 | 1 | 1139 | 1 | 0.00 |
| 03/10/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 1385 | 1 | 1385 | 1 | 130.00 |
| 03/10/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 2506 | 3 | 2506 | 3 | 130.00 |
| 03/10/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 4155 | 4 | 4155 | 4 | 0.00 |
| 03/10/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 127 | 0 | 127 | 0 | 0.00 |
| 03/10/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 102 | 0 | 102 | 0 | 0.00 |
| 03/10/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 114 | 0 | 114 | 0 | 0.00 |
| 03/10/2011 | R157 On 03-May-12 | | | Bond Future | 7.21 | 120.3674 | 7.2120 | 120.3674 | 0.00 |
| 03/10/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 3772 | 4 | 3772 | 4 | 0.00 |
| 03/10/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 3901 | 4 | 3901 | 4 | 0.00 |
| 03/10/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 3645 | 4 | 3645 | 4 | 0.00 |
| 03/10/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 473 | 0 | 473 | 0 | 0.00 |
| 03/10/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 414 | 0 | 414 | 0 | 0.00 |
| 03/10/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 442 | 0 | 442 | 0 | 0.00 |
| 03/10/2011 | R157 On 02-August-12 | | | Bond Future | 7.29 | 122.2580 | 7.2930 | 122.2580 | 0.00 |
| 03/10/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3147 | 3 | 3147 | 3 | 0.00 |
| 03/10/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3250 | 3 | 3250 | 3 | 0.00 |
| 03/10/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3045 | 3 | 3045 | 3 | 0.00 |
| 03/10/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 1080 | 1 | 1080 | 1 | 0.00 |
| 03/10/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 989 | 1 | 989 | 1 | 0.00 |
| 03/10/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 1034 | 1 | 1034 | 1 | 0.00 |
| 03/10/2011 | R186 On 03-November-11 | | | Bond Future | 8.66 | 119.6053 | 8.6560 | 119.6053 | 26,046.00 |
| 03/10/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 3703 | 4 | 3703 | 4 | 0.00 |
| 03/10/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 4051 | 4 | 4051 | 4 | 0.00 |
| 03/10/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 3367 | 4 | 3367 | 4 | 0.00 |
| 03/10/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 2172 | 2 | 2172 | 2 | 0.00 |
| 03/10/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 220 | 0 | 220 | 0 | 1,275.00 |
| 03/10/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 637 | 1 | 637 | 1 | 425.00 |
| 03/10/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 03/10/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 4409 | 5 | 4409 | 5 | 0.00 |
| 03/10/2011 | R186 On 03-November-11 | 8.20 | Call | Bond Future | 347 | 0 | 347 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/10/2011 | R186 On 03-November-11 | 7.80 | Call | Bond Future | 43 | 0 | 43 | 0 | 250.00 |
| 03/10/2011 | R186 On 03-November-11 | 8.00 | Call | Bond Future | 133 | 0 | 133 | 0 | 0.00 |
| 03/10/2011 | R186 On 03-November-11 | 8.00 | Put | Bond Future | 6452 | 6 | 6452 | 6 | 250.00 |
| 03/10/2011 | R186 On 03-November-11 | 8.20 | Put | Bond Future | 4687 | 5 | 4687 | 5 | 250.00 |
| 03/10/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 399 | 0 | 399 | 0 | 1,275.00 |
| 03/10/2011 | R186 On 03-November-11 | 7.80 | Put | Bond Future | 8387 | 8 | 8387 | 8 | 0.00 |
| 03/10/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 2243 | 2 | 2243 | 2 | 425.00 |
| 03/10/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 3524 | 3 | 3524 | 3 | 0.00 |
| 03/10/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 5544 | 5 | 5544 | 5 | 0.00 |
| 03/10/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 689 | 1 | 689 | 1 | 0.00 |
| 03/10/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 1306 | 1 | 1306 | 1 | 0.00 |
| 03/10/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 483 | 0 | 483 | 0 | 0.00 |
| 03/10/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 578 | 1 | 578 | 1 | 0.00 |
| 03/10/2011 | R186 On 02-February-12 | | | Bond Future | 8.75 | 116.0305 | 8.7450 | 116.0305 | 2,501.00 |
| 03/10/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 4829 | 5 | 4829 | 5 | 0.00 |
| 03/10/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 5099 | 5 | 5099 | 5 | 0.00 |
| 03/10/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 4567 | 5 | 4567 | 5 | 0.00 |
| 03/10/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 661 | 1 | 661 | 1 | 6,000.00 |
| 03/10/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 44 | 0 | 44 | 0 | 6,000.00 |
| 03/10/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 32132 | 32 | 32132 | 32 | 0.00 |
| 03/10/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 103907 | 104 | 103907 | 104 | 0.00 |
| 03/10/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 1099 | 1 | 1099 | 1 | 100.00 |
| 03/10/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 8169 | 8 | 8169 | 8 | 0.00 |
| 03/10/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 20453 | 20 | 20453 | 20 | 0.00 |
| 03/10/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 2726 | 3 | 2726 | 3 | 0.00 |
| 03/10/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 10244 | 10 | 10244 | 10 | 0.00 |
| 03/10/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 2376 | 2 | 2376 | 2 | 0.00 |
| 03/10/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 2546 | 3 | 2546 | 3 | 100.00 |
| 03/10/2011 | R186 On 03-May-12 | | | Bond Future | 8.83 | 117.7825 | 8.8280 | 117.7825 | 0.00 |
| 03/10/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 5646 | 6 | 5646 | 6 | 0.00 |
| 03/10/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 5407 | 6 | 5407 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/10/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 5890 | 6 | 5890 | 6 | 0.00 |
| 03/10/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 3936 | 4 | 3936 | 4 | 0.00 |
| 03/10/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 4327 | 4 | 4327 | 4 | 0.00 |
| 03/10/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 4127 | 4 | 4127 | 4 | 0.00 |
| 03/10/2011 | R186 On 02-August-12 | | | Bond Future | 8.91 | 114.3362 | 8.9080 | 114.3362 | 0.00 |
| 03/10/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 4972 | 5 | 4972 | 5 | 0.00 |
| 03/10/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 4770 | 5 | 4770 | 5 | 0.00 |
| 03/10/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 5181 | 5 | 5181 | 5 | 0.00 |
| 03/10/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 6132 | 6 | 6132 | 6 | 0.00 |
| 03/10/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 6611 | 7 | 6611 | 7 | 0.00 |
| 03/10/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 6367 | 6 | 6367 | 6 | 0.00 |
| 03/10/2011 | R189 On 03-November-11 | | | Bond Future | 214.32 | 214.3184 | 214.3166 | 214.3184 | 0.00 |
| 03/10/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 2317 | 2 | 2317 | 2 | 0.00 |
| 03/10/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 2267 | 2 | 2267 | 2 | 0.00 |
| 03/10/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 2367 | 2 | 2367 | 2 | 0.00 |
| 03/10/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R197 On 03-November-11 | | | Bond Future | 242.17 | 242.1604 | 242.1720 | 242.1604 | 183.00 |
| 03/10/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 3672 | 4 | 3672 | 4 | 0.00 |
| 03/10/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 3722 | 4 | 3722 | 4 | 0.00 |
| 03/10/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 3622 | 4 | 3622 | 4 | 0.00 |
| 03/10/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R201 On 03-November-11 | | | Bond Future | 6.64 | 109.1831 | 6.6360 | 109.1831 | 3,084.00 |
| 03/10/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 3835 | 4 | 3835 | 4 | 0.00 |
| 03/10/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 3972 | 4 | 3972 | 4 | 0.00 |
| 03/10/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 3698 | 4 | 3698 | 4 | 0.00 |
| 03/10/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R201 On 02-February-12 | | | Bond Future | 6.72 | 106.3434 | 6.7170 | 106.3434 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/10/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 3984 | 4 | 3984 | 4 | 0.00 |
| 03/10/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 4109 | 4 | 4109 | 4 | 0.00 |
| 03/10/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 3860 | 4 | 3860 | 4 | 0.00 |
| 03/10/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 03/10/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 03/10/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 03/10/2011 | R201 On 03-May-12 | | | Bond Future | 6.78 | 107.9430 | 6.7820 | 107.9430 | 0.00 |
| 03/10/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 2556 | 3 | 2556 | 3 | 0.00 |
| 03/10/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 2654 | 3 | 2654 | 3 | 0.00 |
| 03/10/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 2458 | 2 | 2458 | 2 | 0.00 |
| 03/10/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 253 | 0 | 253 | 0 | 0.00 |
| 03/10/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 212 | 0 | 212 | 0 | 0.00 |
| 03/10/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 232 | 0 | 232 | 0 | 0.00 |
| 03/10/2011 | R201 On 02-August-12 | | | Bond Future | 6.83 | 105.2266 | 6.8330 | 105.2266 | 0.00 |
| 03/10/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 1938 | 2 | 1938 | 2 | 0.00 |
| 03/10/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2018 | 2 | 2018 | 2 | 0.00 |
| 03/10/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 1860 | 2 | 1860 | 2 | 0.00 |
| 03/10/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 505 | 1 | 505 | 1 | 0.00 |
| 03/10/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 446 | 0 | 446 | 0 | 0.00 |
| 03/10/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 475 | 0 | 475 | 0 | 0.00 |
| 03/10/2011 | R202 On 03-November-11 | | | Bond Future | 178.05 | 178.6032 | 178.0481 | 178.6032 | 32,686.00 |
| 03/10/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 177548 | 178 | 177548 | 178 | 0.00 |
| 03/10/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 177498 | 178 | 177498 | 178 | 0.00 |
| 03/10/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 177598 | 178 | 177598 | 178 | 0.00 |
| 03/10/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R202 On 02-February-12 | | | Bond Future | 177.94 | 178.5051 | 177.9407 | 178.5051 | 0.00 |
| 03/10/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 941 | 2 | 941 | 2 | 0.00 |
| 03/10/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 991 | 2 | 991 | 2 | 0.00 |
| 03/10/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 891 | 1 | 891 | 1 | 0.00 |
| 03/10/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/10/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R203 On 03-November-11 | | | Bond Future | 7.84 | 103.1025 | 7.8390 | 103.1025 | 2,109.00 |
| 03/10/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 3095 | 3 | 3095 | 3 | 0.00 |
| 03/10/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 2885 | 3 | 2885 | 3 | 0.00 |
| 03/10/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 3306 | 3 | 3306 | 3 | 0.00 |
| 03/10/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 46 | 0 | 46 | 0 | 0.00 |
| 03/10/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 75 | 0 | 75 | 0 | 0.00 |
| 03/10/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 60 | 0 | 60 | 0 | 0.00 |
| 03/10/2011 | R203 On 02-February-12 | | | Bond Future | 7.95 | 104.5817 | 7.9540 | 104.5817 | 0.00 |
| 03/10/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 4037 | 4 | 4037 | 4 | 0.00 |
| 03/10/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 3868 | 4 | 3868 | 4 | 0.00 |
| 03/10/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 4208 | 4 | 4208 | 4 | 0.00 |
| 03/10/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 497 | 1 | 497 | 1 | 0.00 |
| 03/10/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 587 | 1 | 587 | 1 | 0.00 |
| 03/10/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 541 | 1 | 541 | 1 | 0.00 |
| 03/10/2011 | R203 On 03-May-12 | | | Bond Future | 8.06 | 101.9939 | 8.0610 | 101.9939 | 0.00 |
| 03/10/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 4025 | 4 | 4025 | 4 | 0.00 |
| 03/10/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 3880 | 4 | 3880 | 4 | 0.00 |
| 03/10/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 4172 | 4 | 4172 | 4 | 0.00 |
| 03/10/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 1053 | 1 | 1053 | 1 | 0.00 |
| 03/10/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 1176 | 1 | 1176 | 1 | 0.00 |
| 03/10/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 1113 | 1 | 1113 | 1 | 0.00 |
| 03/10/2011 | R203 On 02-August-12 | | | Bond Future | 8.16 | 103.5943 | 8.1620 | 103.5943 | 0.00 |
| 03/10/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 3484 | 3 | 3484 | 3 | 0.00 |
| 03/10/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 3605 | 4 | 3605 | 4 | 0.00 |
| 03/10/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 3364 | 3 | 3364 | 3 | 0.00 |
| 03/10/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 2186 | 2 | 2186 | 2 | 0.00 |
| 03/10/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 2022 | 2 | 2022 | 2 | 0.00 |
| 03/10/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 2103 | 2 | 2103 | 2 | 0.00 |
| 03/10/2011 | R204 On 03-November-11 | | | Bond Future | 8.09 | 102.6564 | 8.0870 | 102.6564 | 3,163.00 |
| 03/10/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 3520 | 4 | 3520 | 4 | 0.00 |
| 03/10/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 3759 | 4 | 3759 | 4 | 0.00 |
| 03/10/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 3284 | 3 | 3284 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/10/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 90 | 0 | 90 | 0 | 0.00 |
| 03/10/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 56 | 0 | 56 | 0 | 0.00 |
| 03/10/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 71 | 0 | 71 | 0 | 0.00 |
| 03/10/2011 | R204 On 02-February-12 | | | Bond Future | 8.20 | 100.1019 | 8.1950 | 100.1019 | 0.00 |
| 03/10/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 4583 | 5 | 4583 | 5 | 0.00 |
| 03/10/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 4781 | 5 | 4781 | 5 | 0.00 |
| 03/10/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 4389 | 4 | 4389 | 4 | 0.00 |
| 03/10/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 599 | 1 | 599 | 1 | 0.00 |
| 03/10/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 503 | 1 | 503 | 1 | 0.00 |
| 03/10/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 549 | 1 | 549 | 1 | 0.00 |
| 03/10/2011 | R204 On 03-May-12 | | | Bond Future | 8.30 | 101.6081 | 8.2980 | 101.6081 | 0.00 |
| 03/10/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 3820 | 4 | 3820 | 4 | 0.00 |
| 03/10/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 3984 | 4 | 3984 | 4 | 0.00 |
| 03/10/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 3665 | 4 | 3665 | 4 | 0.00 |
| 03/10/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1692 | 2 | 1692 | 2 | 0.00 |
| 03/10/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1527 | 2 | 1527 | 2 | 0.00 |
| 03/10/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1605 | 2 | 1605 | 2 | 0.00 |
| 03/10/2011 | R204 On 02-August-12 | | | Bond Future | 8.40 | 99.1696 | 8.3970 | 99.1696 | 0.00 |
| 03/10/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 3327 | 3 | 3327 | 3 | 0.00 |
| 03/10/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 3199 | 3 | 3199 | 3 | 0.00 |
| 03/10/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 3457 | 4 | 3457 | 4 | 0.00 |
| 03/10/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 2726 | 3 | 2726 | 3 | 0.00 |
| 03/10/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2945 | 3 | 2945 | 3 | 0.00 |
| 03/10/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2834 | 3 | 2834 | 3 | 0.00 |
| 03/10/2011 | R206 On 03-November-11 | | | Bond Future | 6.32 | 104.7135 | 6.3190 | 104.7135 | 12,577.00 |
| 03/10/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 2872 | 3 | 2872 | 3 | 0.00 |
| 03/10/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 2773 | 3 | 2773 | 3 | 0.00 |
| 03/10/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 2970 | 3 | 2970 | 3 | 0.00 |
| 03/10/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R206 On 02-February-12 | | | Bond Future | 6.39 | 102.4525 | 6.3870 | 102.4525 | 0.00 |
| 03/10/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 2892 | 3 | 2892 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/10/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 2806 | 3 | 2806 | 3 | 0.00 |
| 03/10/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 2978 | 3 | 2978 | 3 | 0.00 |
| 03/10/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 03/10/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 03/10/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 03/10/2011 | R206 On 03-May-12 | | | Bond Future | 6.44 | 103.9944 | 6.4380 | 103.9944 | 0.00 |
| 03/10/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 1876 | 2 | 1876 | 2 | 0.00 |
| 03/10/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 1814 | 2 | 1814 | 2 | 0.00 |
| 03/10/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 1939 | 2 | 1939 | 2 | 0.00 |
| 03/10/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 187 | 0 | 187 | 0 | 0.00 |
| 03/10/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 218 | 0 | 218 | 0 | 0.00 |
| 03/10/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 202 | 0 | 202 | 0 | 0.00 |
| 03/10/2011 | R206 On 02-August-12 | | | Bond Future | 6.46 | 101.8616 | 6.4590 | 101.8616 | 0.00 |
| 03/10/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1449 | 1 | 1449 | 1 | 0.00 |
| 03/10/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1496 | 1 | 1496 | 1 | 0.00 |
| 03/10/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1401 | 1 | 1401 | 1 | 0.00 |
| 03/10/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 396 | 0 | 396 | 0 | 0.00 |
| 03/10/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 356 | 0 | 356 | 0 | 0.00 |
| 03/10/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 376 | 0 | 376 | 0 | 0.00 |
| 03/10/2011 | R207 On 03-November-11 | | | Bond Future | 8.30 | 96.1363 | 8.2950 | 96.1363 | 8,999.00 |
| 03/10/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 2728 | 3 | 2728 | 3 | 0.00 |
| 03/10/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 2960 | 3 | 2960 | 3 | 0.00 |
| 03/10/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 2502 | 3 | 2502 | 3 | 0.00 |
| 03/10/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 248 | 0 | 248 | 0 | 2,000.00 |
| 03/10/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 640 | 1 | 640 | 1 | 0.00 |
| 03/10/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 1161 | 1 | 1161 | 1 | 0.00 |
| 03/10/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 8 | 0 | 8 | 0 | 900.00 |
| 03/10/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 306 | 0 | 306 | 0 | 0.00 |
| 03/10/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 1321 | 1 | 1321 | 1 | 0.00 |
| 03/10/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 124 | 0 | 124 | 0 | 300.00 |
| 03/10/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 2274 | 2 | 2274 | 2 | 300.00 |
| 03/10/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 732 | 1 | 732 | 1 | 900.00 |
| 03/10/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 3257 | 3 | 3257 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/10/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 852 | 1 | 852 | 1 | 2,000.00 |
| 03/10/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 5827 | 6 | 5827 | 6 | 0.00 |
| 03/10/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 1461 | 2 | 1461 | 2 | 2,000.00 |
| 03/10/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 256 | 0 | 256 | 0 | 0.00 |
| 03/10/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 2506 | 3 | 2506 | 3 | 0.00 |
| 03/10/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 170 | 0 | 170 | 0 | 0.00 |
| 03/10/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 210 | 0 | 210 | 0 | 0.00 |
| 03/10/2011 | R207 On 02-February-12 | | | Bond Future | 8.40 | 93.8791 | 8.4000 | 93.8791 | 0.00 |
| 03/10/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 4110 | 4 | 4110 | 4 | 0.00 |
| 03/10/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 4303 | 4 | 4303 | 4 | 0.00 |
| 03/10/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 3920 | 4 | 3920 | 4 | 0.00 |
| 03/10/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 971 | 1 | 971 | 1 | 0.00 |
| 03/10/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 830 | 1 | 830 | 1 | 0.00 |
| 03/10/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 899 | 1 | 899 | 1 | 0.00 |
| 03/10/2011 | R207 On 03-May-12 | | | Bond Future | 8.50 | 95.2970 | 8.5000 | 95.2970 | 0.00 |
| 03/10/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 3567 | 4 | 3567 | 4 | 0.00 |
| 03/10/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 3721 | 4 | 3721 | 4 | 0.00 |
| 03/10/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 3411 | 3 | 3411 | 3 | 0.00 |
| 03/10/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 2355 | 2 | 2355 | 2 | 0.00 |
| 03/10/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 2143 | 2 | 2143 | 2 | 0.00 |
| 03/10/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 2250 | 2 | 2250 | 2 | 0.00 |
| 03/10/2011 | R207 On 02-August-12 | | | Bond Future | 8.60 | 93.1493 | 8.5970 | 93.1493 | 0.00 |
| 03/10/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 3726 | 4 | 3726 | 4 | 0.00 |
| 03/10/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 3587 | 4 | 3587 | 4 | 0.00 |
| 03/10/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 3868 | 4 | 3868 | 4 | 0.00 |
| 03/10/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2827 | 3 | 2827 | 3 | 0.00 |
| 03/10/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 3057 | 3 | 3057 | 3 | 0.00 |
| 03/10/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2940 | 3 | 2940 | 3 | 0.00 |
| 03/10/2011 | R208 On 03-November-11 | | | Bond Future | 8.33 | 90.5642 | 8.3320 | 90.5642 | 7,097.00 |
| 03/10/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 2725 | 3 | 2725 | 3 | 0.00 |
| 03/10/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 2967 | 3 | 2967 | 3 | 0.00 |
| 03/10/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 2490 | 3 | 2490 | 3 | 0.00 |
| 03/10/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 271 | 0 | 271 | 0 | 1,995.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/10/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 3469 | 4 | 3469 | 4 | 0.00 |
| 03/10/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 704 | 1 | 704 | 1 | 665.00 |
| 03/10/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 1276 | 1 | 1276 | 1 | 0.00 |
| 03/10/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 869 | 1 | 869 | 1 | 665.00 |
| 03/10/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 140 | 0 | 140 | 0 | 1,995.00 |
| 03/10/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 1501 | 2 | 1501 | 2 | 0.00 |
| 03/10/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 315 | 0 | 315 | 0 | 0.00 |
| 03/10/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 2602 | 3 | 2602 | 3 | 0.00 |
| 03/10/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 213 | 0 | 213 | 0 | 0.00 |
| 03/10/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 260 | 0 | 260 | 0 | 0.00 |
| 03/10/2011 | R208 On 02-February-12 | | | Bond Future | 8.43 | 91.8611 | 8.4270 | 91.8611 | 0.00 |
| 03/10/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 4297 | 4 | 4297 | 4 | 0.00 |
| 03/10/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 4096 | 4 | 4096 | 4 | 0.00 |
| 03/10/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 4502 | 5 | 4502 | 5 | 0.00 |
| 03/10/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 944 | 1 | 944 | 1 | 0.00 |
| 03/10/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 1097 | 1 | 1097 | 1 | 0.00 |
| 03/10/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 1018 | 1 | 1018 | 1 | 0.00 |
| 03/10/2011 | R208 On 03-May-12 | | | Bond Future | 8.52 | 89.8500 | 8.5170 | 89.8500 | 0.00 |
| 03/10/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 4531 | 5 | 4531 | 5 | 0.00 |
| 03/10/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 4352 | 4 | 4352 | 4 | 0.00 |
| 03/10/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 4714 | 5 | 4714 | 5 | 0.00 |
| 03/10/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1731 | 2 | 1731 | 2 | 0.00 |
| 03/10/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1919 | 2 | 1919 | 2 | 0.00 |
| 03/10/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1822 | 2 | 1822 | 2 | 0.00 |
| 03/10/2011 | R208 On 02-August-12 | | | Bond Future | 8.60 | 91.2553 | 8.6020 | 91.2553 | 0.00 |
| 03/10/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 3977 | 4 | 3977 | 4 | 0.00 |
| 03/10/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 4133 | 4 | 4133 | 4 | 0.00 |
| 03/10/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 3824 | 4 | 3824 | 4 | 0.00 |
| 03/10/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 3279 | 3 | 3279 | 3 | 0.00 |
| 03/10/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 3036 | 3 | 3036 | 3 | 0.00 |
| 03/10/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 3156 | 3 | 3156 | 3 | 0.00 |
| 03/10/2011 | R209 On 03-November-11 | | | Bond Future | 9.00 | 73.9974 | 8.9960 | 73.9974 | 1,374.00 |
| 03/10/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 693 | 1 | 693 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/10/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 818 | 1 | 818 | 1 | 0.00 |
| 03/10/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 582 | 1 | 582 | 1 | 0.00 |
| 03/10/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 2905 | 3 | 2905 | 3 | 0.00 |
| 03/10/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 2343 | 2 | 2343 | 2 | 0.00 |
| 03/10/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 2616 | 2 | 2616 | 2 | 0.00 |
| 03/10/2011 | R209 On 02-February-12 | | | Bond Future | 9.07 | 75.0613 | 9.0720 | 75.0613 | 0.00 |
| 03/10/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 2777 | 3 | 2777 | 3 | 0.00 |
| 03/10/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 2959 | 3 | 2959 | 3 | 0.00 |
| 03/10/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 2602 | 3 | 2602 | 3 | 0.00 |
| 03/10/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 3532 | 3 | 3532 | 3 | 0.00 |
| 03/10/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 3125 | 3 | 3125 | 3 | 0.00 |
| 03/10/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 3324 | 3 | 3324 | 3 | 0.00 |
| 03/10/2011 | R209 On 03-May-12 | | | Bond Future | 9.14 | 73.0461 | 9.1430 | 73.0461 | 0.00 |
| 03/10/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3467 | 4 | 3467 | 4 | 0.00 |
| 03/10/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 3642 | 4 | 3642 | 4 | 0.00 |
| 03/10/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3297 | 3 | 3297 | 3 | 0.00 |
| 03/10/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 4758 | 5 | 4758 | 5 | 0.00 |
| 03/10/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 4340 | 4 | 4340 | 4 | 0.00 |
| 03/10/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 4545 | 4 | 4545 | 4 | 0.00 |
| 03/10/2011 | R209 On 02-August-12 | | | Bond Future | 9.21 | 74.1962 | 9.2100 | 74.1962 | 0.00 |
| 03/10/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 4996 | 5 | 4996 | 5 | 0.00 |
| 03/10/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 4812 | 5 | 4812 | 5 | 0.00 |
| 03/10/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 5182 | 5 | 5182 | 5 | 0.00 |
| 03/10/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 4525 | 4 | 4525 | 4 | 0.00 |
| 03/10/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 4886 | 5 | 4886 | 5 | 0.00 |
| 03/10/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 4703 | 5 | 4703 | 5 | 0.00 |
| 03/10/2011 | R210 On 03-November-11 | | | Bond Future | 132.70 | 133.2279 | 132.7022 | 133.2279 | 750.00 |
| 03/10/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 1702 | 2 | 1702 | 2 | 0.00 |
| 03/10/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 1652 | 2 | 1652 | 2 | 0.00 |
| 03/10/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 1752 | 2 | 1752 | 2 | 0.00 |
| 03/10/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/10/2011 | R211 On 03-November-11 | | | Bond Future | 112.96 | 112.9607 | 112.9630 | 112.9607 | 529.00 |
| 03/10/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 111713 | 112 | 111713 | 112 | 0.00 |
| 03/10/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 111663 | 112 | 111663 | 112 | 0.00 |
| 03/10/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 111763 | 112 | 111763 | 112 | 0.00 |
| 03/10/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R211 On 02-February-12 | | | Bond Future | 113.25 | 113.2452 | 113.2468 | 113.2452 | 0.00 |
| 03/10/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 2747 | 3 | 2747 | 3 | 0.00 |
| 03/10/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 2797 | 3 | 2797 | 3 | 0.00 |
| 03/10/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 2697 | 3 | 2697 | 3 | 0.00 |
| 03/10/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R212 On 03-November-11 | | | Bond Future | 109.95 | 110.0405 | 109.9476 | 110.0405 | 2,667.00 |
| 03/10/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 107448 | 108 | 107448 | 108 | 0.00 |
| 03/10/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 107398 | 107 | 107398 | 107 | 0.00 |
| 03/10/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 107498 | 108 | 107498 | 108 | 0.00 |
| 03/10/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R212 On 02-February-12 | | | Bond Future | 110.06 | 110.1526 | 110.0576 | 110.1526 | 0.00 |
| 03/10/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 1558 | 2 | 1558 | 2 | 0.00 |
| 03/10/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 1508 | 2 | 1508 | 2 | 0.00 |
| 03/10/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 1608 | 2 | 1608 | 2 | 0.00 |
| 03/10/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R213 On 03-November-11 | | | Bond Future | 9.01 | 83.3027 | 9.0100 | 83.3027 | 0.00 |
| 03/10/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 2474 | 2 | 2474 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/10/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 1664 | 1 | 1664 | 1 | 0.00 |
| 03/10/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 2068 | 2 | 2068 | 2 | 0.00 |
| 03/10/2011 | R213 On 02-February-12 | | | Bond Future | 9.10 | 84.5033 | 9.0970 | 84.5033 | 0.00 |
| 03/10/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 362 | 0 | 362 | 0 | 0.00 |
| 03/10/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 1141 | 1 | 1141 | 1 | 0.00 |
| 03/10/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 750 | 1 | 750 | 1 | 0.00 |
| 03/10/2011 | R213 On 03-May-12 | | | Bond Future | 9.17 | 82.2357 | 9.1740 | 82.2357 | 0.00 |
| 03/10/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 572 | 1 | 572 | 1 | 0.00 |
| 03/10/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 945 | 1 | 945 | 1 | 0.00 |
| 03/10/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 196 | 0 | 196 | 0 | 0.00 |
| 03/10/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R213 On 02-August-12 | | | Bond Future | 9.25 | 83.5211 | 9.2460 | 83.5211 | 0.00 |
| 03/10/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 30 | 0 | 30 | 0 | 0.00 |
| 03/10/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 402 | 1 | 402 | 1 | 0.00 |
| 03/10/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 345 | 0 | 345 | 0 | 0.00 |
| 03/10/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |
| 03/10/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 27590 | 28 | 0.00 |
| 03/10/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 28834 | 29 | 0.00 |
| 03/10/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26333 | 26 | 0.00 |
| 03/10/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 03/10/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 03/10/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/10/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 03/10/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 03/10/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 03/10/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 03/10/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 03/10/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/10/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 03/10/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 04/10/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/10/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/10/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/10/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/10/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/10/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/10/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/10/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/10/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/10/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/10/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/10/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/10/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/10/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/10/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/10/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/10/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/10/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/10/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/10/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/10/2011 | AL7T On 03-November-11 | | | Index Future | 396.72 | 396.2630 | 396.7180 | 396.2630 | 16.00 |
| 04/10/2011 | AL7T On 02-February-12 | | | Index Future | 402.41 | 401.9510 | 402.4120 | 401.9510 | 0.00 |
| 04/10/2011 | ALBI On 03-November-11 | | | Index Future | 363.51 | 363.1940 | 363.5100 | 363.1940 | 1,653.00 |
| 04/10/2011 | ALBI On 02-February-12 | | | Index Future | 368.73 | 368.4070 | 368.7270 | 368.4070 | 0.00 |
| 04/10/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/10/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/10/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/10/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/10/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/10/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/10/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/10/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/10/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/10/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/10/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/10/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 04/10/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/10/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/10/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/10/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/10/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/10/2011 | CAAG On 24-October-11 | | | Can-Do Future | 8.29 | 8.2468 | 8.2909 | 8.2468 | 0.00 |
| 04/10/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 1591 | 2 | 1591 | 2 | 0.00 |
| 04/10/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 1541 | 1 | 1541 | 1 | 0.00 |
| 04/10/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 1641 | 2 | 1641 | 2 | 0.00 |
| 04/10/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 1292 | 1 | 1292 | 1 | 14,286.00 |
| 04/10/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 895 | 1 | 895 | 1 | 6,757.00 |
| 04/10/2011 | CAAG On 24-October-11 | 8.75 | Call | Can-Do Future | 98 | 0 | 98 | 0 | 11,429.00 |
| 04/10/2011 | CAAG On 24-October-11 | 8.50 | Call | Can-Do Future | 155 | 0 | 155 | 0 | 11,765.00 |
| 04/10/2011 | CAAG On 24-October-11 | 9.00 | Call | Can-Do Future | 64 | 0 | 64 | 0 | 11,111.00 |
| 04/10/2011 | CAAG On 24-October-11 | 9.00 | Put | Can-Do Future | 773 | 1 | 773 | 1 | 0.00 |
| 04/10/2011 | CAAG On 24-October-11 | 8.50 | Put | Can-Do Future | 364 | 0 | 364 | 0 | 0.00 |
| 04/10/2011 | CAAG On 24-October-11 | 8.75 | Put | Can-Do Future | 557 | 1 | 557 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/10/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 4 | 0 | 4 | 0 | 0.00 |
| 04/10/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 1 | 0 | 1 | 0 | 0.00 |
| 04/10/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | CAAJ On 20-October-11 | | | Any day expiry | 8.29 | 8.2418 | 8.2858 | 8.2418 | 0.00 |
| 04/10/2011 | CAAJ On 20-October-11 | 7.75 | Call | Any day expiry | 559 | 1 | 559 | 1 | 0.00 |
| 04/10/2011 | CAAJ On 20-October-11 | 7.80 | Call | Any day expiry | 516 | 0 | 516 | 0 | 0.00 |
| 04/10/2011 | CAAJ On 20-October-11 | 7.70 | Call | Any day expiry | 603 | 1 | 603 | 1 | 0.00 |
| 04/10/2011 | CAAJ On 20-October-11 | 7.70 | Put | Any day expiry | 17 | 0 | 17 | 0 | 0.00 |
| 04/10/2011 | CAAJ On 20-October-11 | 7.80 | Put | Any day expiry | 30 | 0 | 30 | 0 | 0.00 |
| 04/10/2011 | CAAJ On 20-October-11 | 7.75 | Put | Any day expiry | 23 | 0 | 23 | 0 | 0.00 |
| 04/10/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.08 | 0.0838 | 0.0831 | 0.0838 | 12,659.00 |
| 04/10/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.12 | 0.1189 | 0.1201 | 0.1189 | 18,519.00 |
| 04/10/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.11 | 0.1136 | 0.1080 | 0.1136 | 12,423.00 |
| 04/10/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.57 | 0.5461 | 0.5679 | 0.5461 | 100,000.00 |
| 04/10/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.08 | 0.0902 | 0.0810 | 0.0902 | 100,000.00 |
| 04/10/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.13 | 0.1315 | 0.1250 | 0.1315 | 12,346.00 |
| 04/10/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/10/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 04/10/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 04/10/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/10/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/10/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/10/2011 | GOVI On 03-November-11 | | | GOVI | 364.76 | 364.4360 | 364.7640 | 364.4360 | 163.00 |
| 04/10/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 77640 | 7 | 77640 | 7 | 0.00 |
| 04/10/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 77540 | 7 | 77540 | 7 | 0.00 |
| 04/10/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 77740 | 7 | 77740 | 7 | 0.00 |
| 04/10/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | GOVI On 02-February-12 | | | GOVI | 370.00 | 369.6670 | 369.9990 | 369.6670 | 0.00 |
| 04/10/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 9990 | 1 | 9990 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/10/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 9890 | 1 | 9890 | 1 | 0.00 |
| 04/10/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 10090 | 1 | 10090 | 1 | 0.00 |
| 04/10/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 04/10/2011 | IGOV On 03-November-11 | | | Index Future | 160.40 | 160.3980 | 160.4040 | 160.3980 | 85.00 |
| 04/10/2011 | IGOV On 02-February-12 | | | Index Future | 162.71 | 162.7000 | 162.7070 | 162.7000 | 0.00 |
| 04/10/2011 | ILBI On 02-February-12 | | | Index Future | 440.88 | 441.5960 | 440.8800 | 441.5960 | 88.00 |
| 04/10/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 04/10/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 04/10/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 04/10/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 04/10/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 04/10/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 04/10/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.55 | 94.4500 | 5.5500 | 94.4500 | 1,000.00 |
| 04/10/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.47 | 94.5400 | 5.4700 | 94.5400 | 1,700.00 |
| 04/10/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.36 | 94.6400 | 5.3600 | 94.6400 | 5,541.00 |
| 04/10/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.33 | 94.6600 | 5.3300 | 94.6600 | 0.00 |
| 04/10/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.28 | 94.6800 | 5.2800 | 94.6800 | 0.00 |
| 04/10/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.26 | 94.6700 | 5.2600 | 94.6700 | 1,340.00 |
| 04/10/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.31 | 94.6100 | 5.3100 | 94.6100 | 2,890.00 |
| 04/10/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.49 | 94.4300 | 5.4900 | 94.4300 | 44,760.00 |
| 04/10/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.70 | 94.2100 | 5.7000 | 94.2100 | 990.00 |
| 04/10/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.98 | 93.9300 | 5.9800 | 93.9300 | 790.00 |
| 04/10/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.29 | 93.6300 | 6.2900 | 93.6300 | 1,250.00 |
| 04/10/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.59 | 93.3300 | 6.5900 | 93.3300 | 0.00 |
| 04/10/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 04/10/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 04/10/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 04/10/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/10/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 04/10/2011 | JN05 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 04/10/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 04/10/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 04/10/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 04/10/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 04/10/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | OTH1 On 03-November-11 | | | Index Future | 356.46 | 356.2100 | 356.4630 | 356.2100 | 0.00 |
| 04/10/2011 | OTH1 On 02-February-12 | | | Index Future | 361.58 | 361.3230 | 361.5800 | 361.3230 | 0.00 |
| 04/10/2011 | R157 On 03-November-11 | | | Bond Future | 6.98 | 123.5428 | 6.9820 | 123.5428 | 14,115.00 |
| 04/10/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 4662 | 5 | 4662 | 5 | 0.00 |
| 04/10/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 4841 | 5 | 4841 | 5 | 0.00 |
| 04/10/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 4483 | 4 | 4483 | 4 | 0.00 |
| 04/10/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 89 | 0 | 89 | 0 | 1,200.00 |
| 04/10/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 2167 | 2 | 2167 | 2 | 0.00 |
| 04/10/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 613 | 1 | 613 | 1 | 400.00 |
| 04/10/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 829 | 1 | 829 | 1 | 0.00 |
| 04/10/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 385 | 0 | 385 | 0 | 400.00 |
| 04/10/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 50 | 0 | 50 | 0 | 1,200.00 |
| 04/10/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 545 | 1 | 545 | 1 | 0.00 |
| 04/10/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 1731 | 2 | 1731 | 2 | 0.00 |
| 04/10/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R157 On 02-February-12 | | | Bond Future | 7.09 | 125.3174 | 7.0860 | 125.3174 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/10/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 4948 | 5 | 4948 | 5 | 0.00 |
| 04/10/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 5103 | 5 | 5103 | 5 | 0.00 |
| 04/10/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 4793 | 5 | 4793 | 5 | 0.00 |
| 04/10/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 148 | 0 | 148 | 0 | 130.00 |
| 04/10/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 1192 | 1 | 1192 | 1 | 0.00 |
| 04/10/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 511 | 0 | 511 | 0 | 0.00 |
| 04/10/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 2415 | 3 | 2415 | 3 | 130.00 |
| 04/10/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 4045 | 4 | 4045 | 4 | 0.00 |
| 04/10/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 1319 | 1 | 1319 | 1 | 130.00 |
| 04/10/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 116 | 0 | 116 | 0 | 0.00 |
| 04/10/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 92 | 0 | 92 | 0 | 0.00 |
| 04/10/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 104 | 0 | 104 | 0 | 0.00 |
| 04/10/2011 | R157 On 03-May-12 | | | Bond Future | 7.15 | 120.3935 | 7.1470 | 120.3935 | 0.00 |
| 04/10/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 3942 | 4 | 3942 | 4 | 0.00 |
| 04/10/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 3813 | 4 | 3813 | 4 | 0.00 |
| 04/10/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4073 | 4 | 4073 | 4 | 0.00 |
| 04/10/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 373 | 0 | 373 | 0 | 0.00 |
| 04/10/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 428 | 0 | 428 | 0 | 0.00 |
| 04/10/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 399 | 0 | 399 | 0 | 0.00 |
| 04/10/2011 | R157 On 02-August-12 | | | Bond Future | 7.25 | 122.2761 | 7.2510 | 122.2761 | 0.00 |
| 04/10/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3230 | 3 | 3230 | 3 | 0.00 |
| 04/10/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3335 | 3 | 3335 | 3 | 0.00 |
| 04/10/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3127 | 3 | 3127 | 3 | 0.00 |
| 04/10/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 1034 | 1 | 1034 | 1 | 0.00 |
| 04/10/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 947 | 1 | 947 | 1 | 0.00 |
| 04/10/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 990 | 1 | 990 | 1 | 0.00 |
| 04/10/2011 | R186 On 03-November-11 | | | Bond Future | 8.65 | 119.3826 | 8.6500 | 119.3826 | 29,306.00 |
| 04/10/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 3725 | 4 | 3725 | 4 | 0.00 |
| 04/10/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 4076 | 4 | 4076 | 4 | 0.00 |
| 04/10/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 3386 | 3 | 3386 | 3 | 0.00 |
| 04/10/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 2178 | 2 | 2178 | 2 | 0.00 |
| 04/10/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 213 | 0 | 213 | 0 | 1,275.00 |
| 04/10/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 629 | 1 | 629 | 1 | 425.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/10/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 1251 | 1 | 1251 | 1 | 0.00 |
| 04/10/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 4438 | 4 | 4438 | 4 | 0.00 |
| 04/10/2011 | R186 On 03-November-11 | 7.80 | Call | Bond Future | 40 | 0 | 40 | 0 | 250.00 |
| 04/10/2011 | R186 On 03-November-11 | 8.00 | Call | Bond Future | 128 | 0 | 128 | 0 | 0.00 |
| 04/10/2011 | R186 On 03-November-11 | 8.20 | Call | Bond Future | 339 | 0 | 339 | 0 | 0.00 |
| 04/10/2011 | R186 On 03-November-11 | 8.20 | Put | Bond Future | 4624 | 5 | 4624 | 5 | 250.00 |
| 04/10/2011 | R186 On 03-November-11 | 8.00 | Put | Bond Future | 6391 | 6 | 6391 | 6 | 250.00 |
| 04/10/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 373 | 0 | 373 | 0 | 1,275.00 |
| 04/10/2011 | R186 On 03-November-11 | 7.80 | Put | Bond Future | 8329 | 8 | 8329 | 8 | 0.00 |
| 04/10/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 2184 | 2 | 2184 | 2 | 425.00 |
| 04/10/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 3460 | 4 | 3460 | 4 | 0.00 |
| 04/10/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 5481 | 6 | 5481 | 6 | 0.00 |
| 04/10/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 652 | 1 | 652 | 1 | 0.00 |
| 04/10/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 1256 | 1 | 1256 | 1 | 0.00 |
| 04/10/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 452 | 0 | 452 | 0 | 0.00 |
| 04/10/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 545 | 1 | 545 | 1 | 0.00 |
| 04/10/2011 | R186 On 02-February-12 | | | Bond Future | 8.74 | 115.8030 | 8.7390 | 115.8030 | 2,501.00 |
| 04/10/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 4848 | 5 | 4848 | 5 | 0.00 |
| 04/10/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 5119 | 5 | 5119 | 5 | 0.00 |
| 04/10/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 4586 | 5 | 4586 | 5 | 0.00 |
| 04/10/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 660 | 1 | 660 | 1 | 6,000.00 |
| 04/10/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 44 | 0 | 44 | 0 | 6,000.00 |
| 04/10/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 1101 | 1 | 1101 | 1 | 100.00 |
| 04/10/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 32187 | 32 | 32187 | 32 | 0.00 |
| 04/10/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 103961 | 104 | 103961 | 104 | 0.00 |
| 04/10/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 8116 | 8 | 8116 | 8 | 0.00 |
| 04/10/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 20399 | 20 | 20399 | 20 | 0.00 |
| 04/10/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 2691 | 3 | 2691 | 3 | 0.00 |
| 04/10/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 10188 | 10 | 10188 | 10 | 0.00 |
| 04/10/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 2341 | 2 | 2341 | 2 | 0.00 |
| 04/10/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 2510 | 3 | 2510 | 3 | 100.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/10/2011 | R186 On 03-May-12 | | | Bond Future | 8.82 | 117.5504 | 8.8220 | 117.5504 | 0.00 |
| 04/10/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 5665 | 6 | 5665 | 6 | 0.00 |
| 04/10/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 5910 | 6 | 5910 | 6 | 0.00 |
| 04/10/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 5426 | 5 | 5426 | 5 | 0.00 |
| 04/10/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 4292 | 4 | 4292 | 4 | 0.00 |
| 04/10/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 3902 | 4 | 3902 | 4 | 0.00 |
| 04/10/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 4093 | 4 | 4093 | 4 | 0.00 |
| 04/10/2011 | R186 On 02-August-12 | | | Bond Future | 8.90 | 114.0908 | 8.9010 | 114.0908 | 0.00 |
| 04/10/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 4993 | 5 | 4993 | 5 | 0.00 |
| 04/10/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 4789 | 5 | 4789 | 5 | 0.00 |
| 04/10/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 5202 | 5 | 5202 | 5 | 0.00 |
| 04/10/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 6092 | 6 | 6092 | 6 | 0.00 |
| 04/10/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 6569 | 7 | 6569 | 7 | 0.00 |
| 04/10/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 6327 | 6 | 6327 | 6 | 0.00 |
| 04/10/2011 | R189 On 03-November-11 | | | Bond Future | 214.31 | 214.3166 | 214.3146 | 214.3166 | 0.00 |
| 04/10/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 2315 | 2 | 2315 | 2 | 0.00 |
| 04/10/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 2265 | 2 | 2265 | 2 | 0.00 |
| 04/10/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 2365 | 2 | 2365 | 2 | 0.00 |
| 04/10/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R197 On 03-November-11 | | | Bond Future | 241.74 | 242.1720 | 241.7360 | 242.1720 | 183.00 |
| 04/10/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 3236 | 4 | 3236 | 4 | 0.00 |
| 04/10/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 3286 | 4 | 3286 | 4 | 0.00 |
| 04/10/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 3186 | 4 | 3186 | 4 | 0.00 |
| 04/10/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R201 On 03-November-11 | | | Bond Future | 6.60 | 109.2003 | 6.5990 | 109.2003 | 3,084.00 |
| 04/10/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 3942 | 4 | 3942 | 4 | 0.00 |
| 04/10/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 3804 | 4 | 3804 | 4 | 0.00 |
| 04/10/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 4079 | 4 | 4079 | 4 | 0.00 |
| 04/10/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/10/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R201 On 02-February-12 | | | Bond Future | 6.68 | 106.3593 | 6.6760 | 106.3593 | 0.00 |
| 04/10/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 4092 | 4 | 4092 | 4 | 0.00 |
| 04/10/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 3967 | 4 | 3967 | 4 | 0.00 |
| 04/10/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 4216 | 4 | 4216 | 4 | 0.00 |
| 04/10/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 04/10/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 04/10/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 04/10/2011 | R201 On 03-May-12 | | | Bond Future | 6.74 | 107.9624 | 6.7380 | 107.9624 | 0.00 |
| 04/10/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 2644 | 3 | 2644 | 3 | 0.00 |
| 04/10/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 2545 | 2 | 2545 | 2 | 0.00 |
| 04/10/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 2744 | 3 | 2744 | 3 | 0.00 |
| 04/10/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 195 | 0 | 195 | 0 | 0.00 |
| 04/10/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 232 | 0 | 232 | 0 | 0.00 |
| 04/10/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 213 | 0 | 213 | 0 | 0.00 |
| 04/10/2011 | R201 On 02-August-12 | | | Bond Future | 6.78 | 105.2421 | 6.7840 | 105.2421 | 0.00 |
| 04/10/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2015 | 2 | 2015 | 2 | 0.00 |
| 04/10/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2097 | 2 | 2097 | 2 | 0.00 |
| 04/10/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 1935 | 2 | 1935 | 2 | 0.00 |
| 04/10/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 472 | 1 | 472 | 1 | 0.00 |
| 04/10/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 416 | 0 | 416 | 0 | 0.00 |
| 04/10/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 443 | 0 | 443 | 0 | 0.00 |
| 04/10/2011 | R202 On 03-November-11 | | | Bond Future | 178.62 | 178.0481 | 178.6212 | 178.0481 | 32,686.00 |
| 04/10/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 178121 | 178 | 178121 | 178 | 0.00 |
| 04/10/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 178071 | 177 | 178071 | 177 | 0.00 |
| 04/10/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 178171 | 178 | 178171 | 178 | 0.00 |
| 04/10/2011 | R202 On 03-November-11 | | | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R202 On 02-February-12 | | | Bond Future | 178.52 | 177.9407 | 178.5219 | 177.9407 | 0.00 |
| 04/10/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 1522 | 1 | 1522 | 1 | 0.00 |
| 04/10/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 1572 | 1 | 1572 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/10/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 1472 | 1 | 1472 | 1 | 0.00 |
| 04/10/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R203 On 03-November-11 | | | Bond Future | 7.81 | 103.1072 | 7.8120 | 103.1072 | 2,109.00 |
| 04/10/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 3209 | 3 | 3209 | 3 | 0.00 |
| 04/10/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 3423 | 3 | 3423 | 3 | 0.00 |
| 04/10/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 2998 | 3 | 2998 | 3 | 0.00 |
| 04/10/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 62 | 0 | 62 | 0 | 0.00 |
| 04/10/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 36 | 0 | 36 | 0 | 0.00 |
| 04/10/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 47 | 0 | 47 | 0 | 0.00 |
| 04/10/2011 | R203 On 02-February-12 | | | Bond Future | 7.93 | 104.5906 | 7.9260 | 104.5906 | 0.00 |
| 04/10/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 4132 | 4 | 4132 | 4 | 0.00 |
| 04/10/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 4305 | 4 | 4305 | 4 | 0.00 |
| 04/10/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 3961 | 4 | 3961 | 4 | 0.00 |
| 04/10/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 554 | 1 | 554 | 1 | 0.00 |
| 04/10/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 469 | 0 | 469 | 0 | 0.00 |
| 04/10/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 510 | 1 | 510 | 1 | 0.00 |
| 04/10/2011 | R203 On 03-May-12 | | | Bond Future | 8.03 | 102.0025 | 8.0310 | 102.0025 | 0.00 |
| 04/10/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 4112 | 4 | 4112 | 4 | 0.00 |
| 04/10/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 4261 | 4 | 4261 | 4 | 0.00 |
| 04/10/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 3965 | 4 | 3965 | 4 | 0.00 |
| 04/10/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 1132 | 1 | 1132 | 1 | 0.00 |
| 04/10/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 1013 | 1 | 1013 | 1 | 0.00 |
| 04/10/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 1071 | 1 | 1071 | 1 | 0.00 |
| 04/10/2011 | R203 On 02-August-12 | | | Bond Future | 8.13 | 103.5984 | 8.1310 | 103.5984 | 0.00 |
| 04/10/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 3556 | 3 | 3556 | 3 | 0.00 |
| 04/10/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 3679 | 4 | 3679 | 4 | 0.00 |
| 04/10/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 3434 | 3 | 3434 | 3 | 0.00 |
| 04/10/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 2128 | 2 | 2128 | 2 | 0.00 |
| 04/10/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1968 | 2 | 1968 | 2 | 0.00 |
| 04/10/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 2048 | 2 | 2048 | 2 | 0.00 |
| 04/10/2011 | R204 On 03-November-11 | | | Bond Future | 8.07 | 102.5819 | 8.0660 | 102.5819 | 3,163.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/10/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 3620 | 4 | 3620 | 4 | 0.00 |
| 04/10/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 3382 | 3 | 3382 | 3 | 0.00 |
| 04/10/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 3861 | 4 | 3861 | 4 | 0.00 |
| 04/10/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 46 | 0 | 46 | 0 | 0.00 |
| 04/10/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 76 | 0 | 76 | 0 | 0.00 |
| 04/10/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 59 | 0 | 59 | 0 | 0.00 |
| 04/10/2011 | R204 On 02-February-12 | | | Bond Future | 8.17 | 100.0247 | 8.1730 | 100.0247 | 0.00 |
| 04/10/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 4669 | 5 | 4669 | 5 | 0.00 |
| 04/10/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 4473 | 4 | 4473 | 4 | 0.00 |
| 04/10/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 4869 | 5 | 4869 | 5 | 0.00 |
| 04/10/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 478 | 1 | 478 | 1 | 0.00 |
| 04/10/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 570 | 1 | 570 | 1 | 0.00 |
| 04/10/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 521 | 1 | 521 | 1 | 0.00 |
| 04/10/2011 | R204 On 03-May-12 | | | Bond Future | 8.27 | 101.5286 | 8.2740 | 101.5286 | 0.00 |
| 04/10/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 3892 | 4 | 3892 | 4 | 0.00 |
| 04/10/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 3735 | 4 | 3735 | 4 | 0.00 |
| 04/10/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 4057 | 4 | 4057 | 4 | 0.00 |
| 04/10/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1481 | 2 | 1481 | 2 | 0.00 |
| 04/10/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1642 | 2 | 1642 | 2 | 0.00 |
| 04/10/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1557 | 2 | 1557 | 2 | 0.00 |
| 04/10/2011 | R204 On 02-August-12 | | | Bond Future | 8.37 | 99.0831 | 8.3720 | 99.0831 | 0.00 |
| 04/10/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 3387 | 3 | 3387 | 3 | 0.00 |
| 04/10/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 3258 | 3 | 3258 | 3 | 0.00 |
| 04/10/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 3519 | 3 | 3519 | 3 | 0.00 |
| 04/10/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 2668 | 3 | 2668 | 3 | 0.00 |
| 04/10/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2884 | 3 | 2884 | 3 | 0.00 |
| 04/10/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2774 | 3 | 2774 | 3 | 0.00 |
| 04/10/2011 | R206 On 03-November-11 | | | Bond Future | 6.29 | 104.7258 | 6.2880 | 104.7258 | 12,577.00 |
| 04/10/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 2935 | 3 | 2935 | 3 | 0.00 |
| 04/10/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 3034 | 3 | 3034 | 3 | 0.00 |
| 04/10/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 2837 | 3 | 2837 | 3 | 0.00 |
| 04/10/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/10/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R206 On 02-February-12 | | | Bond Future | 6.35 | 102.4653 | 6.3510 | 102.4653 | 0.00 |
| 04/10/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 2956 | 3 | 2956 | 3 | 0.00 |
| 04/10/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3042 | 3 | 3042 | 3 | 0.00 |
| 04/10/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 2870 | 3 | 2870 | 3 | 0.00 |
| 04/10/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 04/10/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 04/10/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 04/10/2011 | R206 On 03-May-12 | | | Bond Future | 6.40 | 104.0072 | 6.3960 | 104.0072 | 0.00 |
| 04/10/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 1929 | 2 | 1929 | 2 | 0.00 |
| 04/10/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 1994 | 2 | 1994 | 2 | 0.00 |
| 04/10/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 1866 | 2 | 1866 | 2 | 0.00 |
| 04/10/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 203 | 0 | 203 | 0 | 0.00 |
| 04/10/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 175 | 0 | 175 | 0 | 0.00 |
| 04/10/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 188 | 0 | 188 | 0 | 0.00 |
| 04/10/2011 | R206 On 02-August-12 | | | Bond Future | 6.41 | 101.8698 | 6.4100 | 101.8698 | 0.00 |
| 04/10/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1495 | 1 | 1495 | 1 | 0.00 |
| 04/10/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1544 | 1 | 1544 | 1 | 0.00 |
| 04/10/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1446 | 1 | 1446 | 1 | 0.00 |
| 04/10/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 374 | 0 | 374 | 0 | 0.00 |
| 04/10/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 337 | 0 | 337 | 0 | 0.00 |
| 04/10/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 355 | 0 | 355 | 0 | 0.00 |
| 04/10/2011 | R207 On 03-November-11 | | | Bond Future | 8.28 | 96.1475 | 8.2840 | 96.1475 | 8,999.00 |
| 04/10/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 2771 | 3 | 2771 | 3 | 0.00 |
| 04/10/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 3005 | 3 | 3005 | 3 | 0.00 |
| 04/10/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 2542 | 3 | 2542 | 3 | 0.00 |
| 04/10/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 249 | 0 | 249 | 0 | 2,000.00 |
| 04/10/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 648 | 1 | 648 | 1 | 0.00 |
| 04/10/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 1179 | 1 | 1179 | 1 | 0.00 |
| 04/10/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 8 | 0 | 8 | 0 | 900.00 |
| 04/10/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 123 | 0 | 123 | 0 | 300.00 |
| 04/10/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 308 | 0 | 308 | 0 | 0.00 |
| 04/10/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 1343 | 1 | 1343 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/10/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 692 | 1 | 692 | 1 | 900.00 |
| 04/10/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 2214 | 2 | 2214 | 2 | 300.00 |
| 04/10/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 3194 | 3 | 3194 | 3 | 0.00 |
| 04/10/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 808 | 1 | 808 | 1 | 2,000.00 |
| 04/10/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 5765 | 6 | 5765 | 6 | 0.00 |
| 04/10/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 1407 | 1 | 1407 | 1 | 2,000.00 |
| 04/10/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 234 | 0 | 234 | 0 | 0.00 |
| 04/10/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 2445 | 3 | 2445 | 3 | 0.00 |
| 04/10/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 153 | 0 | 153 | 0 | 0.00 |
| 04/10/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 191 | 0 | 191 | 0 | 0.00 |
| 04/10/2011 | R207 On 02-February-12 | | | Bond Future | 8.39 | 93.8846 | 8.3880 | 93.8846 | 0.00 |
| 04/10/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 4151 | 4 | 4151 | 4 | 0.00 |
| 04/10/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 3960 | 4 | 3960 | 4 | 0.00 |
| 04/10/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 4345 | 4 | 4345 | 4 | 0.00 |
| 04/10/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 807 | 1 | 807 | 1 | 0.00 |
| 04/10/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 945 | 1 | 945 | 1 | 0.00 |
| 04/10/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 874 | 1 | 874 | 1 | 0.00 |
| 04/10/2011 | R207 On 03-May-12 | | | Bond Future | 8.49 | 95.3023 | 8.4880 | 95.3023 | 0.00 |
| 04/10/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 3598 | 4 | 3598 | 4 | 0.00 |
| 04/10/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 3441 | 3 | 3441 | 3 | 0.00 |
| 04/10/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 3753 | 4 | 3753 | 4 | 0.00 |
| 04/10/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 2111 | 2 | 2111 | 2 | 0.00 |
| 04/10/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 2321 | 2 | 2321 | 2 | 0.00 |
| 04/10/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 2217 | 2 | 2217 | 2 | 0.00 |
| 04/10/2011 | R207 On 02-August-12 | | | Bond Future | 8.59 | 93.1545 | 8.5850 | 93.1545 | 0.00 |
| 04/10/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 3755 | 4 | 3755 | 4 | 0.00 |
| 04/10/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 3615 | 4 | 3615 | 4 | 0.00 |
| 04/10/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 3898 | 4 | 3898 | 4 | 0.00 |
| 04/10/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2795 | 3 | 2795 | 3 | 0.00 |
| 04/10/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 3023 | 3 | 3023 | 3 | 0.00 |
| 04/10/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2907 | 3 | 2907 | 3 | 0.00 |
| 04/10/2011 | R208 On 03-November-11 | | | Bond Future | 8.31 | 90.5402 | 8.3060 | 90.5402 | 7,097.00 |
| 04/10/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 2844 | 3 | 2844 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/10/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 3092 | 3 | 3092 | 3 | 0.00 |
| 04/10/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 2604 | 2 | 2604 | 2 | 0.00 |
| 04/10/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 291 | 0 | 291 | 0 | 1,995.00 |
| 04/10/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 749 | 1 | 749 | 1 | 665.00 |
| 04/10/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 1349 | 1 | 1349 | 1 | 0.00 |
| 04/10/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 3602 | 3 | 3602 | 3 | 0.00 |
| 04/10/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 117 | 0 | 117 | 0 | 1,995.00 |
| 04/10/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 786 | 1 | 786 | 1 | 665.00 |
| 04/10/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 1390 | 2 | 1390 | 2 | 0.00 |
| 04/10/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 273 | 0 | 273 | 0 | 0.00 |
| 04/10/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 2466 | 3 | 2466 | 3 | 0.00 |
| 04/10/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 181 | 0 | 181 | 0 | 0.00 |
| 04/10/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 222 | 0 | 222 | 0 | 0.00 |
| 04/10/2011 | R208 On 02-February-12 | | | Bond Future | 8.40 | 91.8377 | 8.4000 | 91.8377 | 0.00 |
| 04/10/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 4405 | 4 | 4405 | 4 | 0.00 |
| 04/10/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 4613 | 5 | 4613 | 5 | 0.00 |
| 04/10/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 4201 | 4 | 4201 | 4 | 0.00 |
| 04/10/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 1044 | 1 | 1044 | 1 | 0.00 |
| 04/10/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 897 | 1 | 897 | 1 | 0.00 |
| 04/10/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 968 | 1 | 968 | 1 | 0.00 |
| 04/10/2011 | R208 On 03-May-12 | | | Bond Future | 8.49 | 89.8214 | 8.4880 | 89.8214 | 0.00 |
| 04/10/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 4635 | 5 | 4635 | 5 | 0.00 |
| 04/10/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 4819 | 5 | 4819 | 5 | 0.00 |
| 04/10/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 4453 | 4 | 4453 | 4 | 0.00 |
| 04/10/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1854 | 2 | 1854 | 2 | 0.00 |
| 04/10/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1670 | 2 | 1670 | 2 | 0.00 |
| 04/10/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1760 | 2 | 1760 | 2 | 0.00 |
| 04/10/2011 | R208 On 02-August-12 | | | Bond Future | 8.57 | 91.2274 | 8.5720 | 91.2274 | 0.00 |
| 04/10/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4065 | 4 | 4065 | 4 | 0.00 |
| 04/10/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 4223 | 4 | 4223 | 4 | 0.00 |
| 04/10/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 3910 | 4 | 3910 | 4 | 0.00 |
| 04/10/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 3197 | 3 | 3197 | 3 | 0.00 |
| 04/10/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2959 | 3 | 2959 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/10/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 3076 | 3 | 3076 | 3 | 0.00 |
| 04/10/2011 | R209 On 03-November-11 | | | Bond Future | 9.00 | 73.6979 | 8.9950 | 73.6979 | 1,374.00 |
| 04/10/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 675 | 1 | 675 | 1 | 0.00 |
| 04/10/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 565 | 1 | 565 | 1 | 0.00 |
| 04/10/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 799 | 1 | 799 | 1 | 0.00 |
| 04/10/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 2317 | 2 | 2317 | 2 | 0.00 |
| 04/10/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 2881 | 3 | 2881 | 3 | 0.00 |
| 04/10/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 2590 | 3 | 2590 | 3 | 0.00 |
| 04/10/2011 | R209 On 02-February-12 | | | Bond Future | 9.07 | 74.7508 | 9.0710 | 74.7508 | 0.00 |
| 04/10/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 2768 | 3 | 2768 | 3 | 0.00 |
| 04/10/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 2593 | 3 | 2593 | 3 | 0.00 |
| 04/10/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 2951 | 3 | 2951 | 3 | 0.00 |
| 04/10/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 3110 | 3 | 3110 | 3 | 0.00 |
| 04/10/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 3516 | 4 | 3516 | 4 | 0.00 |
| 04/10/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 3307 | 3 | 3307 | 3 | 0.00 |
| 04/10/2011 | R209 On 03-May-12 | | | Bond Future | 9.14 | 72.7321 | 9.1420 | 72.7321 | 0.00 |
| 04/10/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3461 | 3 | 3461 | 3 | 0.00 |
| 04/10/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3292 | 3 | 3292 | 3 | 0.00 |
| 04/10/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 3636 | 4 | 3636 | 4 | 0.00 |
| 04/10/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 4327 | 4 | 4327 | 4 | 0.00 |
| 04/10/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 4746 | 5 | 4746 | 5 | 0.00 |
| 04/10/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 4532 | 5 | 4532 | 5 | 0.00 |
| 04/10/2011 | R209 On 02-August-12 | | | Bond Future | 9.21 | 73.8713 | 9.2090 | 73.8713 | 0.00 |
| 04/10/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 4992 | 5 | 4992 | 5 | 0.00 |
| 04/10/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 4808 | 5 | 4808 | 5 | 0.00 |
| 04/10/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 5179 | 5 | 5179 | 5 | 0.00 |
| 04/10/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 4514 | 5 | 4514 | 5 | 0.00 |
| 04/10/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 4874 | 5 | 4874 | 5 | 0.00 |
| 04/10/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 4691 | 5 | 4691 | 5 | 0.00 |
| 04/10/2011 | R210 On 03-November-11 | | | Bond Future | 132.71 | 132.7022 | 132.7089 | 132.7022 | 750.00 |
| 04/10/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 1709 | 2 | 1709 | 2 | 0.00 |
| 04/10/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 1659 | 2 | 1659 | 2 | 0.00 |
| 04/10/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 1759 | 2 | 1759 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/10/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R211 On 03-November-11 | | | Bond Future | 112.97 | 112.9630 | 112.9652 | 112.9630 | 529.00 |
| 04/10/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 111715 | 112 | 111715 | 112 | 0.00 |
| 04/10/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 111765 | 112 | 111765 | 112 | 0.00 |
| 04/10/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 111665 | 112 | 111665 | 112 | 0.00 |
| 04/10/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R211 On 02-February-12 | | | Bond Future | 113.25 | 113.2468 | 113.2489 | 113.2468 | 0.00 |
| 04/10/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 2749 | 3 | 2749 | 3 | 0.00 |
| 04/10/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 2799 | 3 | 2799 | 3 | 0.00 |
| 04/10/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 2699 | 3 | 2699 | 3 | 0.00 |
| 04/10/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R212 On 03-November-11 | | | Bond Future | 109.71 | 109.9476 | 109.7079 | 109.9476 | 2,667.00 |
| 04/10/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 107208 | 107 | 107208 | 107 | 0.00 |
| 04/10/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 107158 | 107 | 107158 | 107 | 0.00 |
| 04/10/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 107258 | 107 | 107258 | 107 | 0.00 |
| 04/10/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R212 On 02-February-12 | | | Bond Future | 109.81 | 110.0576 | 109.8143 | 110.0576 | 0.00 |
| 04/10/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 1314 | 2 | 1314 | 2 | 0.00 |
| 04/10/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 1264 | 2 | 1264 | 2 | 0.00 |
| 04/10/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 1364 | 2 | 1364 | 2 | 0.00 |
| 04/10/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R213 On 03-November-11 | | | Bond Future | 9.00 | 83.0759 | 9.0040 | 83.0759 | 0.00 |
| 04/10/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/10/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 2427 | 2 | 2427 | 2 | 0.00 |
| 04/10/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 1617 | 2 | 1617 | 2 | 0.00 |
| 04/10/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 2021 | 2 | 2021 | 2 | 0.00 |
| 04/10/2011 | R213 On 02-February-12 | | | Bond Future | 9.09 | 84.2647 | 9.0900 | 84.2647 | 0.00 |
| 04/10/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 1087 | 1 | 1087 | 1 | 0.00 |
| 04/10/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 308 | 0 | 308 | 0 | 0.00 |
| 04/10/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 696 | 1 | 696 | 1 | 0.00 |
| 04/10/2011 | R213 On 03-May-12 | | | Bond Future | 9.17 | 81.9930 | 9.1670 | 81.9930 | 0.00 |
| 04/10/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 625 | 1 | 625 | 1 | 0.00 |
| 04/10/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 998 | 1 | 998 | 1 | 0.00 |
| 04/10/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 249 | 0 | 249 | 0 | 0.00 |
| 04/10/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R213 On 02-August-12 | | | Bond Future | 9.24 | 83.2817 | 9.2400 | 83.2817 | 0.00 |
| 04/10/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 75 | 0 | 75 | 0 | 0.00 |
| 04/10/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 446 | 0 | 446 | 0 | 0.00 |
| 04/10/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 300 | 0 | 300 | 0 | 0.00 |
| 04/10/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |
| 04/10/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 27590 | 28 | 0.00 |
| 04/10/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26333 | 26 | 0.00 |
| 04/10/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 28834 | 29 | 0.00 |
| 04/10/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/10/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 04/10/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 04/10/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 04/10/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 04/10/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 04/10/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 04/10/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 04/10/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 04/10/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/10/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 04/10/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 05/10/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2011 | AL7T On 03-November-11 | | | Index Future | 399.00 | 396.7180 | 398.9960 | 396.7180 | 16.00 |
| 05/10/2011 | AL7T On 02-February-12 | | | Index Future | 404.72 | 402.4120 | 404.7230 | 402.4120 | 0.00 |
| 05/10/2011 | ALBI On 03-November-11 | | | Index Future | 365.60 | 363.5100 | 365.6020 | 363.5100 | 1,692.00 |
| 05/10/2011 | ALBI On 02-February-12 | | | Index Future | 370.85 | 368.7270 | 370.8490 | 368.7270 | 0.00 |
| 05/10/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 05/10/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2011 | CAAG On 24-October-11 | | | Can-Do Future | 8.04 | 8.2909 | 8.0416 | 8.2909 | 0.00 |
| 05/10/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 1342 | 2 | 1342 | 2 | 0.00 |
| 05/10/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 1293 | 2 | 1293 | 2 | 0.00 |
| 05/10/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 1392 | 2 | 1392 | 2 | 0.00 |
| 05/10/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 1044 | 1 | 1044 | 1 | 14,286.00 |
| 05/10/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 655 | 1 | 655 | 1 | 6,757.00 |
| 05/10/2011 | CAAG On 24-October-11 | 8.75 | Call | Can-Do Future | 56 | 0 | 56 | 0 | 11,429.00 |
| 05/10/2011 | CAAG On 24-October-11 | 8.50 | Call | Can-Do Future | 87 | 0 | 87 | 0 | 11,765.00 |
| 05/10/2011 | CAAG On 24-October-11 | 9.00 | Call | Can-Do Future | 36 | 0 | 36 | 0 | 11,111.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2011 | CAAG On 24-October-11 | 9.00 | Put | Can-Do Future | 994 | 1 | 994 | 1 | 0.00 |
| 05/10/2011 | CAAG On 24-October-11 | 8.50 | Put | Can-Do Future | 545 | 0 | 545 | 0 | 0.00 |
| 05/10/2011 | CAAG On 24-October-11 | 8.75 | Put | Can-Do Future | 764 | 1 | 764 | 1 | 0.00 |
| 05/10/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 13 | 0 | 13 | 0 | 0.00 |
| 05/10/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 2 | 0 | 2 | 0 | 0.00 |
| 05/10/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 1 | 0 | 1 | 0 | 0.00 |
| 05/10/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | CAAJ On 20-October-11 | | | Any day expiry | 8.04 | 8.2858 | 8.0363 | 8.2858 | 0.00 |
| 05/10/2011 | CAAJ On 20-October-11 | 7.75 | Call | Any day expiry | 352 | 1 | 352 | 1 | 0.00 |
| 05/10/2011 | CAAJ On 20-October-11 | 7.80 | Call | Any day expiry | 319 | 1 | 319 | 1 | 0.00 |
| 05/10/2011 | CAAJ On 20-October-11 | 7.70 | Call | Any day expiry | 388 | 1 | 388 | 1 | 0.00 |
| 05/10/2011 | CAAJ On 20-October-11 | 7.70 | Put | Any day expiry | 52 | 0 | 52 | 0 | 0.00 |
| 05/10/2011 | CAAJ On 20-October-11 | 7.80 | Put | Any day expiry | 83 | 0 | 83 | 0 | 0.00 |
| 05/10/2011 | CAAJ On 20-October-11 | 7.75 | Put | Any day expiry | 66 | 0 | 66 | 0 | 0.00 |
| 05/10/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.07 | 0.0831 | 0.0700 | 0.0831 | 12,659.00 |
| 05/10/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.09 | 0.1201 | 0.0943 | 0.1201 | 18,519.00 |
| 05/10/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.14 | 0.1080 | 0.1366 | 0.1080 | 12,423.00 |
| 05/10/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.47 | 0.5679 | 0.4736 | 0.5679 | 100,000.00 |
| 05/10/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.14 | 0.0810 | 0.1418 | 0.0810 | 100,000.00 |
| 05/10/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.15 | 0.1250 | 0.1539 | 0.1250 | 12,346.00 |
| 05/10/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 05/10/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 05/10/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/10/2011 | GOVI On 03-November-11 | | | GOVI | 366.81 | 364.7640 | 366.8110 | 364.7640 | 163.00 |
| 05/10/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 98110 | 8 | 98110 | 8 | 0.00 |
| 05/10/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 98010 | 8 | 98010 | 8 | 0.00 |
| 05/10/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 98210 | 8 | 98210 | 8 | 0.00 |
| 05/10/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | GOVI On 02-February-12 | | | GOVI | 372.08 | 369.9990 | 372.0760 | 369.9990 | 0.00 |
| 05/10/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 30760 | 1 | 30760 | 1 | 0.00 |
| 05/10/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 30660 | 1 | 30660 | 1 | 0.00 |
| 05/10/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 30860 | 1 | 30860 | 1 | 0.00 |
| 05/10/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 05/10/2011 | IGOV On 03-November-11 | | | Index Future | 160.37 | 160.4040 | 160.3690 | 160.4040 | 85.00 |
| 05/10/2011 | IGOV On 02-February-12 | | | Index Future | 162.67 | 162.7070 | 162.6710 | 162.7070 | 0.00 |
| 05/10/2011 | ILBI On 02-February-12 | | | Index Future | 440.88 | 440.8800 | 440.8800 | 440.8800 | 88.00 |
| 05/10/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 05/10/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 05/10/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 05/10/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 05/10/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 05/10/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 05/10/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.55 | 94.4500 | 5.5500 | 94.4500 | 1,000.00 |
| 05/10/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.47 | 94.5300 | 5.4700 | 94.5300 | 1,700.00 |
| 05/10/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.36 | 94.6400 | 5.3600 | 94.6400 | 5,541.00 |
| 05/10/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.32 | 94.6700 | 5.3200 | 94.6700 | 0.00 |
| 05/10/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.26 | 94.7200 | 5.2600 | 94.7200 | 0.00 |
| 05/10/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.24 | 94.7400 | 5.2400 | 94.7400 | 1,340.00 |
| 05/10/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.26 | 94.6900 | 5.2600 | 94.6900 | 2,890.00 |
| 05/10/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.38 | 94.5100 | 5.3800 | 94.5100 | 44,760.00 |
| 05/10/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.57 | 94.3000 | 5.5700 | 94.3000 | 990.00 |
| 05/10/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.83 | 94.0200 | 5.8300 | 94.0200 | 790.00 |
| 05/10/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.13 | 93.7100 | 6.1300 | 93.7100 | 1,250.00 |
| 05/10/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.42 | 93.4100 | 6.4200 | 93.4100 | 500.00 |
| 05/10/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 05/10/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 05/10/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 05/10/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 05/10/2011 | JN05 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 05/10/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 05/10/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 05/10/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 05/10/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 05/10/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | OTH1 On 03-November-11 | | | Index Future | 358.79 | 356.4630 | 358.7860 | 356.4630 | 0.00 |
| 05/10/2011 | OTH1 On 02-February-12 | | | Index Future | 363.94 | 361.5800 | 363.9350 | 361.5800 | 0.00 |
| 05/10/2011 | R157 On 03-November-11 | | | Bond Future | 6.85 | 123.6633 | 6.8460 | 123.6633 | 15,695.00 |
| 05/10/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 5176 | 5 | 5176 | 5 | 0.00 |
| 05/10/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 5355 | 5 | 5355 | 5 | 0.00 |
| 05/10/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 4997 | 4 | 4997 | 4 | 0.00 |
| 05/10/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 169 | 0 | 169 | 0 | 1,200.00 |
| 05/10/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 907 | 1 | 907 | 1 | 400.00 |
| 05/10/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 1174 | 1 | 1174 | 1 | 0.00 |
| 05/10/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 2651 | 2 | 2651 | 2 | 0.00 |
| 05/10/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 20 | 0 | 20 | 0 | 1,200.00 |
| 05/10/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 216 | 0 | 216 | 0 | 400.00 |
| 05/10/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 325 | 1 | 325 | 1 | 0.00 |
| 05/10/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 05/10/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 1297 | 2 | 1297 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R157 On 02-February-12 | | | Bond Future | 6.94 | 125.4369 | 6.9380 | 125.4369 | 0.00 |
| 05/10/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 5437 | 5 | 5437 | 5 | 0.00 |
| 05/10/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 5596 | 5 | 5596 | 5 | 0.00 |
| 05/10/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 5279 | 5 | 5279 | 5 | 0.00 |
| 05/10/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 664 | 1 | 664 | 1 | 0.00 |
| 05/10/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 209 | 0 | 209 | 0 | 130.00 |
| 05/10/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 1459 | 1 | 1459 | 1 | 0.00 |
| 05/10/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 1064 | 1 | 1064 | 1 | 130.00 |
| 05/10/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 2046 | 2 | 2046 | 2 | 130.00 |
| 05/10/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 3584 | 4 | 3584 | 4 | 0.00 |
| 05/10/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 80 | 0 | 80 | 0 | 0.00 |
| 05/10/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 63 | 0 | 63 | 0 | 0.00 |
| 05/10/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 71 | 0 | 71 | 0 | 0.00 |
| 05/10/2011 | R157 On 03-May-12 | | | Bond Future | 7.01 | 120.6061 | 7.0130 | 120.6061 | 0.00 |
| 05/10/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4307 | 4 | 4307 | 4 | 0.00 |
| 05/10/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4442 | 4 | 4442 | 4 | 0.00 |
| 05/10/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4173 | 4 | 4173 | 4 | 0.00 |
| 05/10/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 348 | 0 | 348 | 0 | 0.00 |
| 05/10/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 302 | 0 | 302 | 0 | 0.00 |
| 05/10/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 325 | 0 | 325 | 0 | 0.00 |
| 05/10/2011 | R157 On 02-August-12 | | | Bond Future | 7.07 | 122.4032 | 7.0740 | 122.4032 | 0.00 |
| 05/10/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3608 | 3 | 3608 | 3 | 0.00 |
| 05/10/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3499 | 3 | 3499 | 3 | 0.00 |
| 05/10/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3718 | 3 | 3718 | 3 | 0.00 |
| 05/10/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 792 | 1 | 792 | 1 | 0.00 |
| 05/10/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 869 | 1 | 869 | 1 | 0.00 |
| 05/10/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 830 | 1 | 830 | 1 | 0.00 |
| 05/10/2011 | R186 On 03-November-11 | | | Bond Future | 8.55 | 119.4382 | 8.5460 | 119.4382 | 30,167.00 |
| 05/10/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 4496 | 4 | 4496 | 4 | 0.00 |
| 05/10/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 4875 | 4 | 4875 | 4 | 0.00 |
| 05/10/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 4126 | 3 | 4126 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 2770 | 2 | 2770 | 2 | 0.00 |
| 05/10/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 325 | 0 | 325 | 0 | 1,275.00 |
| 05/10/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 890 | 1 | 890 | 1 | 425.00 |
| 05/10/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 1674 | 1 | 1674 | 1 | 0.00 |
| 05/10/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 5262 | 4 | 5262 | 4 | 0.00 |
| 05/10/2011 | R186 On 03-November-11 | 8.20 | Call | Bond Future | 502 | 0 | 502 | 0 | 0.00 |
| 05/10/2011 | R186 On 03-November-11 | 7.80 | Call | Bond Future | 67 | 0 | 67 | 0 | 250.00 |
| 05/10/2011 | R186 On 03-November-11 | 8.00 | Call | Bond Future | 201 | 0 | 201 | 0 | 0.00 |
| 05/10/2011 | R186 On 03-November-11 | 8.00 | Put | Bond Future | 5494 | 6 | 5494 | 6 | 250.00 |
| 05/10/2011 | R186 On 03-November-11 | 8.20 | Put | Bond Future | 3816 | 5 | 3816 | 5 | 250.00 |
| 05/10/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 226 | 0 | 226 | 0 | 1,275.00 |
| 05/10/2011 | R186 On 03-November-11 | 7.80 | Put | Bond Future | 7385 | 8 | 7385 | 8 | 0.00 |
| 05/10/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 1636 | 2 | 1636 | 2 | 425.00 |
| 05/10/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 2751 | 3 | 2751 | 3 | 0.00 |
| 05/10/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 4623 | 5 | 4623 | 5 | 0.00 |
| 05/10/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 422 | 1 | 422 | 1 | 0.00 |
| 05/10/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 878 | 1 | 878 | 1 | 0.00 |
| 05/10/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 281 | 0 | 281 | 0 | 0.00 |
| 05/10/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 346 | 1 | 346 | 1 | 0.00 |
| 05/10/2011 | R186 On 02-February-12 | | | Bond Future | 8.63 | 115.8576 | 8.6310 | 115.8576 | 2,501.00 |
| 05/10/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 5466 | 5 | 5466 | 5 | 0.00 |
| 05/10/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 5755 | 5 | 5755 | 5 | 0.00 |
| 05/10/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 5184 | 5 | 5184 | 5 | 0.00 |
| 05/10/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 815 | 1 | 815 | 1 | 6,000.00 |
| 05/10/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 59 | 0 | 59 | 0 | 6,000.00 |
| 05/10/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 33175 | 32 | 33175 | 32 | 0.00 |
| 05/10/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 104949 | 104 | 104949 | 104 | 0.00 |
| 05/10/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 1331 | 1 | 1331 | 1 | 100.00 |
| 05/10/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 7358 | 8 | 7358 | 8 | 0.00 |
| 05/10/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 19426 | 20 | 19426 | 20 | 0.00 |
| 05/10/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 2301 | 3 | 2301 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 9355 | 10 | 9355 | 10 | 0.00 |
| 05/10/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1989 | 2 | 1989 | 2 | 0.00 |
| 05/10/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 2140 | 3 | 2140 | 3 | 100.00 |
| 05/10/2011 | R186 On 03-May-12 | | | Bond Future | 8.71 | 117.6039 | 8.7110 | 117.6039 | 0.00 |
| 05/10/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 6240 | 6 | 6240 | 6 | 0.00 |
| 05/10/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 5986 | 5 | 5986 | 5 | 0.00 |
| 05/10/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 6498 | 6 | 6498 | 6 | 0.00 |
| 05/10/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 3494 | 4 | 3494 | 4 | 0.00 |
| 05/10/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 3856 | 4 | 3856 | 4 | 0.00 |
| 05/10/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3671 | 4 | 3671 | 4 | 0.00 |
| 05/10/2011 | R186 On 02-August-12 | | | Bond Future | 8.79 | 114.1521 | 8.7860 | 114.1521 | 0.00 |
| 05/10/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 5492 | 5 | 5492 | 5 | 0.00 |
| 05/10/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 5714 | 5 | 5714 | 5 | 0.00 |
| 05/10/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 5275 | 5 | 5275 | 5 | 0.00 |
| 05/10/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 6042 | 7 | 6042 | 7 | 0.00 |
| 05/10/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 5590 | 6 | 5590 | 6 | 0.00 |
| 05/10/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 5812 | 6 | 5812 | 6 | 0.00 |
| 05/10/2011 | R189 On 03-November-11 | | | Bond Future | 214.22 | 214.3146 | 214.2166 | 214.3146 | 0.00 |
| 05/10/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 2217 | 2 | 2217 | 2 | 0.00 |
| 05/10/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 2267 | 2 | 2267 | 2 | 0.00 |
| 05/10/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 2167 | 2 | 2167 | 2 | 0.00 |
| 05/10/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R197 On 03-November-11 | | | Bond Future | 241.99 | 241.7360 | 241.9939 | 241.7360 | 183.00 |
| 05/10/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 3494 | 3 | 3494 | 3 | 0.00 |
| 05/10/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 3444 | 3 | 3444 | 3 | 0.00 |
| 05/10/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 3544 | 3 | 3544 | 3 | 0.00 |
| 05/10/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R201 On 03-November-11 | | | Bond Future | 6.46 | 109.3068 | 6.4580 | 109.3068 | 3,084.00 |
| 05/10/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 4349 | 4 | 4349 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 4486 | 4 | 4486 | 4 | 0.00 |
| 05/10/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 4211 | 4 | 4211 | 4 | 0.00 |
| 05/10/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R201 On 02-February-12 | | | Bond Future | 6.52 | 106.4683 | 6.5210 | 106.4683 | 0.00 |
| 05/10/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 4501 | 4 | 4501 | 4 | 0.00 |
| 05/10/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 4626 | 4 | 4626 | 4 | 0.00 |
| 05/10/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4375 | 4 | 4375 | 4 | 0.00 |
| 05/10/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 05/10/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 05/10/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 05/10/2011 | R201 On 03-May-12 | | | Bond Future | 6.57 | 108.0696 | 6.5660 | 108.0696 | 0.00 |
| 05/10/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3004 | 3 | 3004 | 3 | 0.00 |
| 05/10/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3108 | 3 | 3108 | 3 | 0.00 |
| 05/10/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 2900 | 3 | 2900 | 3 | 0.00 |
| 05/10/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 167 | 0 | 167 | 0 | 0.00 |
| 05/10/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 138 | 0 | 138 | 0 | 0.00 |
| 05/10/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 153 | 0 | 153 | 0 | 0.00 |
| 05/10/2011 | R201 On 02-August-12 | | | Bond Future | 6.59 | 105.3506 | 6.5920 | 105.3506 | 0.00 |
| 05/10/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2336 | 2 | 2336 | 2 | 0.00 |
| 05/10/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2251 | 2 | 2251 | 2 | 0.00 |
| 05/10/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2423 | 2 | 2423 | 2 | 0.00 |
| 05/10/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 316 | 0 | 316 | 0 | 0.00 |
| 05/10/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 361 | 0 | 361 | 0 | 0.00 |
| 05/10/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 337 | 0 | 337 | 0 | 0.00 |
| 05/10/2011 | R202 On 03-November-11 | | | Bond Future | 178.37 | 178.6212 | 178.3653 | 178.6212 | 32,686.00 |
| 05/10/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 177865 | 178 | 177865 | 178 | 0.00 |
| 05/10/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 177815 | 178 | 177815 | 178 | 0.00 |
| 05/10/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 177915 | 178 | 177915 | 178 | 0.00 |
| 05/10/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2011 | R202 On 02-February-12 | | | Bond Future | 178.26 | 178.5219 | 178.2623 | 178.5219 | 0.00 |
| 05/10/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 1262 | 2 | 1262 | 2 | 0.00 |
| 05/10/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 1212 | 1 | 1212 | 1 | 0.00 |
| 05/10/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 1312 | 2 | 1312 | 2 | 0.00 |
| 05/10/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R203 On 03-November-11 | | | Bond Future | 7.69 | 103.2336 | 7.6860 | 103.2336 | 2,109.00 |
| 05/10/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 3775 | 3 | 3775 | 3 | 0.00 |
| 05/10/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 3557 | 3 | 3557 | 3 | 0.00 |
| 05/10/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 3995 | 3 | 3995 | 3 | 0.00 |
| 05/10/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 05/10/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 05/10/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 21 | 0 | 21 | 0 | 0.00 |
| 05/10/2011 | R203 On 02-February-12 | | | Bond Future | 7.79 | 104.7164 | 7.7940 | 104.7164 | 0.00 |
| 05/10/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 4614 | 4 | 4614 | 4 | 0.00 |
| 05/10/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 4435 | 4 | 4435 | 4 | 0.00 |
| 05/10/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 4795 | 4 | 4795 | 4 | 0.00 |
| 05/10/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 363 | 0 | 363 | 0 | 0.00 |
| 05/10/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 433 | 1 | 433 | 1 | 0.00 |
| 05/10/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 397 | 1 | 397 | 1 | 0.00 |
| 05/10/2011 | R203 On 03-May-12 | | | Bond Future | 7.89 | 102.1317 | 7.8910 | 102.1317 | 0.00 |
| 05/10/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 4549 | 4 | 4549 | 4 | 0.00 |
| 05/10/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 4395 | 4 | 4395 | 4 | 0.00 |
| 05/10/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 4706 | 4 | 4706 | 4 | 0.00 |
| 05/10/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 852 | 1 | 852 | 1 | 0.00 |
| 05/10/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 956 | 1 | 956 | 1 | 0.00 |
| 05/10/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 903 | 1 | 903 | 1 | 0.00 |
| 05/10/2011 | R203 On 02-August-12 | | | Bond Future | 7.98 | 103.7262 | 7.9820 | 103.7262 | 0.00 |
| 05/10/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 3932 | 4 | 3932 | 4 | 0.00 |
| 05/10/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 3804 | 3 | 3804 | 3 | 0.00 |
| 05/10/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4062 | 4 | 4062 | 4 | 0.00 |
| 05/10/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1734 | 2 | 1734 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1881 | 2 | 1881 | 2 | 0.00 |
| 05/10/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1807 | 2 | 1807 | 2 | 0.00 |
| 05/10/2011 | R204 On 03-November-11 | | | Bond Future | 7.95 | 102.6937 | 7.9510 | 102.6937 | 3,163.00 |
| 05/10/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 4204 | 4 | 4204 | 4 | 0.00 |
| 05/10/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 4451 | 4 | 4451 | 4 | 0.00 |
| 05/10/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 3959 | 3 | 3959 | 3 | 0.00 |
| 05/10/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 38 | 0 | 38 | 0 | 0.00 |
| 05/10/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 21 | 0 | 21 | 0 | 0.00 |
| 05/10/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 28 | 0 | 28 | 0 | 0.00 |
| 05/10/2011 | R204 On 02-February-12 | | | Bond Future | 8.05 | 100.1380 | 8.0520 | 100.1380 | 0.00 |
| 05/10/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 5183 | 5 | 5183 | 5 | 0.00 |
| 05/10/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 5390 | 5 | 5390 | 5 | 0.00 |
| 05/10/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 4978 | 4 | 4978 | 4 | 0.00 |
| 05/10/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 449 | 1 | 449 | 1 | 0.00 |
| 05/10/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 373 | 0 | 373 | 0 | 0.00 |
| 05/10/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 410 | 1 | 410 | 1 | 0.00 |
| 05/10/2011 | R204 On 03-May-12 | | | Bond Future | 8.15 | 101.6480 | 8.1480 | 101.6480 | 0.00 |
| 05/10/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 4309 | 4 | 4309 | 4 | 0.00 |
| 05/10/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 4483 | 4 | 4483 | 4 | 0.00 |
| 05/10/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4144 | 4 | 4144 | 4 | 0.00 |
| 05/10/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1422 | 2 | 1422 | 2 | 0.00 |
| 05/10/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1277 | 1 | 1277 | 1 | 0.00 |
| 05/10/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1345 | 2 | 1345 | 2 | 0.00 |
| 05/10/2011 | R204 On 02-August-12 | | | Bond Future | 8.24 | 99.2033 | 8.2390 | 99.2033 | 0.00 |
| 05/10/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 3744 | 3 | 3744 | 3 | 0.00 |
| 05/10/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 3884 | 4 | 3884 | 4 | 0.00 |
| 05/10/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 3607 | 3 | 3607 | 3 | 0.00 |
| 05/10/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2591 | 3 | 2591 | 3 | 0.00 |
| 05/10/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 2391 | 3 | 2391 | 3 | 0.00 |
| 05/10/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2489 | 3 | 2489 | 3 | 0.00 |
| 05/10/2011 | R206 On 03-November-11 | | | Bond Future | 6.15 | 104.7891 | 6.1510 | 104.7891 | 12,577.00 |
| 05/10/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 3216 | 3 | 3216 | 3 | 0.00 |
| 05/10/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 3117 | 3 | 3117 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 3315 | 3 | 3315 | 3 | 0.00 |
| 05/10/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R206 On 02-February-12 | | | Bond Future | 6.20 | 102.5308 | 6.1950 | 102.5308 | 0.00 |
| 05/10/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3236 | 3 | 3236 | 3 | 0.00 |
| 05/10/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3149 | 3 | 3149 | 3 | 0.00 |
| 05/10/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3323 | 3 | 3323 | 3 | 0.00 |
| 05/10/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 05/10/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 05/10/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 05/10/2011 | R206 On 03-May-12 | | | Bond Future | 6.22 | 104.0742 | 6.2160 | 104.0742 | 0.00 |
| 05/10/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2170 | 2 | 2170 | 2 | 0.00 |
| 05/10/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2104 | 2 | 2104 | 2 | 0.00 |
| 05/10/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2237 | 2 | 2237 | 2 | 0.00 |
| 05/10/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 130 | 0 | 130 | 0 | 0.00 |
| 05/10/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 153 | 0 | 153 | 0 | 0.00 |
| 05/10/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 141 | 0 | 141 | 0 | 0.00 |
| 05/10/2011 | R206 On 02-August-12 | | | Bond Future | 6.20 | 101.9367 | 6.1960 | 101.9367 | 0.00 |
| 05/10/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1712 | 1 | 1712 | 1 | 0.00 |
| 05/10/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1660 | 1 | 1660 | 1 | 0.00 |
| 05/10/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1763 | 2 | 1763 | 2 | 0.00 |
| 05/10/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 263 | 0 | 263 | 0 | 0.00 |
| 05/10/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 294 | 0 | 294 | 0 | 0.00 |
| 05/10/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 279 | 0 | 279 | 0 | 0.00 |
| 05/10/2011 | R207 On 03-November-11 | | | Bond Future | 8.18 | 96.2095 | 8.1800 | 96.2095 | 8,999.00 |
| 05/10/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 3280 | 3 | 3280 | 3 | 0.00 |
| 05/10/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 3528 | 3 | 3528 | 3 | 0.00 |
| 05/10/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 3037 | 3 | 3037 | 3 | 0.00 |
| 05/10/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 367 | 0 | 367 | 0 | 2,000.00 |
| 05/10/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 884 | 1 | 884 | 1 | 0.00 |
| 05/10/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 1523 | 1 | 1523 | 1 | 0.00 |
| 05/10/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 14 | 0 | 14 | 0 | 900.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 447 | 0 | 447 | 0 | 0.00 |
| 05/10/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 1713 | 1 | 1713 | 1 | 0.00 |
| 05/10/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 191 | 0 | 191 | 0 | 300.00 |
| 05/10/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 1765 | 2 | 1765 | 2 | 300.00 |
| 05/10/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 474 | 1 | 474 | 1 | 900.00 |
| 05/10/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 2673 | 3 | 2673 | 3 | 0.00 |
| 05/10/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 564 | 1 | 564 | 1 | 2,000.00 |
| 05/10/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 5182 | 6 | 5182 | 6 | 0.00 |
| 05/10/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 1055 | 1 | 1055 | 1 | 2,000.00 |
| 05/10/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 141 | 0 | 141 | 0 | 0.00 |
| 05/10/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 1974 | 2 | 1974 | 2 | 0.00 |
| 05/10/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 88 | 0 | 88 | 0 | 0.00 |
| 05/10/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 111 | 0 | 111 | 0 | 0.00 |
| 05/10/2011 | R207 On 02-February-12 | | | Bond Future | 8.28 | 93.9502 | 8.2790 | 93.9502 | 0.00 |
| 05/10/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 4598 | 4 | 4598 | 4 | 0.00 |
| 05/10/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 4802 | 4 | 4802 | 4 | 0.00 |
| 05/10/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 4398 | 4 | 4398 | 4 | 0.00 |
| 05/10/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 784 | 1 | 784 | 1 | 0.00 |
| 05/10/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 664 | 1 | 664 | 1 | 0.00 |
| 05/10/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 722 | 1 | 722 | 1 | 0.00 |
| 05/10/2011 | R207 On 03-May-12 | | | Bond Future | 8.37 | 95.3661 | 8.3740 | 95.3661 | 0.00 |
| 05/10/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 3962 | 4 | 3962 | 4 | 0.00 |
| 05/10/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4125 | 4 | 4125 | 4 | 0.00 |
| 05/10/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 3796 | 3 | 3796 | 3 | 0.00 |
| 05/10/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 2067 | 2 | 2067 | 2 | 0.00 |
| 05/10/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1874 | 2 | 1874 | 2 | 0.00 |
| 05/10/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1972 | 2 | 1972 | 2 | 0.00 |
| 05/10/2011 | R207 On 02-August-12 | | | Bond Future | 8.47 | 93.2164 | 8.4660 | 93.2164 | 0.00 |
| 05/10/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4104 | 4 | 4104 | 4 | 0.00 |
| 05/10/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4254 | 4 | 4254 | 4 | 0.00 |
| 05/10/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 3956 | 4 | 3956 | 4 | 0.00 |
| 05/10/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2747 | 3 | 2747 | 3 | 0.00 |
| 05/10/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2534 | 3 | 2534 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2639 | 3 | 2639 | 3 | 0.00 |
| 05/10/2011 | R208 On 03-November-11 | | | Bond Future | 8.21 | 90.6964 | 8.2120 | 90.6964 | 7,097.00 |
| 05/10/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 3328 | 3 | 3328 | 3 | 0.00 |
| 05/10/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 3589 | 3 | 3589 | 3 | 0.00 |
| 05/10/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 3072 | 3 | 3072 | 3 | 0.00 |
| 05/10/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 411 | 0 | 411 | 0 | 1,995.00 |
| 05/10/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 4121 | 4 | 4121 | 4 | 0.00 |
| 05/10/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 988 | 1 | 988 | 1 | 665.00 |
| 05/10/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 1692 | 1 | 1692 | 1 | 0.00 |
| 05/10/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 561 | 1 | 561 | 1 | 665.00 |
| 05/10/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 68 | 0 | 68 | 0 | 1,995.00 |
| 05/10/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 1061 | 1 | 1061 | 1 | 0.00 |
| 05/10/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 173 | 0 | 173 | 0 | 0.00 |
| 05/10/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 2018 | 2 | 2018 | 2 | 0.00 |
| 05/10/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 110 | 0 | 110 | 0 | 0.00 |
| 05/10/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 139 | 0 | 139 | 0 | 0.00 |
| 05/10/2011 | R208 On 02-February-12 | | | Bond Future | 8.30 | 91.9961 | 8.3020 | 91.9961 | 0.00 |
| 05/10/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 4832 | 4 | 4832 | 4 | 0.00 |
| 05/10/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 4619 | 4 | 4619 | 4 | 0.00 |
| 05/10/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 5049 | 5 | 5049 | 5 | 0.00 |
| 05/10/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 755 | 1 | 755 | 1 | 0.00 |
| 05/10/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 884 | 1 | 884 | 1 | 0.00 |
| 05/10/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 817 | 1 | 817 | 1 | 0.00 |
| 05/10/2011 | R208 On 03-May-12 | | | Bond Future | 8.39 | 89.9874 | 8.3870 | 89.9874 | 0.00 |
| 05/10/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5023 | 5 | 5023 | 5 | 0.00 |
| 05/10/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 4834 | 4 | 4834 | 4 | 0.00 |
| 05/10/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5215 | 5 | 5215 | 5 | 0.00 |
| 05/10/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1484 | 2 | 1484 | 2 | 0.00 |
| 05/10/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1653 | 2 | 1653 | 2 | 0.00 |
| 05/10/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1567 | 2 | 1567 | 2 | 0.00 |
| 05/10/2011 | R208 On 02-August-12 | | | Bond Future | 8.47 | 91.3951 | 8.4670 | 91.3951 | 0.00 |
| 05/10/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4400 | 4 | 4400 | 4 | 0.00 |
| 05/10/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4237 | 4 | 4237 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 4564 | 4 | 4564 | 4 | 0.00 |
| 05/10/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2710 | 3 | 2710 | 3 | 0.00 |
| 05/10/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2934 | 3 | 2934 | 3 | 0.00 |
| 05/10/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2821 | 3 | 2821 | 3 | 0.00 |
| 05/10/2011 | R209 On 03-November-11 | | | Bond Future | 8.90 | 73.7055 | 8.9020 | 73.7055 | 1,374.00 |
| 05/10/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 897 | 1 | 897 | 1 | 0.00 |
| 05/10/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 1050 | 1 | 1050 | 1 | 0.00 |
| 05/10/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 760 | 1 | 760 | 1 | 0.00 |
| 05/10/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 2358 | 3 | 2358 | 3 | 0.00 |
| 05/10/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 1850 | 2 | 1850 | 2 | 0.00 |
| 05/10/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 2094 | 3 | 2094 | 3 | 0.00 |
| 05/10/2011 | R209 On 02-February-12 | | | Bond Future | 8.98 | 74.7583 | 8.9750 | 74.7583 | 0.00 |
| 05/10/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3129 | 3 | 3129 | 3 | 0.00 |
| 05/10/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3326 | 3 | 3326 | 3 | 0.00 |
| 05/10/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 2939 | 3 | 2939 | 3 | 0.00 |
| 05/10/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 3131 | 4 | 3131 | 4 | 0.00 |
| 05/10/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2754 | 3 | 2754 | 3 | 0.00 |
| 05/10/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2938 | 3 | 2938 | 3 | 0.00 |
| 05/10/2011 | R209 On 03-May-12 | | | Bond Future | 9.04 | 72.7396 | 9.0430 | 72.7396 | 0.00 |
| 05/10/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3823 | 3 | 3823 | 3 | 0.00 |
| 05/10/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4010 | 4 | 4010 | 4 | 0.00 |
| 05/10/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3642 | 3 | 3642 | 3 | 0.00 |
| 05/10/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 4352 | 5 | 4352 | 5 | 0.00 |
| 05/10/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3957 | 4 | 3957 | 4 | 0.00 |
| 05/10/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 4150 | 5 | 4150 | 5 | 0.00 |
| 05/10/2011 | R209 On 02-August-12 | | | Bond Future | 9.11 | 73.8786 | 9.1080 | 73.8786 | 0.00 |
| 05/10/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5399 | 5 | 5399 | 5 | 0.00 |
| 05/10/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 5595 | 5 | 5595 | 5 | 0.00 |
| 05/10/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5206 | 5 | 5206 | 5 | 0.00 |
| 05/10/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 4523 | 5 | 4523 | 5 | 0.00 |
| 05/10/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 4181 | 5 | 4181 | 5 | 0.00 |
| 05/10/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 4349 | 5 | 4349 | 5 | 0.00 |
| 05/10/2011 | R210 On 03-November-11 | | | Bond Future | 132.73 | 132.7089 | 132.7287 | 132.7089 | 750.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 1729 | 2 | 1729 | 2 | 0.00 |
| 05/10/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 1779 | 2 | 1779 | 2 | 0.00 |
| 05/10/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 1679 | 2 | 1679 | 2 | 0.00 |
| 05/10/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R211 On 03-November-11 | | | Bond Future | 112.97 | 112.9652 | 112.9717 | 112.9652 | 529.00 |
| 05/10/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 111722 | 112 | 111722 | 112 | 0.00 |
| 05/10/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 111672 | 112 | 111672 | 112 | 0.00 |
| 05/10/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 111772 | 112 | 111772 | 112 | 0.00 |
| 05/10/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R211 On 02-February-12 | | | Bond Future | 113.26 | 113.2489 | 113.2554 | 113.2489 | 0.00 |
| 05/10/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 2755 | 3 | 2755 | 3 | 0.00 |
| 05/10/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 2705 | 3 | 2705 | 3 | 0.00 |
| 05/10/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 2805 | 3 | 2805 | 3 | 0.00 |
| 05/10/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R212 On 03-November-11 | | | Bond Future | 109.72 | 109.7079 | 109.7233 | 109.7079 | 2,667.00 |
| 05/10/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 107223 | 107 | 107223 | 107 | 0.00 |
| 05/10/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 107173 | 107 | 107173 | 107 | 0.00 |
| 05/10/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 107273 | 107 | 107273 | 107 | 0.00 |
| 05/10/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R212 On 02-February-12 | | | Bond Future | 109.83 | 109.8143 | 109.8299 | 109.8143 | 0.00 |
| 05/10/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 1330 | 1 | 1330 | 1 | 0.00 |
| 05/10/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 1380 | 1 | 1380 | 1 | 0.00 |
| 05/10/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 1280 | 1 | 1280 | 1 | 0.00 |
| 05/10/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R213 On 03-November-11 | | | Bond Future | 8.93 | 83.1228 | 8.9260 | 83.1228 | 0.00 |
| 05/10/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 1815 | 2 | 1815 | 2 | 0.00 |
| 05/10/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 1004 | 2 | 1004 | 2 | 0.00 |
| 05/10/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 1408 | 2 | 1408 | 2 | 0.00 |
| 05/10/2011 | R213 On 02-February-12 | | | Bond Future | 9.01 | 84.3185 | 9.0100 | 84.3185 | 0.00 |
| 05/10/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 310 | 0 | 310 | 0 | 0.00 |
| 05/10/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 468 | 1 | 468 | 1 | 0.00 |
| 05/10/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 78 | 1 | 78 | 1 | 0.00 |
| 05/10/2011 | R213 On 03-May-12 | | | Bond Future | 9.08 | 82.0460 | 9.0840 | 82.0460 | 0.00 |
| 05/10/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 1258 | 1 | 1258 | 1 | 0.00 |
| 05/10/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 1631 | 1 | 1631 | 1 | 0.00 |
| 05/10/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 882 | 0 | 882 | 0 | 0.00 |
| 05/10/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R213 On 02-August-12 | | | Bond Future | 9.15 | 83.3265 | 9.1540 | 83.3265 | 0.00 |
| 05/10/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 721 | 0 | 721 | 0 | 0.00 |
| 05/10/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 1093 | 0 | 1093 | 0 | 0.00 |
| 05/10/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 347 | 0 | 347 | 0 | 0.00 |
| 05/10/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |
| 05/10/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 27590 | 28 | 0.00 |
| 05/10/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 28834 | 29 | 0.00 |
| 05/10/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26333 | 26 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/10/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 05/10/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 05/10/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 05/10/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 05/10/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 05/10/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 05/10/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 05/10/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 05/10/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/10/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 05/10/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 06/10/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/10/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/10/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/10/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/10/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/10/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/10/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/10/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/10/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/10/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/10/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/10/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/10/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/10/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/10/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/10/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/10/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/10/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/10/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/10/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/10/2011 | AL7T On 03-November-11 | | | Index Future | 398.75 | 398.9960 | 398.7510 | 398.9960 | 16.00 |
| 06/10/2011 | AL7T On 02-February-12 | | | Index Future | 404.47 | 404.7230 | 404.4730 | 404.7230 | 0.00 |
| 06/10/2011 | ALBI On 03-November-11 | | | Index Future | 365.48 | 365.6020 | 365.4770 | 365.6020 | 1,692.00 |
| 06/10/2011 | ALBI On 02-February-12 | | | Index Future | 370.72 | 370.8490 | 370.7220 | 370.8490 | 0.00 |
| 06/10/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/10/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/10/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/10/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/10/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/10/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/10/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/10/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/10/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/10/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/10/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/10/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 06/10/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/10/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/10/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/10/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/10/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/10/2011 | CAAG On 24-October-11 | | | Can-Do Future | 8.01 | 8.0416 | 8.0110 | 8.0416 | 0.00 |
| 06/10/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 1312 | 1 | 1312 | 1 | 0.00 |
| 06/10/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 1262 | 1 | 1262 | 1 | 0.00 |
| 06/10/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 1361 | 1 | 1361 | 1 | 0.00 |
| 06/10/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 1013 | 1 | 1013 | 1 | 14,286.00 |
| 06/10/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 625 | 1 | 625 | 1 | 6,757.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/10/2011 | CAAG On 24-October-11 | 8.75 | Call | Can-Do Future | 48 | 0 | 48 | 0 | 11,429.00 |
| 06/10/2011 | CAAG On 24-October-11 | 8.50 | Call | Can-Do Future | 77 | 0 | 77 | 0 | 11,765.00 |
| 06/10/2011 | CAAG On 24-October-11 | 9.00 | Call | Can-Do Future | 30 | 0 | 30 | 0 | 11,111.00 |
| 06/10/2011 | CAAG On 24-October-11 | 9.00 | Put | Can-Do Future | 1019 | 1 | 1019 | 1 | 0.00 |
| 06/10/2011 | CAAG On 24-October-11 | 8.50 | Put | Can-Do Future | 566 | 1 | 566 | 1 | 0.00 |
| 06/10/2011 | CAAG On 24-October-11 | 8.75 | Put | Can-Do Future | 787 | 1 | 787 | 1 | 0.00 |
| 06/10/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 14 | 0 | 14 | 0 | 0.00 |
| 06/10/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 2 | 0 | 2 | 0 | 0.00 |
| 06/10/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 1 | 0 | 1 | 0 | 0.00 |
| 06/10/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 1 | 0 | 1 | 0 | 0.00 |
| 06/10/2011 | CAAJ On 20-October-11 | | | Any day expiry | 8.01 | 8.0363 | 8.0064 | 8.0363 | 0.00 |
| 06/10/2011 | CAAJ On 20-October-11 | 7.75 | Call | Any day expiry | 328 | 0 | 328 | 0 | 0.00 |
| 06/10/2011 | CAAJ On 20-October-11 | 7.80 | Call | Any day expiry | 295 | 0 | 295 | 0 | 0.00 |
| 06/10/2011 | CAAJ On 20-October-11 | 7.70 | Call | Any day expiry | 363 | 0 | 363 | 0 | 0.00 |
| 06/10/2011 | CAAJ On 20-October-11 | 7.70 | Put | Any day expiry | 57 | 0 | 57 | 0 | 0.00 |
| 06/10/2011 | CAAJ On 20-October-11 | 7.80 | Put | Any day expiry | 89 | 0 | 89 | 0 | 0.00 |
| 06/10/2011 | CAAJ On 20-October-11 | 7.75 | Put | Any day expiry | 72 | 0 | 72 | 0 | 0.00 |
| 06/10/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.07 | 0.0700 | 0.0679 | 0.0700 | 12,659.00 |
| 06/10/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.09 | 0.0943 | 0.0918 | 0.0943 | 18,519.00 |
| 06/10/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.14 | 0.1366 | 0.1350 | 0.1366 | 12,423.00 |
| 06/10/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.46 | 0.4736 | 0.4647 | 0.4736 | 100,000.00 |
| 06/10/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.15 | 0.1418 | 0.1497 | 0.1418 | 100,000.00 |
| 06/10/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.15 | 0.1539 | 0.1534 | 0.1539 | 12,346.00 |
| 06/10/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/10/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 06/10/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 06/10/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/10/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/10/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/10/2011 | GOVI On 03-November-11 | | | GOVI | 366.77 | 366.8110 | 366.7670 | 366.8110 | 163.00 |
| 06/10/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 97670 | 10 | 97670 | 10 | 0.00 |
| 06/10/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 97570 | 10 | 97570 | 10 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/10/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 97770 | 10 | 97770 | 10 | 0.00 |
| 06/10/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | GOVI On 02-February-12 | | | GOVI | 372.03 | 372.0760 | 372.0300 | 372.0760 | 0.00 |
| 06/10/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 30300 | 3 | 30300 | 3 | 0.00 |
| 06/10/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 30200 | 3 | 30200 | 3 | 0.00 |
| 06/10/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 30400 | 3 | 30400 | 3 | 0.00 |
| 06/10/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 06/10/2011 | IGOV On 03-November-11 | | | Index Future | 160.09 | 160.3690 | 160.0910 | 160.3690 | 85.00 |
| 06/10/2011 | IGOV On 02-February-12 | | | Index Future | 162.39 | 162.6710 | 162.3890 | 162.6710 | 0.00 |
| 06/10/2011 | ILBI On 02-February-12 | | | Index Future | 440.88 | 440.8800 | 440.8800 | 440.8800 | 88.00 |
| 06/10/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 06/10/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 06/10/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 06/10/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 06/10/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 06/10/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 06/10/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.56 | 94.4500 | 5.5600 | 94.4500 | 1,000.00 |
| 06/10/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.48 | 94.5300 | 5.4800 | 94.5300 | 1,700.00 |
| 06/10/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.37 | 94.6400 | 5.3700 | 94.6400 | 5,541.00 |
| 06/10/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.33 | 94.6800 | 5.3300 | 94.6800 | 0.00 |
| 06/10/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.26 | 94.7400 | 5.2600 | 94.7400 | 0.00 |
| 06/10/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.24 | 94.7600 | 5.2400 | 94.7600 | 1,340.00 |
| 06/10/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.25 | 94.7400 | 5.2500 | 94.7400 | 2,890.00 |
| 06/10/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.34 | 94.6200 | 5.3400 | 94.6200 | 44,760.00 |
| 06/10/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.51 | 94.4300 | 5.5100 | 94.4300 | 990.00 |
| 06/10/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.77 | 94.1700 | 5.7700 | 94.1700 | 790.00 |
| 06/10/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.06 | 93.8700 | 6.0600 | 93.8700 | 1,250.00 |
| 06/10/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.36 | 93.5800 | 6.3600 | 93.5800 | 500.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/10/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 06/10/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 06/10/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 06/10/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 06/10/2011 | JN05 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 06/10/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 06/10/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 06/10/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 06/10/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 06/10/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | OTH1 On 03-November-11 | | | Index Future | 358.24 | 358.7860 | 358.2430 | 358.7860 | 0.00 |
| 06/10/2011 | OTH1 On 02-February-12 | | | Index Future | 363.38 | 363.9350 | 363.3840 | 363.9350 | 0.00 |
| 06/10/2011 | R157 On 03-November-11 | | | Bond Future | 6.82 | 124.1772 | 6.8240 | 124.1772 | 15,680.00 |
| 06/10/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 5259 | 5 | 5259 | 5 | 0.00 |
| 06/10/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 5438 | 5 | 5438 | 5 | 0.00 |
| 06/10/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 5080 | 5 | 5080 | 5 | 0.00 |
| 06/10/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 180 | 0 | 180 | 0 | 1,200.00 |
| 06/10/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 954 | 1 | 954 | 1 | 400.00 |
| 06/10/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 1229 | 1 | 1229 | 1 | 0.00 |
| 06/10/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 2730 | 3 | 2730 | 3 | 0.00 |
| 06/10/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 16 | 0 | 16 | 0 | 1,200.00 |
| 06/10/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 188 | 0 | 188 | 0 | 400.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/10/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 289 | 0 | 289 | 0 | 0.00 |
| 06/10/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 1225 | 1 | 1225 | 1 | 0.00 |
| 06/10/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R157 On 02-February-12 | | | Bond Future | 6.91 | 125.9588 | 6.9140 | 125.9588 | 0.00 |
| 06/10/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 5517 | 5 | 5517 | 5 | 0.00 |
| 06/10/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 5676 | 6 | 5676 | 6 | 0.00 |
| 06/10/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 5358 | 5 | 5358 | 5 | 0.00 |
| 06/10/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 688 | 1 | 688 | 1 | 0.00 |
| 06/10/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 218 | 0 | 218 | 0 | 130.00 |
| 06/10/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 1501 | 1 | 1501 | 1 | 0.00 |
| 06/10/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 1021 | 1 | 1021 | 1 | 130.00 |
| 06/10/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 1985 | 2 | 1985 | 2 | 130.00 |
| 06/10/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 3508 | 4 | 3508 | 4 | 0.00 |
| 06/10/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 74 | 0 | 74 | 0 | 0.00 |
| 06/10/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 58 | 0 | 58 | 0 | 0.00 |
| 06/10/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 66 | 0 | 66 | 0 | 0.00 |
| 06/10/2011 | R157 On 03-May-12 | | | Bond Future | 6.99 | 121.0459 | 6.9870 | 121.0459 | 0.00 |
| 06/10/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4377 | 4 | 4377 | 4 | 0.00 |
| 06/10/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4513 | 4 | 4513 | 4 | 0.00 |
| 06/10/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4242 | 4 | 4242 | 4 | 0.00 |
| 06/10/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 332 | 0 | 332 | 0 | 0.00 |
| 06/10/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 288 | 0 | 288 | 0 | 0.00 |
| 06/10/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 309 | 0 | 309 | 0 | 0.00 |
| 06/10/2011 | R157 On 02-August-12 | | | Bond Future | 7.05 | 122.9408 | 7.0470 | 122.9408 | 0.00 |
| 06/10/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3665 | 4 | 3665 | 4 | 0.00 |
| 06/10/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3556 | 3 | 3556 | 3 | 0.00 |
| 06/10/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3776 | 4 | 3776 | 4 | 0.00 |
| 06/10/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 768 | 1 | 768 | 1 | 0.00 |
| 06/10/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 844 | 1 | 844 | 1 | 0.00 |
| 06/10/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 805 | 1 | 805 | 1 | 0.00 |
| 06/10/2011 | R186 On 03-November-11 | | | Bond Future | 8.54 | 120.4085 | 8.5350 | 120.4085 | 30,166.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/10/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 4567 | 4 | 4567 | 4 | 0.00 |
| 06/10/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 4950 | 5 | 4950 | 5 | 0.00 |
| 06/10/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 4192 | 4 | 4192 | 4 | 0.00 |
| 06/10/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 2816 | 3 | 2816 | 3 | 0.00 |
| 06/10/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 324 | 0 | 324 | 0 | 1,275.00 |
| 06/10/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 898 | 1 | 898 | 1 | 425.00 |
| 06/10/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 1698 | 2 | 1698 | 2 | 0.00 |
| 06/10/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 5341 | 5 | 5341 | 5 | 0.00 |
| 06/10/2011 | R186 On 03-November-11 | 8.20 | Call | Bond Future | 503 | 1 | 503 | 1 | 0.00 |
| 06/10/2011 | R186 On 03-November-11 | 7.80 | Call | Bond Future | 65 | 0 | 65 | 0 | 250.00 |
| 06/10/2011 | R186 On 03-November-11 | 8.00 | Call | Bond Future | 199 | 0 | 199 | 0 | 0.00 |
| 06/10/2011 | R186 On 03-November-11 | 8.00 | Put | Bond Future | 5388 | 5 | 5388 | 5 | 250.00 |
| 06/10/2011 | R186 On 03-November-11 | 8.20 | Put | Bond Future | 3714 | 4 | 3714 | 4 | 250.00 |
| 06/10/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 202 | 0 | 202 | 0 | 1,275.00 |
| 06/10/2011 | R186 On 03-November-11 | 7.80 | Put | Bond Future | 7280 | 7 | 7280 | 7 | 0.00 |
| 06/10/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 1557 | 2 | 1557 | 2 | 425.00 |
| 06/10/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 2656 | 3 | 2656 | 3 | 0.00 |
| 06/10/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 4518 | 5 | 4518 | 5 | 0.00 |
| 06/10/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 385 | 0 | 385 | 0 | 0.00 |
| 06/10/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 821 | 1 | 821 | 1 | 0.00 |
| 06/10/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 252 | 0 | 252 | 0 | 0.00 |
| 06/10/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 313 | 0 | 313 | 0 | 0.00 |
| 06/10/2011 | R186 On 02-February-12 | | | Bond Future | 8.62 | 116.8457 | 8.6200 | 116.8457 | 2,501.00 |
| 06/10/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 5519 | 5 | 5519 | 5 | 0.00 |
| 06/10/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 5810 | 6 | 5810 | 6 | 0.00 |
| 06/10/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 5235 | 5 | 5235 | 5 | 0.00 |
| 06/10/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 824 | 1 | 824 | 1 | 6,000.00 |
| 06/10/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 60 | 0 | 60 | 0 | 6,000.00 |
| 06/10/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 33276 | 33 | 33276 | 33 | 0.00 |
| 06/10/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 105051 | 105 | 105051 | 105 | 0.00 |
| 06/10/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 1346 | 1 | 1346 | 1 | 100.00 |
| 06/10/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/10/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 7272 | 7 | 7272 | 7 | 0.00 |
| 06/10/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 19325 | 19 | 19325 | 19 | 0.00 |
| 06/10/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 2250 | 2 | 2250 | 2 | 0.00 |
| 06/10/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 9263 | 9 | 9263 | 9 | 0.00 |
| 06/10/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1943 | 2 | 1943 | 2 | 0.00 |
| 06/10/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 2092 | 2 | 2092 | 2 | 100.00 |
| 06/10/2011 | R186 On 03-May-12 | | | Bond Future | 8.70 | 118.6005 | 8.6990 | 118.6005 | 0.00 |
| 06/10/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 6294 | 6 | 6294 | 6 | 0.00 |
| 06/10/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6039 | 6 | 6039 | 6 | 0.00 |
| 06/10/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 6554 | 6 | 6554 | 6 | 0.00 |
| 06/10/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 3441 | 3 | 3441 | 3 | 0.00 |
| 06/10/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 3800 | 4 | 3800 | 4 | 0.00 |
| 06/10/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3617 | 4 | 3617 | 4 | 0.00 |
| 06/10/2011 | R186 On 02-August-12 | | | Bond Future | 8.77 | 115.1657 | 8.7740 | 115.1657 | 0.00 |
| 06/10/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 5538 | 5 | 5538 | 5 | 0.00 |
| 06/10/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 5761 | 6 | 5761 | 6 | 0.00 |
| 06/10/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 5320 | 5 | 5320 | 5 | 0.00 |
| 06/10/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 5980 | 6 | 5980 | 6 | 0.00 |
| 06/10/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 5530 | 6 | 5530 | 6 | 0.00 |
| 06/10/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 5751 | 6 | 5751 | 6 | 0.00 |
| 06/10/2011 | R189 On 03-November-11 | | | Bond Future | 214.43 | 214.2166 | 214.4285 | 214.2166 | 0.00 |
| 06/10/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 2428 | 2 | 2428 | 2 | 0.00 |
| 06/10/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 2478 | 2 | 2478 | 2 | 0.00 |
| 06/10/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 2378 | 2 | 2378 | 2 | 0.00 |
| 06/10/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R197 On 03-November-11 | | | Bond Future | 241.78 | 241.9939 | 241.7821 | 241.9939 | 183.00 |
| 06/10/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 3282 | 3 | 3282 | 3 | 0.00 |
| 06/10/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 3232 | 3 | 3232 | 3 | 0.00 |
| 06/10/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 3332 | 4 | 3332 | 4 | 0.00 |
| 06/10/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/10/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R201 On 03-November-11 | | | Bond Future | 6.44 | 109.7139 | 6.4370 | 109.7139 | 3,084.00 |
| 06/10/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 4409 | 4 | 4409 | 4 | 0.00 |
| 06/10/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 4547 | 4 | 4547 | 4 | 0.00 |
| 06/10/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 4272 | 4 | 4272 | 4 | 0.00 |
| 06/10/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R201 On 02-February-12 | | | Bond Future | 6.50 | 106.8814 | 6.4980 | 106.8814 | 0.00 |
| 06/10/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 4561 | 5 | 4561 | 5 | 0.00 |
| 06/10/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 4687 | 5 | 4687 | 5 | 0.00 |
| 06/10/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4436 | 4 | 4436 | 4 | 0.00 |
| 06/10/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 06/10/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 06/10/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 06/10/2011 | R201 On 03-May-12 | | | Bond Future | 6.54 | 108.4900 | 6.5400 | 108.4900 | 0.00 |
| 06/10/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3059 | 3 | 3059 | 3 | 0.00 |
| 06/10/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3164 | 3 | 3164 | 3 | 0.00 |
| 06/10/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 2955 | 3 | 2955 | 3 | 0.00 |
| 06/10/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 158 | 0 | 158 | 0 | 0.00 |
| 06/10/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 131 | 0 | 131 | 0 | 0.00 |
| 06/10/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 144 | 0 | 144 | 0 | 0.00 |
| 06/10/2011 | R201 On 02-August-12 | | | Bond Future | 6.56 | 105.7773 | 6.5640 | 105.7773 | 0.00 |
| 06/10/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2384 | 2 | 2384 | 2 | 0.00 |
| 06/10/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2298 | 2 | 2298 | 2 | 0.00 |
| 06/10/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2471 | 2 | 2471 | 2 | 0.00 |
| 06/10/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 301 | 0 | 301 | 0 | 0.00 |
| 06/10/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 346 | 0 | 346 | 0 | 0.00 |
| 06/10/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 323 | 0 | 323 | 0 | 0.00 |
| 06/10/2011 | R202 On 03-November-11 | | | Bond Future | 177.25 | 178.3653 | 177.2511 | 178.3653 | 32,686.00 |
| 06/10/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 176751 | 178 | 176751 | 178 | 0.00 |
| 06/10/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 176701 | 178 | 176701 | 178 | 0.00 |
| 06/10/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 176801 | 178 | 176801 | 178 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/10/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R202 On 02-February-12 | | | Bond Future | 177.13 | 178.2623 | 177.1316 | 178.2623 | 0.00 |
| 06/10/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 132 | 1 | 132 | 1 | 0.00 |
| 06/10/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 82 | 1 | 82 | 1 | 0.00 |
| 06/10/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 182 | 1 | 182 | 1 | 0.00 |
| 06/10/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R203 On 03-November-11 | | | Bond Future | 7.69 | 103.8261 | 7.6900 | 103.8261 | 2,109.00 |
| 06/10/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 3755 | 4 | 3755 | 4 | 0.00 |
| 06/10/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 3536 | 4 | 3536 | 4 | 0.00 |
| 06/10/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 3975 | 4 | 3975 | 4 | 0.00 |
| 06/10/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 06/10/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 26 | 0 | 26 | 0 | 0.00 |
| 06/10/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 06/10/2011 | R203 On 02-February-12 | | | Bond Future | 7.80 | 105.3119 | 7.7980 | 105.3119 | 0.00 |
| 06/10/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 4594 | 5 | 4594 | 5 | 0.00 |
| 06/10/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 4416 | 4 | 4416 | 4 | 0.00 |
| 06/10/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 4775 | 5 | 4775 | 5 | 0.00 |
| 06/10/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 361 | 0 | 361 | 0 | 0.00 |
| 06/10/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 432 | 0 | 432 | 0 | 0.00 |
| 06/10/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 395 | 0 | 395 | 0 | 0.00 |
| 06/10/2011 | R203 On 03-May-12 | | | Bond Future | 7.90 | 102.7373 | 7.8950 | 102.7373 | 0.00 |
| 06/10/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 4532 | 5 | 4532 | 5 | 0.00 |
| 06/10/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 4378 | 4 | 4378 | 4 | 0.00 |
| 06/10/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 4688 | 5 | 4688 | 5 | 0.00 |
| 06/10/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 852 | 1 | 852 | 1 | 0.00 |
| 06/10/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 957 | 1 | 957 | 1 | 0.00 |
| 06/10/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 903 | 1 | 903 | 1 | 0.00 |
| 06/10/2011 | R203 On 02-August-12 | | | Bond Future | 7.99 | 104.3433 | 7.9870 | 104.3433 | 0.00 |
| 06/10/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 3914 | 4 | 3914 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/10/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 3787 | 4 | 3787 | 4 | 0.00 |
| 06/10/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4044 | 4 | 4044 | 4 | 0.00 |
| 06/10/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1737 | 2 | 1737 | 2 | 0.00 |
| 06/10/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1885 | 2 | 1885 | 2 | 0.00 |
| 06/10/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1809 | 2 | 1809 | 2 | 0.00 |
| 06/10/2011 | R204 On 03-November-11 | | | Bond Future | 7.96 | 103.3085 | 7.9600 | 103.3085 | 3,163.00 |
| 06/10/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 4155 | 4 | 4155 | 4 | 0.00 |
| 06/10/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 4402 | 4 | 4402 | 4 | 0.00 |
| 06/10/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 3909 | 4 | 3909 | 4 | 0.00 |
| 06/10/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 36 | 0 | 36 | 0 | 0.00 |
| 06/10/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 06/10/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 27 | 0 | 27 | 0 | 0.00 |
| 06/10/2011 | R204 On 02-February-12 | | | Bond Future | 8.06 | 100.7636 | 8.0620 | 100.7636 | 0.00 |
| 06/10/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 5134 | 5 | 5134 | 5 | 0.00 |
| 06/10/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 5341 | 5 | 5341 | 5 | 0.00 |
| 06/10/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 4929 | 5 | 4929 | 5 | 0.00 |
| 06/10/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 452 | 0 | 452 | 0 | 0.00 |
| 06/10/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 376 | 0 | 376 | 0 | 0.00 |
| 06/10/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 413 | 0 | 413 | 0 | 0.00 |
| 06/10/2011 | R204 On 03-May-12 | | | Bond Future | 8.16 | 102.2777 | 8.1580 | 102.2777 | 0.00 |
| 06/10/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 4269 | 4 | 4269 | 4 | 0.00 |
| 06/10/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 4442 | 4 | 4442 | 4 | 0.00 |
| 06/10/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4105 | 4 | 4105 | 4 | 0.00 |
| 06/10/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1433 | 1 | 1433 | 1 | 0.00 |
| 06/10/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1286 | 1 | 1286 | 1 | 0.00 |
| 06/10/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1355 | 1 | 1355 | 1 | 0.00 |
| 06/10/2011 | R204 On 02-August-12 | | | Bond Future | 8.25 | 99.8454 | 8.2500 | 99.8454 | 0.00 |
| 06/10/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 3708 | 4 | 3708 | 4 | 0.00 |
| 06/10/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 3847 | 4 | 3847 | 4 | 0.00 |
| 06/10/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 3572 | 4 | 3572 | 4 | 0.00 |
| 06/10/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2609 | 3 | 2609 | 3 | 0.00 |
| 06/10/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 2407 | 2 | 2407 | 2 | 0.00 |
| 06/10/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2506 | 2 | 2506 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/10/2011 | R206 On 03-November-11 | | | Bond Future | 6.12 | 105.0698 | 6.1240 | 105.0698 | 12,577.00 |
| 06/10/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 3272 | 3 | 3272 | 3 | 0.00 |
| 06/10/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 3173 | 3 | 3173 | 3 | 0.00 |
| 06/10/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 3370 | 3 | 3370 | 3 | 0.00 |
| 06/10/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 06/10/2011 | R206 On 02-February-12 | | | Bond Future | 6.17 | 102.8153 | 6.1650 | 102.8153 | 0.00 |
| 06/10/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3290 | 3 | 3290 | 3 | 0.00 |
| 06/10/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3203 | 3 | 3203 | 3 | 0.00 |
| 06/10/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3377 | 3 | 3377 | 3 | 0.00 |
| 06/10/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 06/10/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 06/10/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 06/10/2011 | R206 On 03-May-12 | | | Bond Future | 6.18 | 104.3619 | 6.1810 | 104.3619 | 0.00 |
| 06/10/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2217 | 2 | 2217 | 2 | 0.00 |
| 06/10/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2151 | 2 | 2151 | 2 | 0.00 |
| 06/10/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2285 | 2 | 2285 | 2 | 0.00 |
| 06/10/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 122 | 0 | 122 | 0 | 0.00 |
| 06/10/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 144 | 0 | 144 | 0 | 0.00 |
| 06/10/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 132 | 0 | 132 | 0 | 0.00 |
| 06/10/2011 | R206 On 02-August-12 | | | Bond Future | 6.16 | 102.2299 | 6.1560 | 102.2299 | 0.00 |
| 06/10/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1753 | 2 | 1753 | 2 | 0.00 |
| 06/10/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1701 | 2 | 1701 | 2 | 0.00 |
| 06/10/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1805 | 2 | 1805 | 2 | 0.00 |
| 06/10/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 250 | 0 | 250 | 0 | 0.00 |
| 06/10/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 281 | 0 | 281 | 0 | 0.00 |
| 06/10/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 265 | 0 | 265 | 0 | 0.00 |
| 06/10/2011 | R207 On 03-November-11 | | | Bond Future | 8.19 | 96.7978 | 8.1890 | 96.7978 | 8,999.00 |
| 06/10/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 3227 | 3 | 3227 | 3 | 0.00 |
| 06/10/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 3475 | 4 | 3475 | 4 | 0.00 |
| 06/10/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 2983 | 3 | 2983 | 3 | 0.00 |
| 06/10/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 341 | 0 | 341 | 0 | 2,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/10/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 843 | 1 | 843 | 1 | 0.00 |
| 06/10/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 1474 | 2 | 1474 | 2 | 0.00 |
| 06/10/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 12 | 0 | 12 | 0 | 900.00 |
| 06/10/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 417 | 0 | 417 | 0 | 0.00 |
| 06/10/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 1662 | 2 | 1662 | 2 | 0.00 |
| 06/10/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 174 | 0 | 174 | 0 | 300.00 |
| 06/10/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 1786 | 2 | 1786 | 2 | 300.00 |
| 06/10/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 474 | 0 | 474 | 0 | 900.00 |
| 06/10/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 2707 | 3 | 2707 | 3 | 0.00 |
| 06/10/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 566 | 1 | 566 | 1 | 2,000.00 |
| 06/10/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 5231 | 5 | 5231 | 5 | 0.00 |
| 06/10/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 1065 | 1 | 1065 | 1 | 2,000.00 |
| 06/10/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 138 | 0 | 138 | 0 | 0.00 |
| 06/10/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 1999 | 2 | 1999 | 2 | 0.00 |
| 06/10/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 86 | 0 | 86 | 0 | 0.00 |
| 06/10/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 109 | 0 | 109 | 0 | 0.00 |
| 06/10/2011 | R207 On 02-February-12 | | | Bond Future | 8.29 | 94.5495 | 8.2880 | 94.5495 | 0.00 |
| 06/10/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 4553 | 5 | 4553 | 5 | 0.00 |
| 06/10/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 4756 | 5 | 4756 | 5 | 0.00 |
| 06/10/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 4353 | 4 | 4353 | 4 | 0.00 |
| 06/10/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 789 | 1 | 789 | 1 | 0.00 |
| 06/10/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 668 | 1 | 668 | 1 | 0.00 |
| 06/10/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 726 | 1 | 726 | 1 | 0.00 |
| 06/10/2011 | R207 On 03-May-12 | | | Bond Future | 8.38 | 95.9752 | 8.3840 | 95.9752 | 0.00 |
| 06/10/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 3922 | 4 | 3922 | 4 | 0.00 |
| 06/10/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4085 | 4 | 4085 | 4 | 0.00 |
| 06/10/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 3757 | 4 | 3757 | 4 | 0.00 |
| 06/10/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 2082 | 2 | 2082 | 2 | 0.00 |
| 06/10/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1888 | 2 | 1888 | 2 | 0.00 |
| 06/10/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1985 | 2 | 1985 | 2 | 0.00 |
| 06/10/2011 | R207 On 02-August-12 | | | Bond Future | 8.48 | 93.8339 | 8.4760 | 93.8339 | 0.00 |
| 06/10/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4068 | 4 | 4068 | 4 | 0.00 |
| 06/10/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4217 | 4 | 4217 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/10/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 3921 | 4 | 3921 | 4 | 0.00 |
| 06/10/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2764 | 3 | 2764 | 3 | 0.00 |
| 06/10/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2549 | 3 | 2549 | 3 | 0.00 |
| 06/10/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2655 | 3 | 2655 | 3 | 0.00 |
| 06/10/2011 | R208 On 03-November-11 | | | Bond Future | 8.23 | 91.2643 | 8.2260 | 91.2643 | 7,097.00 |
| 06/10/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 3244 | 3 | 3244 | 3 | 0.00 |
| 06/10/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 3504 | 4 | 3504 | 4 | 0.00 |
| 06/10/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 2989 | 3 | 2989 | 3 | 0.00 |
| 06/10/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 375 | 0 | 375 | 0 | 1,995.00 |
| 06/10/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 4036 | 4 | 4036 | 4 | 0.00 |
| 06/10/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 929 | 1 | 929 | 1 | 665.00 |
| 06/10/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 1619 | 2 | 1619 | 2 | 0.00 |
| 06/10/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 573 | 1 | 573 | 1 | 665.00 |
| 06/10/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 68 | 0 | 68 | 0 | 1,995.00 |
| 06/10/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 1087 | 1 | 1087 | 1 | 0.00 |
| 06/10/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 175 | 0 | 175 | 0 | 0.00 |
| 06/10/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 2067 | 2 | 2067 | 2 | 0.00 |
| 06/10/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 110 | 0 | 110 | 0 | 0.00 |
| 06/10/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 139 | 0 | 139 | 0 | 0.00 |
| 06/10/2011 | R208 On 02-February-12 | | | Bond Future | 8.32 | 92.5740 | 8.3170 | 92.5740 | 0.00 |
| 06/10/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 4757 | 5 | 4757 | 5 | 0.00 |
| 06/10/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 4545 | 5 | 4545 | 5 | 0.00 |
| 06/10/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 4972 | 5 | 4972 | 5 | 0.00 |
| 06/10/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 767 | 1 | 767 | 1 | 0.00 |
| 06/10/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 899 | 1 | 899 | 1 | 0.00 |
| 06/10/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 831 | 1 | 831 | 1 | 0.00 |
| 06/10/2011 | R208 On 03-May-12 | | | Bond Future | 8.40 | 90.5687 | 8.4020 | 90.5687 | 0.00 |
| 06/10/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 4957 | 5 | 4957 | 5 | 0.00 |
| 06/10/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 4768 | 5 | 4768 | 5 | 0.00 |
| 06/10/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5148 | 5 | 5148 | 5 | 0.00 |
| 06/10/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1504 | 1 | 1504 | 1 | 0.00 |
| 06/10/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1674 | 2 | 1674 | 2 | 0.00 |
| 06/10/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1588 | 2 | 1588 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/10/2011 | R208 On 02-August-12 | | | Bond Future | 8.48 | 91.9850 | 8.4830 | 91.9850 | 0.00 |
| 06/10/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4341 | 4 | 4341 | 4 | 0.00 |
| 06/10/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4180 | 4 | 4180 | 4 | 0.00 |
| 06/10/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 4504 | 5 | 4504 | 5 | 0.00 |
| 06/10/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2740 | 3 | 2740 | 3 | 0.00 |
| 06/10/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2968 | 3 | 2968 | 3 | 0.00 |
| 06/10/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2852 | 3 | 2852 | 3 | 0.00 |
| 06/10/2011 | R209 On 03-November-11 | | | Bond Future | 8.93 | 74.4231 | 8.9320 | 74.4231 | 1,374.00 |
| 06/10/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 790 | 1 | 790 | 1 | 0.00 |
| 06/10/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 932 | 1 | 932 | 1 | 0.00 |
| 06/10/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 663 | 1 | 663 | 1 | 0.00 |
| 06/10/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 2494 | 2 | 2494 | 2 | 0.00 |
| 06/10/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 1965 | 2 | 1965 | 2 | 0.00 |
| 06/10/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 2220 | 2 | 2220 | 2 | 0.00 |
| 06/10/2011 | R209 On 02-February-12 | | | Bond Future | 9.01 | 75.4889 | 9.0050 | 75.4889 | 0.00 |
| 06/10/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 2996 | 3 | 2996 | 3 | 0.00 |
| 06/10/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3188 | 3 | 3188 | 3 | 0.00 |
| 06/10/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 2811 | 3 | 2811 | 3 | 0.00 |
| 06/10/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 3233 | 3 | 3233 | 3 | 0.00 |
| 06/10/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2846 | 3 | 2846 | 3 | 0.00 |
| 06/10/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 3034 | 3 | 3034 | 3 | 0.00 |
| 06/10/2011 | R209 On 03-May-12 | | | Bond Future | 9.07 | 73.4832 | 9.0740 | 73.4832 | 0.00 |
| 06/10/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3694 | 4 | 3694 | 4 | 0.00 |
| 06/10/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 3877 | 4 | 3877 | 4 | 0.00 |
| 06/10/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3517 | 4 | 3517 | 4 | 0.00 |
| 06/10/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 4461 | 4 | 4461 | 4 | 0.00 |
| 06/10/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 4058 | 4 | 4058 | 4 | 0.00 |
| 06/10/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 4255 | 4 | 4255 | 4 | 0.00 |
| 06/10/2011 | R209 On 02-August-12 | | | Bond Future | 9.14 | 74.6281 | 9.1400 | 74.6281 | 0.00 |
| 06/10/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5257 | 5 | 5257 | 5 | 0.00 |
| 06/10/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 5450 | 6 | 5450 | 6 | 0.00 |
| 06/10/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5067 | 5 | 5067 | 5 | 0.00 |
| 06/10/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 4623 | 5 | 4623 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/10/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 4275 | 4 | 4275 | 4 | 0.00 |
| 06/10/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 4446 | 4 | 4446 | 4 | 0.00 |
| 06/10/2011 | R210 On 03-November-11 | | | Bond Future | 132.03 | 132.7287 | 132.0298 | 132.7287 | 750.00 |
| 06/10/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 1030 | 2 | 1030 | 2 | 0.00 |
| 06/10/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 1080 | 2 | 1080 | 2 | 0.00 |
| 06/10/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 980 | 2 | 980 | 2 | 0.00 |
| 06/10/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R211 On 03-November-11 | | | Bond Future | 113.14 | 112.9717 | 113.1419 | 112.9717 | 529.00 |
| 06/10/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 111892 | 112 | 111892 | 112 | 0.00 |
| 06/10/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 111842 | 112 | 111842 | 112 | 0.00 |
| 06/10/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 111942 | 112 | 111942 | 112 | 0.00 |
| 06/10/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R211 On 02-February-12 | | | Bond Future | 113.43 | 113.2554 | 113.4279 | 113.2554 | 0.00 |
| 06/10/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 2928 | 3 | 2928 | 3 | 0.00 |
| 06/10/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 2878 | 3 | 2878 | 3 | 0.00 |
| 06/10/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 2978 | 3 | 2978 | 3 | 0.00 |
| 06/10/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R212 On 03-November-11 | | | Bond Future | 109.73 | 109.7233 | 109.7286 | 109.7233 | 2,667.00 |
| 06/10/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 107229 | 107 | 107229 | 107 | 0.00 |
| 06/10/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 107179 | 107 | 107179 | 107 | 0.00 |
| 06/10/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 107279 | 107 | 107279 | 107 | 0.00 |
| 06/10/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R212 On 02-February-12 | | | Bond Future | 109.84 | 109.8299 | 109.8350 | 109.8299 | 0.00 |
| 06/10/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 1335 | 1 | 1335 | 1 | 0.00 |
| 06/10/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 1385 | 1 | 1385 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/10/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 1285 | 1 | 1285 | 1 | 0.00 |
| 06/10/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R213 On 03-November-11 | | | Bond Future | 8.99 | 83.7355 | 8.9850 | 83.7355 | 0.00 |
| 06/10/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 2279 | 2 | 2279 | 2 | 0.00 |
| 06/10/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 1469 | 1 | 1469 | 1 | 0.00 |
| 06/10/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 1872 | 1 | 1872 | 1 | 0.00 |
| 06/10/2011 | R213 On 02-February-12 | | | Bond Future | 9.07 | 84.9369 | 9.0710 | 84.9369 | 0.00 |
| 06/10/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 162 | 0 | 162 | 0 | 0.00 |
| 06/10/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 941 | 0 | 941 | 0 | 0.00 |
| 06/10/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 550 | 0 | 550 | 0 | 0.00 |
| 06/10/2011 | R213 On 03-May-12 | | | Bond Future | 9.15 | 82.6785 | 9.1470 | 82.6785 | 0.00 |
| 06/10/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 777 | 1 | 777 | 1 | 0.00 |
| 06/10/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 1150 | 2 | 1150 | 2 | 0.00 |
| 06/10/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 401 | 1 | 401 | 1 | 0.00 |
| 06/10/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R213 On 02-August-12 | | | Bond Future | 9.22 | 83.9729 | 9.2200 | 83.9729 | 0.00 |
| 06/10/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 224 | 1 | 224 | 1 | 0.00 |
| 06/10/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 596 | 1 | 596 | 1 | 0.00 |
| 06/10/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 150 | 0 | 150 | 0 | 0.00 |
| 06/10/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/10/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 27590 | 28 | 0.00 |
| 06/10/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 28834 | 29 | 0.00 |
| 06/10/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26333 | 26 | 0.00 |
| 06/10/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 06/10/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 06/10/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 06/10/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 06/10/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 06/10/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 06/10/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 06/10/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 06/10/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/10/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 06/10/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 07/10/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/10/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/10/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/10/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/10/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/10/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/10/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/10/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/10/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/10/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/10/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/10/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/10/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/10/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/10/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/10/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/10/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/10/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/10/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/10/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/10/2011 | AL7T On 03-November-11 | | | Index Future | 400.83 | 398.7510 | 400.8300 | 398.7510 | 16.00 |
| 07/10/2011 | AL7T On 02-February-12 | | | Index Future | 406.58 | 404.4730 | 406.5820 | 404.4730 | 0.00 |
| 07/10/2011 | ALBI On 03-November-11 | | | Index Future | 367.31 | 365.4770 | 367.3100 | 365.4770 | 1,692.00 |
| 07/10/2011 | ALBI On 02-February-12 | | | Index Future | 372.58 | 370.7220 | 372.5810 | 370.7220 | 0.00 |
| 07/10/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/10/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/10/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/10/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/10/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/10/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/10/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/10/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/10/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/10/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/10/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/10/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 07/10/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/10/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/10/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/10/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/10/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/10/2011 | CAAG On 24-October-11 | | | Can-Do Future | 7.88 | 8.0110 | 7.8844 | 8.0110 | 0.00 |
| 07/10/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 1185 | 1 | 1185 | 1 | 0.00 |
| 07/10/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 1135 | 1 | 1135 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/10/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 1235 | 1 | 1235 | 1 | 0.00 |
| 07/10/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 886 | 1 | 886 | 1 | 14,286.00 |
| 07/10/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 505 | 1 | 505 | 1 | 6,757.00 |
| 07/10/2011 | CAAG On 24-October-11 | 8.75 | Call | Can-Do Future | 30 | 0 | 30 | 0 | 11,429.00 |
| 07/10/2011 | CAAG On 24-October-11 | 8.50 | Call | Can-Do Future | 49 | 0 | 49 | 0 | 11,765.00 |
| 07/10/2011 | CAAG On 24-October-11 | 9.00 | Call | Can-Do Future | 18 | 0 | 18 | 0 | 11,111.00 |
| 07/10/2011 | CAAG On 24-October-11 | 9.00 | Put | Can-Do Future | 1134 | 1 | 1134 | 1 | 0.00 |
| 07/10/2011 | CAAG On 24-October-11 | 8.50 | Put | Can-Do Future | 665 | 1 | 665 | 1 | 0.00 |
| 07/10/2011 | CAAG On 24-October-11 | 8.75 | Put | Can-Do Future | 896 | 1 | 896 | 1 | 0.00 |
| 07/10/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 21 | 0 | 21 | 0 | 0.00 |
| 07/10/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 1 | 0 | 1 | 0 | 0.00 |
| 07/10/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 2 | 0 | 2 | 0 | 0.00 |
| 07/10/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 1 | 0 | 1 | 0 | 0.00 |
| 07/10/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 1 | 0 | 1 | 0 | 0.00 |
| 07/10/2011 | CAAJ On 20-October-11 | | | Any day expiry | 7.88 | 8.0064 | 7.8796 | 8.0064 | 0.00 |
| 07/10/2011 | CAAJ On 20-October-11 | 7.75 | Call | Any day expiry | 232 | 0 | 232 | 0 | 0.00 |
| 07/10/2011 | CAAJ On 20-October-11 | 7.80 | Call | Any day expiry | 205 | 0 | 205 | 0 | 0.00 |
| 07/10/2011 | CAAJ On 20-October-11 | 7.70 | Call | Any day expiry | 261 | 0 | 261 | 0 | 0.00 |
| 07/10/2011 | CAAJ On 20-October-11 | 7.70 | Put | Any day expiry | 81 | 0 | 81 | 0 | 0.00 |
| 07/10/2011 | CAAJ On 20-October-11 | 7.80 | Put | Any day expiry | 125 | 0 | 125 | 0 | 0.00 |
| 07/10/2011 | CAAJ On 20-October-11 | 7.75 | Put | Any day expiry | 102 | 0 | 102 | 0 | 0.00 |
| 07/10/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.06 | 0.0679 | 0.0633 | 0.0679 | 12,659.00 |
| 07/10/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.08 | 0.0918 | 0.0819 | 0.0918 | 18,519.00 |
| 07/10/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.15 | 0.1350 | 0.1467 | 0.1350 | 12,423.00 |
| 07/10/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.42 | 0.4647 | 0.4150 | 0.4647 | 100,000.00 |
| 07/10/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.18 | 0.1497 | 0.1803 | 0.1497 | 100,000.00 |
| 07/10/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.17 | 0.1534 | 0.1657 | 0.1534 | 12,346.00 |
| 07/10/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/10/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 07/10/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 07/10/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/10/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/10/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/10/2011 | GOVI On 03-November-11 | | | GOVI | 368.50 | 366.7670 | 368.5040 | 366.7670 | 163.00 |
| 07/10/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 115040 | 10 | 115040 | 10 | 0.00 |
| 07/10/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 114940 | 10 | 114940 | 10 | 0.00 |
| 07/10/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 115140 | 10 | 115140 | 10 | 0.00 |
| 07/10/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | GOVI On 02-February-12 | | | GOVI | 373.79 | 372.0300 | 373.7920 | 372.0300 | 0.00 |
| 07/10/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 47920 | 3 | 47920 | 3 | 0.00 |
| 07/10/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 47820 | 3 | 47820 | 3 | 0.00 |
| 07/10/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 48020 | 3 | 48020 | 3 | 0.00 |
| 07/10/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 07/10/2011 | IGOV On 03-November-11 | | | Index Future | 160.05 | 160.0910 | 160.0490 | 160.0910 | 85.00 |
| 07/10/2011 | IGOV On 02-February-12 | | | Index Future | 162.35 | 162.3890 | 162.3460 | 162.3890 | 0.00 |
| 07/10/2011 | ILBI On 02-February-12 | | | Index Future | 440.88 | 440.8800 | 440.8800 | 440.8800 | 88.00 |
| 07/10/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 07/10/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 07/10/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 07/10/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 07/10/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 07/10/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 07/10/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.59 | 94.4400 | 5.5900 | 94.4400 | 1,000.00 |
| 07/10/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.43 | 94.5200 | 5.4300 | 94.5200 | 1,700.00 |
| 07/10/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.39 | 94.6300 | 5.3900 | 94.6300 | 5,541.00 |
| 07/10/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.35 | 94.6700 | 5.3500 | 94.6700 | 0.00 |
| 07/10/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.28 | 94.7400 | 5.2800 | 94.7400 | 0.00 |
| 07/10/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.26 | 94.7600 | 5.2600 | 94.7600 | 1,340.00 |
| 07/10/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.27 | 94.7500 | 5.2700 | 94.7500 | 2,890.00 |
| 07/10/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.36 | 94.6600 | 5.3600 | 94.6600 | 44,760.00 |
| 07/10/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.52 | 94.4900 | 5.5200 | 94.4900 | 990.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/10/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.77 | 94.2300 | 5.7700 | 94.2300 | 790.00 |
| 07/10/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.06 | 93.9400 | 6.0600 | 93.9400 | 1,250.00 |
| 07/10/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.35 | 93.6400 | 6.3500 | 93.6400 | 500.00 |
| 07/10/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 07/10/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 07/10/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 07/10/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 07/10/2011 | JN05 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 07/10/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 07/10/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 07/10/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 07/10/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 07/10/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | OTH1 On 03-November-11 | | | Index Future | 360.58 | 358.2430 | 360.5820 | 358.2430 | 0.00 |
| 07/10/2011 | OTH1 On 02-February-12 | | | Index Future | 365.76 | 363.3840 | 365.7570 | 363.3840 | 0.00 |
| 07/10/2011 | R157 On 03-November-11 | | | Bond Future | 6.75 | 124.2606 | 6.7520 | 124.2606 | 15,680.00 |
| 07/10/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 5533 | 5 | 5533 | 5 | 0.00 |
| 07/10/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 5712 | 5 | 5712 | 5 | 0.00 |
| 07/10/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 5353 | 5 | 5353 | 5 | 0.00 |
| 07/10/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 243 | 0 | 243 | 0 | 1,200.00 |
| 07/10/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 2996 | 3 | 2996 | 3 | 0.00 |
| 07/10/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 1142 | 1 | 1142 | 1 | 400.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/10/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 1441 | 1 | 1441 | 1 | 0.00 |
| 07/10/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 127 | 0 | 127 | 0 | 400.00 |
| 07/10/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 8 | 0 | 8 | 0 | 1,200.00 |
| 07/10/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 203 | 0 | 203 | 0 | 0.00 |
| 07/10/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 1014 | 1 | 1014 | 1 | 0.00 |
| 07/10/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R157 On 02-February-12 | | | Bond Future | 6.84 | 126.0437 | 6.8360 | 126.0437 | 0.00 |
| 07/10/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 5780 | 6 | 5780 | 6 | 0.00 |
| 07/10/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 5940 | 6 | 5940 | 6 | 0.00 |
| 07/10/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 5620 | 5 | 5620 | 5 | 0.00 |
| 07/10/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 257 | 0 | 257 | 0 | 130.00 |
| 07/10/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 1657 | 2 | 1657 | 2 | 0.00 |
| 07/10/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 782 | 1 | 782 | 1 | 0.00 |
| 07/10/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 1803 | 2 | 1803 | 2 | 130.00 |
| 07/10/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 3271 | 4 | 3271 | 4 | 0.00 |
| 07/10/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 900 | 1 | 900 | 1 | 130.00 |
| 07/10/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 60 | 0 | 60 | 0 | 0.00 |
| 07/10/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 46 | 0 | 46 | 0 | 0.00 |
| 07/10/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 53 | 0 | 53 | 0 | 0.00 |
| 07/10/2011 | R157 On 03-May-12 | | | Bond Future | 6.90 | 121.1314 | 6.9010 | 121.1314 | 0.00 |
| 07/10/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4619 | 4 | 4619 | 4 | 0.00 |
| 07/10/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4758 | 5 | 4758 | 5 | 0.00 |
| 07/10/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4482 | 4 | 4482 | 4 | 0.00 |
| 07/10/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 288 | 0 | 288 | 0 | 0.00 |
| 07/10/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 249 | 0 | 249 | 0 | 0.00 |
| 07/10/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 267 | 0 | 267 | 0 | 0.00 |
| 07/10/2011 | R157 On 02-August-12 | | | Bond Future | 6.95 | 123.0230 | 6.9530 | 123.0230 | 0.00 |
| 07/10/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3876 | 4 | 3876 | 4 | 0.00 |
| 07/10/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3763 | 4 | 3763 | 4 | 0.00 |
| 07/10/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3989 | 4 | 3989 | 4 | 0.00 |
| 07/10/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 694 | 1 | 694 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/10/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 764 | 1 | 764 | 1 | 0.00 |
| 07/10/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 729 | 1 | 729 | 1 | 0.00 |
| 07/10/2011 | R186 On 03-November-11 | | | Bond Future | 8.45 | 120.5118 | 8.4490 | 120.5118 | 30,166.00 |
| 07/10/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 5265 | 5 | 5265 | 5 | 0.00 |
| 07/10/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 5667 | 5 | 5667 | 5 | 0.00 |
| 07/10/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 4869 | 4 | 4869 | 4 | 0.00 |
| 07/10/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 3383 | 3 | 3383 | 3 | 0.00 |
| 07/10/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 451 | 0 | 451 | 0 | 1,275.00 |
| 07/10/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 1176 | 1 | 1176 | 1 | 425.00 |
| 07/10/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 2124 | 2 | 2124 | 2 | 0.00 |
| 07/10/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 6074 | 5 | 6074 | 5 | 0.00 |
| 07/10/2011 | R186 On 03-November-11 | 7.80 | Call | Bond Future | 98 | 0 | 98 | 0 | 250.00 |
| 07/10/2011 | R186 On 03-November-11 | 8.00 | Call | Bond Future | 284 | 0 | 284 | 0 | 0.00 |
| 07/10/2011 | R186 On 03-November-11 | 8.20 | Call | Bond Future | 683 | 1 | 683 | 1 | 0.00 |
| 07/10/2011 | R186 On 03-November-11 | 8.20 | Put | Bond Future | 3082 | 4 | 3082 | 4 | 250.00 |
| 07/10/2011 | R186 On 03-November-11 | 8.00 | Put | Bond Future | 4661 | 5 | 4661 | 5 | 250.00 |
| 07/10/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 123 | 0 | 123 | 0 | 1,275.00 |
| 07/10/2011 | R186 On 03-November-11 | 7.80 | Put | Bond Future | 6501 | 7 | 6501 | 7 | 0.00 |
| 07/10/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 1171 | 2 | 1171 | 2 | 425.00 |
| 07/10/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 2121 | 3 | 2121 | 3 | 0.00 |
| 07/10/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 3833 | 5 | 3833 | 5 | 0.00 |
| 07/10/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 249 | 0 | 249 | 0 | 0.00 |
| 07/10/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 575 | 1 | 575 | 1 | 0.00 |
| 07/10/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 157 | 0 | 157 | 0 | 0.00 |
| 07/10/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 199 | 0 | 199 | 0 | 0.00 |
| 07/10/2011 | R186 On 02-February-12 | | | Bond Future | 8.53 | 116.9470 | 8.5300 | 116.9470 | 2,501.00 |
| 07/10/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 6074 | 6 | 6074 | 6 | 0.00 |
| 07/10/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 6380 | 6 | 6380 | 6 | 0.00 |
| 07/10/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 5775 | 5 | 5775 | 5 | 0.00 |
| 07/10/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 976 | 1 | 976 | 1 | 6,000.00 |
| 07/10/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 76 | 0 | 76 | 0 | 6,000.00 |
| 07/10/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 1567 | 1 | 1567 | 1 | 100.00 |
| 07/10/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 34110 | 33 | 34110 | 33 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/10/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 105885 | 105 | 105885 | 105 | 0.00 |
| 07/10/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 6659 | 7 | 6659 | 7 | 0.00 |
| 07/10/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 18507 | 19 | 18507 | 19 | 0.00 |
| 07/10/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1956 | 2 | 1956 | 2 | 0.00 |
| 07/10/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 8581 | 9 | 8581 | 9 | 0.00 |
| 07/10/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1679 | 2 | 1679 | 2 | 0.00 |
| 07/10/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1813 | 2 | 1813 | 2 | 100.00 |
| 07/10/2011 | R186 On 03-May-12 | | | Bond Future | 8.61 | 118.7089 | 8.6060 | 118.7089 | 0.00 |
| 07/10/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 6808 | 6 | 6808 | 6 | 0.00 |
| 07/10/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6541 | 6 | 6541 | 6 | 0.00 |
| 07/10/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 7080 | 7 | 7080 | 7 | 0.00 |
| 07/10/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 3121 | 3 | 3121 | 3 | 0.00 |
| 07/10/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 3456 | 4 | 3456 | 4 | 0.00 |
| 07/10/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3285 | 4 | 3285 | 4 | 0.00 |
| 07/10/2011 | R186 On 02-August-12 | | | Bond Future | 8.68 | 115.2722 | 8.6780 | 115.2722 | 0.00 |
| 07/10/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 5983 | 6 | 5983 | 6 | 0.00 |
| 07/10/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6217 | 6 | 6217 | 6 | 0.00 |
| 07/10/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 5754 | 5 | 5754 | 5 | 0.00 |
| 07/10/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 5557 | 6 | 5557 | 6 | 0.00 |
| 07/10/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 5129 | 6 | 5129 | 6 | 0.00 |
| 07/10/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 5339 | 6 | 5339 | 6 | 0.00 |
| 07/10/2011 | R189 On 03-November-11 | | | Bond Future | 214.43 | 214.4285 | 214.4262 | 214.4285 | 0.00 |
| 07/10/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 2426 | 2 | 2426 | 2 | 0.00 |
| 07/10/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 2476 | 2 | 2476 | 2 | 0.00 |
| 07/10/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 2376 | 2 | 2376 | 2 | 0.00 |
| 07/10/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R197 On 03-November-11 | | | Bond Future | 241.79 | 241.7821 | 241.7936 | 241.7821 | 183.00 |
| 07/10/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 3294 | 3 | 3294 | 3 | 0.00 |
| 07/10/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 3244 | 3 | 3244 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/10/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 3344 | 3 | 3344 | 3 | 0.00 |
| 07/10/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R201 On 03-November-11 | | | Bond Future | 6.36 | 109.7747 | 6.3640 | 109.7747 | 3,084.00 |
| 07/10/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 4621 | 4 | 4621 | 4 | 0.00 |
| 07/10/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 4484 | 4 | 4484 | 4 | 0.00 |
| 07/10/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 4758 | 5 | 4758 | 5 | 0.00 |
| 07/10/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R201 On 02-February-12 | | | Bond Future | 6.42 | 106.9428 | 6.4180 | 106.9428 | 0.00 |
| 07/10/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 4774 | 5 | 4774 | 5 | 0.00 |
| 07/10/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4648 | 4 | 4648 | 4 | 0.00 |
| 07/10/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 4900 | 5 | 4900 | 5 | 0.00 |
| 07/10/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 07/10/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 07/10/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 07/10/2011 | R201 On 03-May-12 | | | Bond Future | 6.45 | 108.5537 | 6.4520 | 108.5537 | 0.00 |
| 07/10/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3251 | 3 | 3251 | 3 | 0.00 |
| 07/10/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3357 | 3 | 3357 | 3 | 0.00 |
| 07/10/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3144 | 3 | 3144 | 3 | 0.00 |
| 07/10/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 131 | 0 | 131 | 0 | 0.00 |
| 07/10/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 108 | 0 | 108 | 0 | 0.00 |
| 07/10/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 120 | 0 | 120 | 0 | 0.00 |
| 07/10/2011 | R201 On 02-August-12 | | | Bond Future | 6.47 | 105.8398 | 6.4660 | 105.8398 | 0.00 |
| 07/10/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2558 | 2 | 2558 | 2 | 0.00 |
| 07/10/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2469 | 2 | 2469 | 2 | 0.00 |
| 07/10/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2648 | 2 | 2648 | 2 | 0.00 |
| 07/10/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 259 | 0 | 259 | 0 | 0.00 |
| 07/10/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 07/10/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 278 | 0 | 278 | 0 | 0.00 |
| 07/10/2011 | R202 On 03-November-11 | | | Bond Future | 176.98 | 177.2511 | 176.9808 | 177.2511 | 32,686.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/10/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 176481 | 177 | 176481 | 177 | 0.00 |
| 07/10/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 176431 | 177 | 176431 | 177 | 0.00 |
| 07/10/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 176531 | 177 | 176531 | 177 | 0.00 |
| 07/10/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R202 On 02-February-12 | | | Bond Future | 176.86 | 177.1316 | 176.8573 | 177.1316 | 0.00 |
| 07/10/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 93 | 0 | 93 | 0 | 0.00 |
| 07/10/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 193 | 0 | 193 | 0 | 0.00 |
| 07/10/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 143 | 0 | 143 | 0 | 0.00 |
| 07/10/2011 | R203 On 03-November-11 | | | Bond Future | 7.61 | 103.8072 | 7.6080 | 103.8072 | 2,109.00 |
| 07/10/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 4133 | 4 | 4133 | 4 | 0.00 |
| 07/10/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 4355 | 4 | 4355 | 4 | 0.00 |
| 07/10/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 3911 | 4 | 3911 | 4 | 0.00 |
| 07/10/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 14 | 0 | 14 | 0 | 0.00 |
| 07/10/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 07/10/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 07/10/2011 | R203 On 02-February-12 | | | Bond Future | 7.71 | 105.2938 | 7.7110 | 105.2938 | 0.00 |
| 07/10/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 4924 | 5 | 4924 | 5 | 0.00 |
| 07/10/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 5110 | 5 | 5110 | 5 | 0.00 |
| 07/10/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 4741 | 4 | 4741 | 4 | 0.00 |
| 07/10/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 362 | 0 | 362 | 0 | 0.00 |
| 07/10/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 302 | 0 | 302 | 0 | 0.00 |
| 07/10/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 330 | 0 | 330 | 0 | 0.00 |
| 07/10/2011 | R203 On 03-May-12 | | | Bond Future | 7.80 | 102.7199 | 7.8030 | 102.7199 | 0.00 |
| 07/10/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 4831 | 5 | 4831 | 5 | 0.00 |
| 07/10/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 4673 | 4 | 4673 | 4 | 0.00 |
| 07/10/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 4992 | 5 | 4992 | 5 | 0.00 |
| 07/10/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 756 | 1 | 756 | 1 | 0.00 |
| 07/10/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 852 | 1 | 852 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/10/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 802 | 1 | 802 | 1 | 0.00 |
| 07/10/2011 | R203 On 02-August-12 | | | Bond Future | 7.89 | 104.3225 | 7.8890 | 104.3225 | 0.00 |
| 07/10/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4173 | 4 | 4173 | 4 | 0.00 |
| 07/10/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4041 | 4 | 4041 | 4 | 0.00 |
| 07/10/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4307 | 4 | 4307 | 4 | 0.00 |
| 07/10/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1592 | 2 | 1592 | 2 | 0.00 |
| 07/10/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1731 | 2 | 1731 | 2 | 0.00 |
| 07/10/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1660 | 2 | 1660 | 2 | 0.00 |
| 07/10/2011 | R204 On 03-November-11 | | | Bond Future | 7.86 | 103.2602 | 7.8570 | 103.2602 | 3,163.00 |
| 07/10/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 4694 | 4 | 4694 | 4 | 0.00 |
| 07/10/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 4444 | 4 | 4444 | 4 | 0.00 |
| 07/10/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 4945 | 4 | 4945 | 4 | 0.00 |
| 07/10/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 07/10/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 07/10/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 07/10/2011 | R204 On 02-February-12 | | | Bond Future | 7.95 | 100.7117 | 7.9540 | 100.7117 | 0.00 |
| 07/10/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 5611 | 5 | 5611 | 5 | 0.00 |
| 07/10/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 5400 | 5 | 5400 | 5 | 0.00 |
| 07/10/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 5824 | 5 | 5824 | 5 | 0.00 |
| 07/10/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 297 | 0 | 297 | 0 | 0.00 |
| 07/10/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 361 | 0 | 361 | 0 | 0.00 |
| 07/10/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 327 | 0 | 327 | 0 | 0.00 |
| 07/10/2011 | R204 On 03-May-12 | | | Bond Future | 8.05 | 102.2276 | 8.0450 | 102.2276 | 0.00 |
| 07/10/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 4663 | 4 | 4663 | 4 | 0.00 |
| 07/10/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 4844 | 4 | 4844 | 4 | 0.00 |
| 07/10/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4491 | 4 | 4491 | 4 | 0.00 |
| 07/10/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1250 | 1 | 1250 | 1 | 0.00 |
| 07/10/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1120 | 1 | 1120 | 1 | 0.00 |
| 07/10/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1180 | 1 | 1180 | 1 | 0.00 |
| 07/10/2011 | R204 On 02-August-12 | | | Bond Future | 8.13 | 99.7921 | 8.1310 | 99.7921 | 0.00 |
| 07/10/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4046 | 4 | 4046 | 4 | 0.00 |
| 07/10/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4192 | 4 | 4192 | 4 | 0.00 |
| 07/10/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 3902 | 4 | 3902 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/10/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2360 | 3 | 2360 | 3 | 0.00 |
| 07/10/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 2173 | 2 | 2173 | 2 | 0.00 |
| 07/10/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2266 | 3 | 2266 | 3 | 0.00 |
| 07/10/2011 | R206 On 03-November-11 | | | Bond Future | 6.06 | 105.1253 | 6.0570 | 105.1253 | 12,577.00 |
| 07/10/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 3409 | 3 | 3409 | 3 | 0.00 |
| 07/10/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 3508 | 3 | 3508 | 3 | 0.00 |
| 07/10/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 3311 | 3 | 3311 | 3 | 0.00 |
| 07/10/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R206 On 02-February-12 | | | Bond Future | 6.09 | 102.8702 | 6.0880 | 102.8702 | 0.00 |
| 07/10/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3430 | 3 | 3430 | 3 | 0.00 |
| 07/10/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3517 | 3 | 3517 | 3 | 0.00 |
| 07/10/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3343 | 3 | 3343 | 3 | 0.00 |
| 07/10/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 07/10/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 07/10/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 07/10/2011 | R206 On 03-May-12 | | | Bond Future | 6.09 | 104.4180 | 6.0910 | 104.4180 | 0.00 |
| 07/10/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2343 | 2 | 2343 | 2 | 0.00 |
| 07/10/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2274 | 2 | 2274 | 2 | 0.00 |
| 07/10/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2411 | 2 | 2411 | 2 | 0.00 |
| 07/10/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 103 | 0 | 103 | 0 | 0.00 |
| 07/10/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 122 | 0 | 122 | 0 | 0.00 |
| 07/10/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 113 | 0 | 113 | 0 | 0.00 |
| 07/10/2011 | R206 On 02-August-12 | | | Bond Future | 6.05 | 102.2849 | 6.0510 | 102.2849 | 0.00 |
| 07/10/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1866 | 2 | 1866 | 2 | 0.00 |
| 07/10/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1812 | 2 | 1812 | 2 | 0.00 |
| 07/10/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1919 | 2 | 1919 | 2 | 0.00 |
| 07/10/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 220 | 0 | 220 | 0 | 0.00 |
| 07/10/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 247 | 0 | 247 | 0 | 0.00 |
| 07/10/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 234 | 0 | 234 | 0 | 0.00 |
| 07/10/2011 | R207 On 03-November-11 | | | Bond Future | 8.11 | 96.7467 | 8.1070 | 96.7467 | 8,999.00 |
| 07/10/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 3651 | 3 | 3651 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/10/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 3907 | 3 | 3907 | 3 | 0.00 |
| 07/10/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 3398 | 3 | 3398 | 3 | 0.00 |
| 07/10/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 456 | 0 | 456 | 0 | 2,000.00 |
| 07/10/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 1063 | 1 | 1063 | 1 | 0.00 |
| 07/10/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 1781 | 1 | 1781 | 1 | 0.00 |
| 07/10/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 18 | 0 | 18 | 0 | 900.00 |
| 07/10/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 242 | 0 | 242 | 0 | 300.00 |
| 07/10/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 551 | 0 | 551 | 0 | 0.00 |
| 07/10/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 1988 | 2 | 1988 | 2 | 0.00 |
| 07/10/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 333 | 0 | 333 | 0 | 900.00 |
| 07/10/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 1453 | 2 | 1453 | 2 | 300.00 |
| 07/10/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 2309 | 3 | 2309 | 3 | 0.00 |
| 07/10/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 406 | 1 | 406 | 1 | 2,000.00 |
| 07/10/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 4771 | 5 | 4771 | 5 | 0.00 |
| 07/10/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 818 | 1 | 818 | 1 | 2,000.00 |
| 07/10/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 86 | 0 | 86 | 0 | 0.00 |
| 07/10/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 1647 | 2 | 1647 | 2 | 0.00 |
| 07/10/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 51 | 0 | 51 | 0 | 0.00 |
| 07/10/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 67 | 0 | 67 | 0 | 0.00 |
| 07/10/2011 | R207 On 02-February-12 | | | Bond Future | 8.20 | 94.4999 | 8.2030 | 94.4999 | 0.00 |
| 07/10/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 4917 | 5 | 4917 | 5 | 0.00 |
| 07/10/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 4710 | 4 | 4710 | 4 | 0.00 |
| 07/10/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 5127 | 5 | 5127 | 5 | 0.00 |
| 07/10/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 569 | 1 | 569 | 1 | 0.00 |
| 07/10/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 675 | 1 | 675 | 1 | 0.00 |
| 07/10/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 620 | 1 | 620 | 1 | 0.00 |
| 07/10/2011 | R207 On 03-May-12 | | | Bond Future | 8.30 | 95.9216 | 8.2950 | 95.9216 | 0.00 |
| 07/10/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4219 | 4 | 4219 | 4 | 0.00 |
| 07/10/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4388 | 4 | 4388 | 4 | 0.00 |
| 07/10/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4047 | 4 | 4047 | 4 | 0.00 |
| 07/10/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1893 | 2 | 1893 | 2 | 0.00 |
| 07/10/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1712 | 2 | 1712 | 2 | 0.00 |
| 07/10/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1804 | 2 | 1804 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/10/2011 | R207 On 02-August-12 | | | Bond Future | 8.38 | 93.7818 | 8.3830 | 93.7818 | 0.00 |
| 07/10/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4352 | 4 | 4352 | 4 | 0.00 |
| 07/10/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4507 | 4 | 4507 | 4 | 0.00 |
| 07/10/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4199 | 4 | 4199 | 4 | 0.00 |
| 07/10/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2556 | 3 | 2556 | 3 | 0.00 |
| 07/10/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2353 | 3 | 2353 | 3 | 0.00 |
| 07/10/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2453 | 3 | 2453 | 3 | 0.00 |
| 07/10/2011 | R208 On 03-November-11 | | | Bond Future | 8.15 | 91.1794 | 8.1450 | 91.1794 | 7,097.00 |
| 07/10/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 3684 | 3 | 3684 | 3 | 0.00 |
| 07/10/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 3953 | 4 | 3953 | 4 | 0.00 |
| 07/10/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 3417 | 3 | 3417 | 3 | 0.00 |
| 07/10/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 500 | 0 | 500 | 0 | 1,995.00 |
| 07/10/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 1167 | 1 | 1167 | 1 | 665.00 |
| 07/10/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 1948 | 2 | 1948 | 2 | 0.00 |
| 07/10/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 4500 | 4 | 4500 | 4 | 0.00 |
| 07/10/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 39 | 0 | 39 | 0 | 1,995.00 |
| 07/10/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 409 | 1 | 409 | 1 | 665.00 |
| 07/10/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 832 | 1 | 832 | 1 | 0.00 |
| 07/10/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 110 | 0 | 110 | 0 | 0.00 |
| 07/10/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 1699 | 2 | 1699 | 2 | 0.00 |
| 07/10/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 67 | 0 | 67 | 0 | 0.00 |
| 07/10/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 87 | 0 | 87 | 0 | 0.00 |
| 07/10/2011 | R208 On 02-February-12 | | | Bond Future | 8.23 | 92.4852 | 8.2320 | 92.4852 | 0.00 |
| 07/10/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 5142 | 5 | 5142 | 5 | 0.00 |
| 07/10/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 5364 | 5 | 5364 | 5 | 0.00 |
| 07/10/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 4922 | 5 | 4922 | 5 | 0.00 |
| 07/10/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 771 | 1 | 771 | 1 | 0.00 |
| 07/10/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 654 | 1 | 654 | 1 | 0.00 |
| 07/10/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 711 | 1 | 711 | 1 | 0.00 |
| 07/10/2011 | R208 On 03-May-12 | | | Bond Future | 8.31 | 90.4821 | 8.3140 | 90.4821 | 0.00 |
| 07/10/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5308 | 5 | 5308 | 5 | 0.00 |
| 07/10/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5113 | 5 | 5113 | 5 | 0.00 |
| 07/10/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5506 | 5 | 5506 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/10/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1352 | 2 | 1352 | 2 | 0.00 |
| 07/10/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1509 | 2 | 1509 | 2 | 0.00 |
| 07/10/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1429 | 2 | 1429 | 2 | 0.00 |
| 07/10/2011 | R208 On 02-August-12 | | | Bond Future | 8.39 | 91.8948 | 8.3910 | 91.8948 | 0.00 |
| 07/10/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4646 | 4 | 4646 | 4 | 0.00 |
| 07/10/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4478 | 4 | 4478 | 4 | 0.00 |
| 07/10/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 4815 | 5 | 4815 | 5 | 0.00 |
| 07/10/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2531 | 3 | 2531 | 3 | 0.00 |
| 07/10/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2745 | 3 | 2745 | 3 | 0.00 |
| 07/10/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2637 | 3 | 2637 | 3 | 0.00 |
| 07/10/2011 | R209 On 03-November-11 | | | Bond Future | 8.84 | 74.1904 | 8.8400 | 74.1904 | 1,374.00 |
| 07/10/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 1044 | 1 | 1044 | 1 | 0.00 |
| 07/10/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 887 | 1 | 887 | 1 | 0.00 |
| 07/10/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 1217 | 1 | 1217 | 1 | 0.00 |
| 07/10/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 1532 | 2 | 1532 | 2 | 0.00 |
| 07/10/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 2001 | 2 | 2001 | 2 | 0.00 |
| 07/10/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 1757 | 2 | 1757 | 2 | 0.00 |
| 07/10/2011 | R209 On 02-February-12 | | | Bond Future | 8.91 | 75.2593 | 8.9110 | 75.2593 | 0.00 |
| 07/10/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3372 | 3 | 3372 | 3 | 0.00 |
| 07/10/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3172 | 3 | 3172 | 3 | 0.00 |
| 07/10/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3579 | 3 | 3579 | 3 | 0.00 |
| 07/10/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2514 | 3 | 2514 | 3 | 0.00 |
| 07/10/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2871 | 3 | 2871 | 3 | 0.00 |
| 07/10/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2687 | 3 | 2687 | 3 | 0.00 |
| 07/10/2011 | R209 On 03-May-12 | | | Bond Future | 8.98 | 73.2491 | 8.9780 | 73.2491 | 0.00 |
| 07/10/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 4063 | 4 | 4063 | 4 | 0.00 |
| 07/10/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4257 | 4 | 4257 | 4 | 0.00 |
| 07/10/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3875 | 4 | 3875 | 4 | 0.00 |
| 07/10/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 4090 | 4 | 4090 | 4 | 0.00 |
| 07/10/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3709 | 4 | 3709 | 4 | 0.00 |
| 07/10/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 3895 | 4 | 3895 | 4 | 0.00 |
| 07/10/2011 | R209 On 02-August-12 | | | Bond Future | 9.04 | 74.3893 | 9.0410 | 74.3893 | 0.00 |
| 07/10/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5673 | 5 | 5673 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/10/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 5875 | 5 | 5875 | 5 | 0.00 |
| 07/10/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5474 | 5 | 5474 | 5 | 0.00 |
| 07/10/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 4287 | 5 | 4287 | 5 | 0.00 |
| 07/10/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 3957 | 4 | 3957 | 4 | 0.00 |
| 07/10/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 4119 | 4 | 4119 | 4 | 0.00 |
| 07/10/2011 | R210 On 03-November-11 | | | Bond Future | 132.04 | 132.0298 | 132.0367 | 132.0298 | 750.00 |
| 07/10/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 1037 | 1 | 1037 | 1 | 0.00 |
| 07/10/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 1087 | 1 | 1087 | 1 | 0.00 |
| 07/10/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 987 | 1 | 987 | 1 | 0.00 |
| 07/10/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R211 On 03-November-11 | | | Bond Future | 113.14 | 113.1419 | 113.1440 | 113.1419 | 529.00 |
| 07/10/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 111894 | 112 | 111894 | 112 | 0.00 |
| 07/10/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 111844 | 112 | 111844 | 112 | 0.00 |
| 07/10/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 111944 | 112 | 111944 | 112 | 0.00 |
| 07/10/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R211 On 02-February-12 | | | Bond Future | 113.43 | 113.4279 | 113.4299 | 113.4279 | 0.00 |
| 07/10/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 2930 | 3 | 2930 | 3 | 0.00 |
| 07/10/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 2880 | 3 | 2880 | 3 | 0.00 |
| 07/10/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 2980 | 3 | 2980 | 3 | 0.00 |
| 07/10/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R212 On 03-November-11 | | | Bond Future | 109.59 | 109.7286 | 109.5873 | 109.7286 | 2,677.00 |
| 07/10/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 107087 | 107 | 107087 | 107 | 0.00 |
| 07/10/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 107037 | 107 | 107037 | 107 | 0.00 |
| 07/10/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 107137 | 107 | 107137 | 107 | 0.00 |
| 07/10/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/10/2011 | R212 On 02-February-12 | | | Bond Future | 109.69 | 109.8350 | 109.6916 | 109.8350 | 0.00 |
| 07/10/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 1192 | 1 | 1192 | 1 | 0.00 |
| 07/10/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 1242 | 1 | 1242 | 1 | 0.00 |
| 07/10/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 1142 | 1 | 1142 | 1 | 0.00 |
| 07/10/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R213 On 03-November-11 | | | Bond Future | 8.89 | 83.2714 | 8.8940 | 83.2714 | 0.00 |
| 07/10/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 1561 | 2 | 1561 | 2 | 0.00 |
| 07/10/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 751 | 1 | 751 | 1 | 0.00 |
| 07/10/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 1155 | 2 | 1155 | 2 | 0.00 |
| 07/10/2011 | R213 On 02-February-12 | | | Bond Future | 8.98 | 84.4648 | 8.9770 | 84.4648 | 0.00 |
| 07/10/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 179 | 0 | 179 | 0 | 0.00 |
| 07/10/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 567 | 0 | 567 | 0 | 0.00 |
| 07/10/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 211 | 1 | 211 | 1 | 0.00 |
| 07/10/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 07/10/2011 | R213 On 03-May-12 | | | Bond Future | 9.05 | 82.1977 | 9.0500 | 82.1977 | 0.00 |
| 07/10/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 1519 | 1 | 1519 | 1 | 0.00 |
| 07/10/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 1892 | 1 | 1892 | 1 | 0.00 |
| 07/10/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 1143 | 0 | 1143 | 0 | 0.00 |
| 07/10/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R213 On 02-August-12 | | | Bond Future | 9.12 | 83.4761 | 9.1190 | 83.4761 | 0.00 |
| 07/10/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 986 | 0 | 986 | 0 | 0.00 |
| 07/10/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 1358 | 1 | 1358 | 1 | 0.00 |
| 07/10/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 612 | 0 | 612 | 0 | 0.00 |
| 07/10/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/10/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |
| 07/10/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 27590 | 28 | 0.00 |
| 07/10/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26333 | 26 | 0.00 |
| 07/10/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 28834 | 29 | 0.00 |
| 07/10/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 07/10/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 07/10/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 07/10/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 07/10/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 07/10/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 07/10/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 07/10/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 07/10/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/10/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 07/10/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 10/10/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/10/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/10/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/10/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/10/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/10/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/10/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/10/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/10/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/10/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/10/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/10/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/10/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/10/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/10/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/10/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/10/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/10/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/10/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/10/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/10/2011 | AL7T On 03-November-11 | | | Index Future | 404.22 | 400.8300 | 404.2240 | 400.8300 | 16.00 |
| 10/10/2011 | AL7T On 02-February-12 | | | Index Future | 410.02 | 406.5820 | 410.0240 | 406.5820 | 0.00 |
| 10/10/2011 | ALBI On 03-November-11 | | | Index Future | 370.67 | 367.3100 | 370.6650 | 367.3100 | 1,692.00 |
| 10/10/2011 | ALBI On 02-February-12 | | | Index Future | 375.98 | 372.5810 | 375.9830 | 372.5810 | 0.00 |
| 10/10/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/10/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/10/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/10/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/10/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/10/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/10/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/10/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/10/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/10/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/10/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/10/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 10/10/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/10/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/10/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/10/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/10/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/10/2011 | CAAG On 24-October-11 | | | Can-Do Future | 7.84 | 7.8844 | 7.8419 | 7.8844 | 0.00 |
| 10/10/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 1142 | 1 | 1142 | 1 | 0.00 |
| 10/10/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 1092 | 1 | 1092 | 1 | 0.00 |
| 10/10/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 1192 | 1 | 1192 | 1 | 0.00 |
| 10/10/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 843 | 1 | 843 | 1 | 14,286.00 |
| 10/10/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 452 | 1 | 452 | 1 | 6,757.00 |
| 10/10/2011 | CAAG On 24-October-11 | 8.75 | Call | Can-Do Future | 16 | 0 | 16 | 0 | 11,429.00 |
| 10/10/2011 | CAAG On 24-October-11 | 8.50 | Call | Can-Do Future | 29 | 0 | 29 | 0 | 11,765.00 |
| 10/10/2011 | CAAG On 24-October-11 | 9.00 | Call | Can-Do Future | 8 | 0 | 8 | 0 | 11,111.00 |
| 10/10/2011 | CAAG On 24-October-11 | 9.00 | Put | Can-Do Future | 1166 | 1 | 1166 | 1 | 0.00 |
| 10/10/2011 | CAAG On 24-October-11 | 8.50 | Put | Can-Do Future | 687 | 1 | 687 | 1 | 0.00 |
| 10/10/2011 | CAAG On 24-October-11 | 8.75 | Put | Can-Do Future | 924 | 1 | 924 | 1 | 0.00 |
| 10/10/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 10 | 0 | 10 | 0 | 0.00 |
| 10/10/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 1 | 0 | 1 | 0 | 0.00 |
| 10/10/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | CAAJ On 20-October-11 | | | Any day expiry | 7.84 | 7.8796 | 7.8373 | 7.8796 | 0.00 |
| 10/10/2011 | CAAJ On 20-October-11 | 7.75 | Call | Any day expiry | 175 | 0 | 175 | 0 | 0.00 |
| 10/10/2011 | CAAJ On 20-October-11 | 7.80 | Call | Any day expiry | 150 | 0 | 150 | 0 | 0.00 |
| 10/10/2011 | CAAJ On 20-October-11 | 7.70 | Call | Any day expiry | 203 | 0 | 203 | 0 | 0.00 |
| 10/10/2011 | CAAJ On 20-October-11 | 7.70 | Put | Any day expiry | 66 | 0 | 66 | 0 | 0.00 |
| 10/10/2011 | CAAJ On 20-October-11 | 7.80 | Put | Any day expiry | 113 | 0 | 113 | 0 | 0.00 |
| 10/10/2011 | CAAJ On 20-October-11 | 7.75 | Put | Any day expiry | 88 | 0 | 88 | 0 | 0.00 |
| 10/10/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.06 | 0.0633 | 0.0641 | 0.0633 | 12,659.00 |
| 10/10/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.08 | 0.0819 | 0.0802 | 0.0819 | 18,519.00 |
| 10/10/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.16 | 0.1467 | 0.1596 | 0.1467 | 12,423.00 |
| 10/10/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.38 | 0.4150 | 0.3805 | 0.4150 | 100,000.00 |
| 10/10/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.19 | 0.1803 | 0.1855 | 0.1803 | 100,000.00 |
| 10/10/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.18 | 0.1657 | 0.1802 | 0.1657 | 12,346.00 |
| 10/10/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/10/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 10/10/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/10/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/10/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/10/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/10/2011 | GOVI On 03-November-11 | | | GOVI | 371.62 | 368.5040 | 371.6220 | 368.5040 | 163.00 |
| 10/10/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 146220 | 12 | 146220 | 12 | 0.00 |
| 10/10/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 146120 | 11 | 146120 | 11 | 0.00 |
| 10/10/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 146320 | 12 | 146320 | 12 | 0.00 |
| 10/10/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | GOVI On 02-February-12 | | | GOVI | 376.95 | 373.7920 | 376.9540 | 373.7920 | 0.00 |
| 10/10/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 79540 | 5 | 79540 | 5 | 0.00 |
| 10/10/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 79440 | 5 | 79440 | 5 | 0.00 |
| 10/10/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 79640 | 5 | 79640 | 5 | 0.00 |
| 10/10/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 10/10/2011 | IGOV On 03-November-11 | | | Index Future | 160.25 | 160.0490 | 160.2530 | 160.0490 | 85.00 |
| 10/10/2011 | IGOV On 02-February-12 | | | Index Future | 162.55 | 162.3460 | 162.5520 | 162.3460 | 0.00 |
| 10/10/2011 | ILBI On 02-February-12 | | | Index Future | 440.18 | 440.8800 | 440.1840 | 440.8800 | 88.00 |
| 10/10/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 10/10/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 10/10/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 10/10/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 10/10/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 10/10/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 10/10/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.56 | 94.4100 | 5.5620 | 94.4100 | 1,000.00 |
| 10/10/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.50 | 94.5700 | 5.5040 | 94.5700 | 1,700.00 |
| 10/10/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.38 | 94.6100 | 5.3810 | 94.6100 | 5,541.00 |
| 10/10/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.34 | 94.6500 | 5.3400 | 94.6500 | 0.00 |
| 10/10/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.28 | 94.7200 | 5.2760 | 94.7200 | 0.00 |
| 10/10/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.25 | 94.7400 | 5.2490 | 94.7400 | 1,340.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/10/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.26 | 94.7300 | 5.2600 | 94.7300 | 2,890.00 |
| 10/10/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.38 | 94.6400 | 5.3760 | 94.6400 | 44,760.00 |
| 10/10/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.53 | 94.4800 | 5.5300 | 94.4800 | 990.00 |
| 10/10/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.79 | 94.2300 | 5.7870 | 94.2300 | 790.00 |
| 10/10/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.08 | 93.9400 | 6.0800 | 93.9400 | 1,250.00 |
| 10/10/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.35 | 93.6500 | 6.3500 | 93.6500 | 500.00 |
| 10/10/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 10/10/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 10/10/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 10/10/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 10/10/2011 | JN05 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 10/10/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 10/10/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 10/10/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 10/10/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 10/10/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | OTH1 On 03-November-11 | | | Index Future | 365.19 | 360.5820 | 365.1880 | 360.5820 | 0.00 |
| 10/10/2011 | OTH1 On 02-February-12 | | | Index Future | 370.43 | 365.7570 | 370.4270 | 365.7570 | 0.00 |
| 10/10/2011 | R157 On 03-November-11 | | | Bond Future | 6.63 | 124.5340 | 6.6280 | 124.5340 | 15,680.00 |
| 10/10/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 6005 | 6 | 6005 | 6 | 0.00 |
| 10/10/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 6185 | 6 | 6185 | 6 | 0.00 |
| 10/10/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 5826 | 5 | 5826 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/10/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 378 | 0 | 378 | 0 | 1,200.00 |
| 10/10/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 1504 | 1 | 1504 | 1 | 400.00 |
| 10/10/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 1839 | 1 | 1839 | 1 | 0.00 |
| 10/10/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 3462 | 3 | 3462 | 3 | 0.00 |
| 10/10/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 2 | 0 | 2 | 0 | 1,200.00 |
| 10/10/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 52 | 0 | 52 | 0 | 400.00 |
| 10/10/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 93 | 0 | 93 | 0 | 0.00 |
| 10/10/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 677 | 1 | 677 | 1 | 0.00 |
| 10/10/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R157 On 02-February-12 | | | Bond Future | 6.70 | 126.3201 | 6.7010 | 126.3201 | 0.00 |
| 10/10/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 6242 | 6 | 6242 | 6 | 0.00 |
| 10/10/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 6404 | 6 | 6404 | 6 | 0.00 |
| 10/10/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 6079 | 6 | 6079 | 6 | 0.00 |
| 10/10/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 10/10/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 334 | 0 | 334 | 0 | 130.00 |
| 10/10/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 1945 | 2 | 1945 | 2 | 0.00 |
| 10/10/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 708 | 1 | 708 | 1 | 130.00 |
| 10/10/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 1501 | 2 | 1501 | 2 | 130.00 |
| 10/10/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 2868 | 3 | 2868 | 3 | 0.00 |
| 10/10/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 38 | 0 | 38 | 0 | 0.00 |
| 10/10/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 30 | 0 | 30 | 0 | 0.00 |
| 10/10/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 34 | 0 | 34 | 0 | 0.00 |
| 10/10/2011 | R157 On 03-May-12 | | | Bond Future | 6.76 | 121.4150 | 6.7550 | 121.4150 | 0.00 |
| 10/10/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 5040 | 5 | 5040 | 5 | 0.00 |
| 10/10/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4898 | 4 | 4898 | 4 | 0.00 |
| 10/10/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 5182 | 5 | 5182 | 5 | 0.00 |
| 10/10/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 190 | 0 | 190 | 0 | 0.00 |
| 10/10/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 221 | 0 | 221 | 0 | 0.00 |
| 10/10/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 205 | 0 | 205 | 0 | 0.00 |
| 10/10/2011 | R157 On 02-August-12 | | | Bond Future | 6.79 | 123.3100 | 6.7930 | 123.3100 | 0.00 |
| 10/10/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4245 | 4 | 4245 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/10/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 4128 | 4 | 4128 | 4 | 0.00 |
| 10/10/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4363 | 4 | 4363 | 4 | 0.00 |
| 10/10/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 578 | 1 | 578 | 1 | 0.00 |
| 10/10/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 638 | 1 | 638 | 1 | 0.00 |
| 10/10/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 607 | 1 | 607 | 1 | 0.00 |
| 10/10/2011 | R186 On 03-November-11 | | | Bond Future | 8.29 | 121.3241 | 8.2910 | 121.3241 | 30,166.00 |
| 10/10/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 6646 | 5 | 6646 | 5 | 0.00 |
| 10/10/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 7073 | 6 | 7073 | 6 | 0.00 |
| 10/10/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 6220 | 5 | 6220 | 5 | 0.00 |
| 10/10/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 4566 | 3 | 4566 | 3 | 0.00 |
| 10/10/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 769 | 0 | 769 | 0 | 1,275.00 |
| 10/10/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 1823 | 1 | 1823 | 1 | 425.00 |
| 10/10/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 3062 | 2 | 3062 | 2 | 0.00 |
| 10/10/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 7501 | 6 | 7501 | 6 | 0.00 |
| 10/10/2011 | R186 On 03-November-11 | 8.20 | Call | Bond Future | 1122 | 1 | 1122 | 1 | 0.00 |
| 10/10/2011 | R186 On 03-November-11 | 7.80 | Call | Bond Future | 184 | 0 | 184 | 0 | 250.00 |
| 10/10/2011 | R186 On 03-November-11 | 8.00 | Call | Bond Future | 503 | 0 | 503 | 0 | 0.00 |
| 10/10/2011 | R186 On 03-November-11 | 8.00 | Put | Bond Future | 3366 | 5 | 3366 | 5 | 250.00 |
| 10/10/2011 | R186 On 03-November-11 | 8.20 | Put | Bond Future | 2007 | 3 | 2007 | 3 | 250.00 |
| 10/10/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 36 | 0 | 36 | 0 | 1,275.00 |
| 10/10/2011 | R186 On 03-November-11 | 7.80 | Put | Bond Future | 5073 | 7 | 5073 | 7 | 0.00 |
| 10/10/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 595 | 1 | 595 | 1 | 425.00 |
| 10/10/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 1254 | 2 | 1254 | 2 | 0.00 |
| 10/10/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 2637 | 4 | 2637 | 4 | 0.00 |
| 10/10/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 86 | 0 | 86 | 0 | 0.00 |
| 10/10/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 244 | 1 | 244 | 1 | 0.00 |
| 10/10/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 49 | 0 | 49 | 0 | 0.00 |
| 10/10/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 66 | 0 | 66 | 0 | 0.00 |
| 10/10/2011 | R186 On 02-February-12 | | | Bond Future | 8.37 | 117.7810 | 8.3680 | 117.7810 | 2,501.00 |
| 10/10/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 7143 | 6 | 7143 | 6 | 0.00 |
| 10/10/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 7475 | 6 | 7475 | 6 | 0.00 |
| 10/10/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 6817 | 6 | 6817 | 6 | 0.00 |
| 10/10/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 1296 | 1 | 1296 | 1 | 6,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/10/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 113 | 0 | 113 | 0 | 6,000.00 |
| 10/10/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 35634 | 34 | 35634 | 34 | 0.00 |
| 10/10/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 107408 | 106 | 107408 | 106 | 0.00 |
| 10/10/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 2023 | 2 | 2023 | 2 | 100.00 |
| 10/10/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 5591 | 7 | 5591 | 7 | 0.00 |
| 10/10/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 17021 | 19 | 17021 | 19 | 0.00 |
| 10/10/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1475 | 2 | 1475 | 2 | 0.00 |
| 10/10/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 7378 | 9 | 7378 | 9 | 0.00 |
| 10/10/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1251 | 2 | 1251 | 2 | 0.00 |
| 10/10/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1359 | 2 | 1359 | 2 | 100.00 |
| 10/10/2011 | R186 On 03-May-12 | | | Bond Future | 8.44 | 119.5548 | 8.4380 | 119.5548 | 0.00 |
| 10/10/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 7795 | 7 | 7795 | 7 | 0.00 |
| 10/10/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 8087 | 7 | 8087 | 7 | 0.00 |
| 10/10/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 7507 | 7 | 7507 | 7 | 0.00 |
| 10/10/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 2872 | 3 | 2872 | 3 | 0.00 |
| 10/10/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 2577 | 3 | 2577 | 3 | 0.00 |
| 10/10/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 2721 | 3 | 2721 | 3 | 0.00 |
| 10/10/2011 | R186 On 02-August-12 | | | Bond Future | 8.51 | 116.1296 | 8.5050 | 116.1296 | 0.00 |
| 10/10/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 6840 | 6 | 6840 | 6 | 0.00 |
| 10/10/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 7093 | 6 | 7093 | 6 | 0.00 |
| 10/10/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 6592 | 6 | 6592 | 6 | 0.00 |
| 10/10/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 4826 | 6 | 4826 | 6 | 0.00 |
| 10/10/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 4436 | 5 | 4436 | 5 | 0.00 |
| 10/10/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 4627 | 5 | 4627 | 5 | 0.00 |
| 10/10/2011 | R189 On 03-November-11 | | | Bond Future | 214.48 | 214.4262 | 214.4850 | 214.4262 | 0.00 |
| 10/10/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 2485 | 2 | 2485 | 2 | 0.00 |
| 10/10/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 2535 | 2 | 2535 | 2 | 0.00 |
| 10/10/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 2435 | 2 | 2435 | 2 | 0.00 |
| 10/10/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/10/2011 | R197 On 03-November-11 | | | Bond Future | 242.03 | 241.7936 | 242.0287 | 241.7936 | 183.00 |
| 10/10/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 3529 | 3 | 3529 | 3 | 0.00 |
| 10/10/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 3479 | 3 | 3479 | 3 | 0.00 |
| 10/10/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 3579 | 3 | 3579 | 3 | 0.00 |
| 10/10/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R201 On 03-November-11 | | | Bond Future | 6.25 | 109.9864 | 6.2450 | 109.9864 | 3,084.00 |
| 10/10/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 4967 | 5 | 4967 | 5 | 0.00 |
| 10/10/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 5105 | 5 | 5105 | 5 | 0.00 |
| 10/10/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 4830 | 4 | 4830 | 4 | 0.00 |
| 10/10/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R201 On 02-February-12 | | | Bond Future | 6.29 | 107.1570 | 6.2880 | 107.1570 | 0.00 |
| 10/10/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 5122 | 5 | 5122 | 5 | 0.00 |
| 10/10/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 5249 | 5 | 5249 | 5 | 0.00 |
| 10/10/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4996 | 5 | 4996 | 5 | 0.00 |
| 10/10/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 10/10/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 10/10/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 10/10/2011 | R201 On 03-May-12 | | | Bond Future | 6.31 | 108.7698 | 6.3080 | 108.7698 | 0.00 |
| 10/10/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3572 | 3 | 3572 | 3 | 0.00 |
| 10/10/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3462 | 3 | 3462 | 3 | 0.00 |
| 10/10/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3681 | 3 | 3681 | 3 | 0.00 |
| 10/10/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 77 | 0 | 77 | 0 | 0.00 |
| 10/10/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 95 | 0 | 95 | 0 | 0.00 |
| 10/10/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 86 | 0 | 86 | 0 | 0.00 |
| 10/10/2011 | R201 On 02-August-12 | | | Bond Future | 6.31 | 106.0586 | 6.3060 | 106.0586 | 0.00 |
| 10/10/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2852 | 3 | 2852 | 3 | 0.00 |
| 10/10/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2759 | 2 | 2759 | 2 | 0.00 |
| 10/10/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2945 | 3 | 2945 | 3 | 0.00 |
| 10/10/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 198 | 0 | 198 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/10/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 229 | 0 | 229 | 0 | 0.00 |
| 10/10/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 214 | 0 | 214 | 0 | 0.00 |
| 10/10/2011 | R202 On 03-November-11 | | | Bond Future | 176.99 | 176.9808 | 176.9900 | 176.9808 | 32,686.00 |
| 10/10/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 176490 | 176 | 176490 | 176 | 0.00 |
| 10/10/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 176440 | 176 | 176440 | 176 | 0.00 |
| 10/10/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 176540 | 177 | 176540 | 177 | 0.00 |
| 10/10/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R202 On 02-February-12 | | | Bond Future | 176.87 | 176.8573 | 176.8662 | 176.8573 | 0.00 |
| 10/10/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 84 | 0 | 84 | 0 | 0.00 |
| 10/10/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 184 | 0 | 184 | 0 | 0.00 |
| 10/10/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 134 | 0 | 134 | 0 | 0.00 |
| 10/10/2011 | R203 On 03-November-11 | | | Bond Future | 7.48 | 104.1950 | 7.4750 | 104.1950 | 2,109.00 |
| 10/10/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 4758 | 4 | 4758 | 4 | 0.00 |
| 10/10/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 4534 | 4 | 4534 | 4 | 0.00 |
| 10/10/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 4982 | 4 | 4982 | 4 | 0.00 |
| 10/10/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 10/10/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 10/10/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 10/10/2011 | R203 On 02-February-12 | | | Bond Future | 7.57 | 105.6885 | 7.5700 | 105.6885 | 0.00 |
| 10/10/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 5476 | 5 | 5476 | 5 | 0.00 |
| 10/10/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 5285 | 5 | 5285 | 5 | 0.00 |
| 10/10/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 5668 | 5 | 5668 | 5 | 0.00 |
| 10/10/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 216 | 0 | 216 | 0 | 0.00 |
| 10/10/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 263 | 0 | 263 | 0 | 0.00 |
| 10/10/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 238 | 0 | 238 | 0 | 0.00 |
| 10/10/2011 | R203 On 03-May-12 | | | Bond Future | 7.65 | 103.1202 | 7.6540 | 103.1202 | 0.00 |
| 10/10/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 5332 | 5 | 5332 | 5 | 0.00 |
| 10/10/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 5500 | 5 | 5500 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/10/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 5166 | 5 | 5166 | 5 | 0.00 |
| 10/10/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 692 | 1 | 692 | 1 | 0.00 |
| 10/10/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 611 | 1 | 611 | 1 | 0.00 |
| 10/10/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 650 | 1 | 650 | 1 | 0.00 |
| 10/10/2011 | R203 On 02-August-12 | | | Bond Future | 7.73 | 104.7308 | 7.7320 | 104.7308 | 0.00 |
| 10/10/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4604 | 4 | 4604 | 4 | 0.00 |
| 10/10/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4464 | 4 | 4464 | 4 | 0.00 |
| 10/10/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4745 | 4 | 4745 | 4 | 0.00 |
| 10/10/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1372 | 2 | 1372 | 2 | 0.00 |
| 10/10/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1496 | 2 | 1496 | 2 | 0.00 |
| 10/10/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1433 | 2 | 1433 | 2 | 0.00 |
| 10/10/2011 | R204 On 03-November-11 | | | Bond Future | 7.73 | 103.8146 | 7.7300 | 103.8146 | 3,163.00 |
| 10/10/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 5374 | 5 | 5374 | 5 | 0.00 |
| 10/10/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 5627 | 5 | 5627 | 5 | 0.00 |
| 10/10/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 5120 | 4 | 5120 | 4 | 0.00 |
| 10/10/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 10/10/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 10/10/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 10/10/2011 | R204 On 02-February-12 | | | Bond Future | 7.82 | 101.2740 | 7.8210 | 101.2740 | 0.00 |
| 10/10/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 6217 | 6 | 6217 | 6 | 0.00 |
| 10/10/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 6437 | 6 | 6437 | 6 | 0.00 |
| 10/10/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 5998 | 5 | 5998 | 5 | 0.00 |
| 10/10/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 261 | 0 | 261 | 0 | 0.00 |
| 10/10/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 212 | 0 | 212 | 0 | 0.00 |
| 10/10/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 236 | 0 | 236 | 0 | 0.00 |
| 10/10/2011 | R204 On 03-May-12 | | | Bond Future | 7.90 | 102.7963 | 7.9040 | 102.7963 | 0.00 |
| 10/10/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 5175 | 5 | 5175 | 5 | 0.00 |
| 10/10/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4994 | 4 | 4994 | 4 | 0.00 |
| 10/10/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 5364 | 5 | 5364 | 5 | 0.00 |
| 10/10/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 924 | 1 | 924 | 1 | 0.00 |
| 10/10/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1038 | 1 | 1038 | 1 | 0.00 |
| 10/10/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 977 | 1 | 977 | 1 | 0.00 |
| 10/10/2011 | R204 On 02-August-12 | | | Bond Future | 7.98 | 100.3706 | 7.9840 | 100.3706 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/10/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4480 | 4 | 4480 | 4 | 0.00 |
| 10/10/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4635 | 4 | 4635 | 4 | 0.00 |
| 10/10/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4328 | 4 | 4328 | 4 | 0.00 |
| 10/10/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2066 | 2 | 2066 | 2 | 0.00 |
| 10/10/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 1896 | 2 | 1896 | 2 | 0.00 |
| 10/10/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 1979 | 2 | 1979 | 2 | 0.00 |
| 10/10/2011 | R206 On 03-November-11 | | | Bond Future | 5.93 | 105.2630 | 5.9320 | 105.2630 | 12,577.00 |
| 10/10/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 3667 | 3 | 3667 | 3 | 0.00 |
| 10/10/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 3568 | 3 | 3568 | 3 | 0.00 |
| 10/10/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 3765 | 4 | 3765 | 4 | 0.00 |
| 10/10/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R206 On 02-February-12 | | | Bond Future | 5.95 | 103.0111 | 5.9470 | 103.0111 | 0.00 |
| 10/10/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3687 | 3 | 3687 | 3 | 0.00 |
| 10/10/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3599 | 3 | 3599 | 3 | 0.00 |
| 10/10/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3774 | 4 | 3774 | 4 | 0.00 |
| 10/10/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 10/10/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 10/10/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 10/10/2011 | R206 On 03-May-12 | | | Bond Future | 5.93 | 104.5624 | 5.9270 | 104.5624 | 0.00 |
| 10/10/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2576 | 2 | 2576 | 2 | 0.00 |
| 10/10/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2647 | 2 | 2647 | 2 | 0.00 |
| 10/10/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2506 | 2 | 2506 | 2 | 0.00 |
| 10/10/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 91 | 0 | 91 | 0 | 0.00 |
| 10/10/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 76 | 0 | 76 | 0 | 0.00 |
| 10/10/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 83 | 0 | 83 | 0 | 0.00 |
| 10/10/2011 | R206 On 02-August-12 | | | Bond Future | 5.86 | 102.4292 | 5.8580 | 102.4292 | 0.00 |
| 10/10/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 2080 | 2 | 2080 | 2 | 0.00 |
| 10/10/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 2023 | 2 | 2023 | 2 | 0.00 |
| 10/10/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 2136 | 2 | 2136 | 2 | 0.00 |
| 10/10/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 170 | 0 | 170 | 0 | 0.00 |
| 10/10/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 192 | 0 | 192 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/10/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 182 | 0 | 182 | 0 | 0.00 |
| 10/10/2011 | R207 On 03-November-11 | | | Bond Future | 7.97 | 97.2136 | 7.9740 | 97.2136 | 8,999.00 |
| 10/10/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 4370 | 4 | 4370 | 4 | 0.00 |
| 10/10/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 4635 | 4 | 4635 | 4 | 0.00 |
| 10/10/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 4105 | 3 | 4105 | 3 | 0.00 |
| 10/10/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 686 | 0 | 686 | 0 | 2,000.00 |
| 10/10/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 1479 | 1 | 1479 | 1 | 0.00 |
| 10/10/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 2338 | 2 | 2338 | 2 | 0.00 |
| 10/10/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 32 | 0 | 32 | 0 | 900.00 |
| 10/10/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 816 | 1 | 816 | 1 | 0.00 |
| 10/10/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 2575 | 2 | 2575 | 2 | 0.00 |
| 10/10/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 380 | 0 | 380 | 0 | 300.00 |
| 10/10/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 955 | 1 | 955 | 1 | 300.00 |
| 10/10/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 157 | 0 | 157 | 0 | 900.00 |
| 10/10/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 1683 | 2 | 1683 | 2 | 0.00 |
| 10/10/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 200 | 0 | 200 | 0 | 2,000.00 |
| 10/10/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 4021 | 5 | 4021 | 5 | 0.00 |
| 10/10/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 470 | 1 | 470 | 1 | 2,000.00 |
| 10/10/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 30 | 0 | 30 | 0 | 0.00 |
| 10/10/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 1114 | 2 | 1114 | 2 | 0.00 |
| 10/10/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 10/10/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 22 | 0 | 22 | 0 | 0.00 |
| 10/10/2011 | R207 On 02-February-12 | | | Bond Future | 8.06 | 94.9702 | 8.0640 | 94.9702 | 0.00 |
| 10/10/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 5535 | 5 | 5535 | 5 | 0.00 |
| 10/10/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 5756 | 5 | 5756 | 5 | 0.00 |
| 10/10/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 5317 | 5 | 5317 | 5 | 0.00 |
| 10/10/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 507 | 1 | 507 | 1 | 0.00 |
| 10/10/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 422 | 1 | 422 | 1 | 0.00 |
| 10/10/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 462 | 1 | 462 | 1 | 0.00 |
| 10/10/2011 | R207 On 03-May-12 | | | Bond Future | 8.15 | 96.4002 | 8.1500 | 96.4002 | 0.00 |
| 10/10/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4724 | 4 | 4724 | 4 | 0.00 |
| 10/10/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4542 | 4 | 4542 | 4 | 0.00 |
| 10/10/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4904 | 4 | 4904 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/10/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1442 | 2 | 1442 | 2 | 0.00 |
| 10/10/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1602 | 2 | 1602 | 2 | 0.00 |
| 10/10/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1522 | 2 | 1522 | 2 | 0.00 |
| 10/10/2011 | R207 On 02-August-12 | | | Bond Future | 8.23 | 94.2675 | 8.2320 | 94.2675 | 0.00 |
| 10/10/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4834 | 4 | 4834 | 4 | 0.00 |
| 10/10/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4998 | 5 | 4998 | 5 | 0.00 |
| 10/10/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4671 | 4 | 4671 | 4 | 0.00 |
| 10/10/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2233 | 3 | 2233 | 3 | 0.00 |
| 10/10/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2049 | 2 | 2049 | 2 | 0.00 |
| 10/10/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2140 | 2 | 2140 | 2 | 0.00 |
| 10/10/2011 | R208 On 03-November-11 | | | Bond Future | 8.01 | 91.6718 | 8.0070 | 91.6718 | 7,097.00 |
| 10/10/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 4473 | 4 | 4473 | 4 | 0.00 |
| 10/10/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 4754 | 4 | 4754 | 4 | 0.00 |
| 10/10/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 4192 | 3 | 4192 | 3 | 0.00 |
| 10/10/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 768 | 1 | 768 | 1 | 1,995.00 |
| 10/10/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 5319 | 5 | 5319 | 5 | 0.00 |
| 10/10/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 1645 | 1 | 1645 | 1 | 665.00 |
| 10/10/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 2579 | 2 | 2579 | 2 | 0.00 |
| 10/10/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 194 | 0 | 194 | 0 | 665.00 |
| 10/10/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 12 | 0 | 12 | 0 | 1,995.00 |
| 10/10/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 464 | 1 | 464 | 1 | 0.00 |
| 10/10/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 39 | 0 | 39 | 0 | 0.00 |
| 10/10/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 1121 | 2 | 1121 | 2 | 0.00 |
| 10/10/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 21 | 0 | 21 | 0 | 0.00 |
| 10/10/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 10/10/2011 | R208 On 02-February-12 | | | Bond Future | 8.09 | 92.9896 | 8.0890 | 92.9896 | 0.00 |
| 10/10/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 5818 | 5 | 5818 | 5 | 0.00 |
| 10/10/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 5586 | 5 | 5586 | 5 | 0.00 |
| 10/10/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 6052 | 5 | 6052 | 5 | 0.00 |
| 10/10/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 486 | 1 | 486 | 1 | 0.00 |
| 10/10/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 578 | 1 | 578 | 1 | 0.00 |
| 10/10/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 531 | 1 | 531 | 1 | 0.00 |
| 10/10/2011 | R208 On 03-May-12 | | | Bond Future | 8.17 | 90.9919 | 8.1650 | 90.9919 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/10/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5928 | 5 | 5928 | 5 | 0.00 |
| 10/10/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 6137 | 6 | 6137 | 6 | 0.00 |
| 10/10/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5722 | 5 | 5722 | 5 | 0.00 |
| 10/10/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1247 | 2 | 1247 | 2 | 0.00 |
| 10/10/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1112 | 1 | 1112 | 1 | 0.00 |
| 10/10/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1177 | 1 | 1177 | 1 | 0.00 |
| 10/10/2011 | R208 On 02-August-12 | | | Bond Future | 8.24 | 92.4151 | 8.2370 | 92.4151 | 0.00 |
| 10/10/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 5180 | 5 | 5180 | 5 | 0.00 |
| 10/10/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5002 | 4 | 5002 | 4 | 0.00 |
| 10/10/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5360 | 5 | 5360 | 5 | 0.00 |
| 10/10/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2196 | 3 | 2196 | 3 | 0.00 |
| 10/10/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2390 | 3 | 2390 | 3 | 0.00 |
| 10/10/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2291 | 3 | 2291 | 3 | 0.00 |
| 10/10/2011 | R209 On 03-November-11 | | | Bond Future | 8.65 | 74.9079 | 8.6530 | 74.9079 | 1,374.00 |
| 10/10/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 1733 | 1 | 1733 | 1 | 0.00 |
| 10/10/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 1977 | 1 | 1977 | 1 | 0.00 |
| 10/10/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 1505 | 1 | 1505 | 1 | 0.00 |
| 10/10/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 1125 | 2 | 1125 | 2 | 0.00 |
| 10/10/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 799 | 2 | 799 | 2 | 0.00 |
| 10/10/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 952 | 2 | 952 | 2 | 0.00 |
| 10/10/2011 | R209 On 02-February-12 | | | Bond Future | 8.72 | 75.9825 | 8.7190 | 75.9825 | 0.00 |
| 10/10/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 4234 | 3 | 4234 | 3 | 0.00 |
| 10/10/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 4471 | 4 | 4471 | 4 | 0.00 |
| 10/10/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 4004 | 3 | 4004 | 3 | 0.00 |
| 10/10/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2189 | 3 | 2189 | 3 | 0.00 |
| 10/10/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 1892 | 3 | 1892 | 3 | 0.00 |
| 10/10/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2036 | 3 | 2036 | 3 | 0.00 |
| 10/10/2011 | R209 On 03-May-12 | | | Bond Future | 8.78 | 73.9782 | 8.7800 | 73.9782 | 0.00 |
| 10/10/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 4904 | 4 | 4904 | 4 | 0.00 |
| 10/10/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 4692 | 4 | 4692 | 4 | 0.00 |
| 10/10/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 5121 | 4 | 5121 | 4 | 0.00 |
| 10/10/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3032 | 4 | 3032 | 4 | 0.00 |
| 10/10/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 3365 | 4 | 3365 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/10/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 3194 | 4 | 3194 | 4 | 0.00 |
| 10/10/2011 | R209 On 02-August-12 | | | Bond Future | 8.84 | 75.1322 | 8.8380 | 75.1322 | 0.00 |
| 10/10/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 6598 | 6 | 6598 | 6 | 0.00 |
| 10/10/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 6818 | 6 | 6818 | 6 | 0.00 |
| 10/10/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 6381 | 5 | 6381 | 5 | 0.00 |
| 10/10/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 3632 | 4 | 3632 | 4 | 0.00 |
| 10/10/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 3338 | 4 | 3338 | 4 | 0.00 |
| 10/10/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 3482 | 4 | 3482 | 4 | 0.00 |
| 10/10/2011 | R210 On 03-November-11 | | | Bond Future | 132.04 | 132.0367 | 132.0435 | 132.0367 | 750.00 |
| 10/10/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 1043 | 1 | 1043 | 1 | 0.00 |
| 10/10/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 1093 | 1 | 1093 | 1 | 0.00 |
| 10/10/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 993 | 1 | 993 | 1 | 0.00 |
| 10/10/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R211 On 03-November-11 | | | Bond Future | 113.15 | 113.1440 | 113.1462 | 113.1440 | 529.00 |
| 10/10/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 111896 | 112 | 111896 | 112 | 0.00 |
| 10/10/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 111846 | 112 | 111846 | 112 | 0.00 |
| 10/10/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 111946 | 112 | 111946 | 112 | 0.00 |
| 10/10/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R211 On 02-February-12 | | | Bond Future | 113.43 | 113.4299 | 113.4318 | 113.4299 | 0.00 |
| 10/10/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 2932 | 3 | 2932 | 3 | 0.00 |
| 10/10/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 2882 | 3 | 2882 | 3 | 0.00 |
| 10/10/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 2982 | 3 | 2982 | 3 | 0.00 |
| 10/10/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R212 On 03-November-11 | | | Bond Future | 109.69 | 109.5873 | 109.6902 | 109.5873 | 2,677.00 |
| 10/10/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 107190 | 107 | 107190 | 107 | 0.00 |
| 10/10/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 107140 | 107 | 107140 | 107 | 0.00 |
| 10/10/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 107240 | 107 | 107240 | 107 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/10/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R212 On 02-February-12 | | | Bond Future | 109.80 | 109.6916 | 109.7956 | 109.6916 | 0.00 |
| 10/10/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 1296 | 1 | 1296 | 1 | 0.00 |
| 10/10/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 1346 | 1 | 1346 | 1 | 0.00 |
| 10/10/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 1246 | 1 | 1246 | 1 | 0.00 |
| 10/10/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R213 On 03-November-11 | | | Bond Future | 8.73 | 83.9888 | 8.7260 | 83.9888 | 0.00 |
| 10/10/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 195 | 0 | 195 | 0 | 0.00 |
| 10/10/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 599 | 0 | 599 | 0 | 0.00 |
| 10/10/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 212 | 2 | 212 | 2 | 0.00 |
| 10/10/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 10/10/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 10/10/2011 | R213 On 02-February-12 | | | Bond Future | 8.80 | 85.1941 | 8.8040 | 85.1941 | 0.00 |
| 10/10/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 1548 | 0 | 1548 | 0 | 0.00 |
| 10/10/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 1157 | 0 | 1157 | 0 | 0.00 |
| 10/10/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 1936 | 1 | 1936 | 1 | 0.00 |
| 10/10/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R213 On 03-May-12 | | | Bond Future | 8.87 | 82.9398 | 8.8730 | 82.9398 | 0.00 |
| 10/10/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 2900 | 2 | 2900 | 2 | 0.00 |
| 10/10/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 3273 | 2 | 3273 | 2 | 0.00 |
| 10/10/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 2524 | 1 | 2524 | 1 | 0.00 |
| 10/10/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R213 On 02-August-12 | | | Bond Future | 8.94 | 84.2383 | 8.9370 | 84.2383 | 0.00 |
| 10/10/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 2387 | 1 | 2387 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/10/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 2759 | 1 | 2759 | 1 | 0.00 |
| 10/10/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 2013 | 1 | 2013 | 1 | 0.00 |
| 10/10/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |
| 10/10/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 27590 | 28 | 0.00 |
| 10/10/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26333 | 26 | 0.00 |
| 10/10/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 28834 | 29 | 0.00 |
| 10/10/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 10/10/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 10/10/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 10/10/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 10/10/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 10/10/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 10/10/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 10/10/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 10/10/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/10/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 10/10/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 11/10/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/10/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/10/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/10/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/10/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/10/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/10/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/10/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/10/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/10/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/10/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/10/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/10/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/10/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/10/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/10/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/10/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/10/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/10/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/10/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/10/2011 | AL7T On 03-November-11 | | | Index Future | 402.05 | 404.2240 | 402.0520 | 404.2240 | 16.00 |
| 11/10/2011 | AL7T On 02-February-12 | | | Index Future | 407.82 | 410.0240 | 407.8200 | 410.0240 | 0.00 |
| 11/10/2011 | ALBI On 03-November-11 | | | Index Future | 368.36 | 370.6650 | 368.3590 | 370.6650 | 1,692.00 |
| 11/10/2011 | ALBI On 02-February-12 | | | Index Future | 373.64 | 375.9830 | 373.6440 | 375.9830 | 0.00 |
| 11/10/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/10/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/10/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/10/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/10/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/10/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/10/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/10/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/10/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/10/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/10/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/10/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 11/10/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/10/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/10/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/10/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/10/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/10/2011 | CAAG On 24-October-11 | | | Can-Do Future | 7.92 | 7.8419 | 7.9188 | 7.8419 | 0.00 |
| 11/10/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 1219 | 1 | 1219 | 1 | 0.00 |
| 11/10/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 1169 | 1 | 1169 | 1 | 0.00 |
| 11/10/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 1269 | 1 | 1269 | 1 | 0.00 |
| 11/10/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 919 | 1 | 919 | 1 | 14,286.00 |
| 11/10/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 525 | 0 | 525 | 0 | 6,757.00 |
| 11/10/2011 | CAAG On 24-October-11 | 8.75 | Call | Can-Do Future | 16 | 0 | 16 | 0 | 11,429.00 |
| 11/10/2011 | CAAG On 24-October-11 | 8.50 | Call | Can-Do Future | 29 | 0 | 29 | 0 | 11,765.00 |
| 11/10/2011 | CAAG On 24-October-11 | 9.00 | Call | Can-Do Future | 8 | 0 | 8 | 0 | 11,111.00 |
| 11/10/2011 | CAAG On 24-October-11 | 9.00 | Put | Can-Do Future | 1089 | 1 | 1089 | 1 | 0.00 |
| 11/10/2011 | CAAG On 24-October-11 | 8.50 | Put | Can-Do Future | 610 | 1 | 610 | 1 | 0.00 |
| 11/10/2011 | CAAG On 24-October-11 | 8.75 | Put | Can-Do Future | 847 | 1 | 847 | 1 | 0.00 |
| 11/10/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 6 | 0 | 6 | 0 | 0.00 |
| 11/10/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | CAAJ On 20-October-11 | | | Any day expiry | 7.91 | 7.8373 | 7.9142 | 7.8373 | 0.00 |
| 11/10/2011 | CAAJ On 20-October-11 | 7.75 | Call | Any day expiry | 215 | 0 | 215 | 0 | 0.00 |
| 11/10/2011 | CAAJ On 20-October-11 | 7.80 | Call | Any day expiry | 183 | 0 | 183 | 0 | 0.00 |
| 11/10/2011 | CAAJ On 20-October-11 | 7.70 | Call | Any day expiry | 250 | 0 | 250 | 0 | 0.00 |
| 11/10/2011 | CAAJ On 20-October-11 | 7.70 | Put | Any day expiry | 36 | 0 | 36 | 0 | 0.00 |
| 11/10/2011 | CAAJ On 20-October-11 | 7.80 | Put | Any day expiry | 69 | 0 | 69 | 0 | 0.00 |
| 11/10/2011 | CAAJ On 20-October-11 | 7.75 | Put | Any day expiry | 51 | 0 | 51 | 0 | 0.00 |
| 11/10/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.07 | 0.0641 | 0.0660 | 0.0641 | 12,659.00 |
| 11/10/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.07 | 0.0802 | 0.0688 | 0.0802 | 18,519.00 |
| 11/10/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.18 | 0.1596 | 0.1789 | 0.1596 | 12,423.00 |
| 11/10/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.39 | 0.3805 | 0.3885 | 0.3805 | 100,000.00 |
| 11/10/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.16 | 0.1855 | 0.1587 | 0.1855 | 100,000.00 |
| 11/10/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.20 | 0.1802 | 0.2009 | 0.1802 | 12,346.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/10/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/10/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 11/10/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 11/10/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/10/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/10/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/10/2011 | GOVI On 03-November-11 | | | GOVI | 369.51 | 371.6220 | 369.5110 | 371.6220 | 163.00 |
| 11/10/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 125110 | 15 | 125110 | 15 | 0.00 |
| 11/10/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 125010 | 15 | 125010 | 15 | 0.00 |
| 11/10/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 125210 | 15 | 125210 | 15 | 0.00 |
| 11/10/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | GOVI On 02-February-12 | | | GOVI | 374.81 | 376.9540 | 374.8120 | 376.9540 | 0.00 |
| 11/10/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 58120 | 8 | 58120 | 8 | 0.00 |
| 11/10/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 58020 | 8 | 58020 | 8 | 0.00 |
| 11/10/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 58220 | 8 | 58220 | 8 | 0.00 |
| 11/10/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 11/10/2011 | IGOV On 03-November-11 | | | Index Future | 160.14 | 160.2530 | 160.1360 | 160.2530 | 86.00 |
| 11/10/2011 | IGOV On 02-February-12 | | | Index Future | 162.43 | 162.5520 | 162.4340 | 162.5520 | 0.00 |
| 11/10/2011 | ILBI On 02-February-12 | | | Index Future | 440.06 | 440.1840 | 440.0580 | 440.1840 | 88.00 |
| 11/10/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 11/10/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 11/10/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 11/10/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 11/10/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 11/10/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 11/10/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.53 | 94.4380 | 5.5300 | 94.4380 | 1,000.00 |
| 11/10/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.41 | 94.4960 | 5.4100 | 94.4960 | 1,700.00 |
| 11/10/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.40 | 94.6190 | 5.4000 | 94.6190 | 5,541.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/10/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.37 | 94.6600 | 5.3700 | 94.6600 | 700.00 |
| 11/10/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.30 | 94.7240 | 5.3000 | 94.7240 | 0.00 |
| 11/10/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.27 | 94.7510 | 5.2700 | 94.7510 | 1,340.00 |
| 11/10/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.28 | 94.7400 | 5.2800 | 94.7400 | 2,890.00 |
| 11/10/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.42 | 94.6240 | 5.4200 | 94.6240 | 44,760.00 |
| 11/10/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.58 | 94.4700 | 5.5800 | 94.4700 | 990.00 |
| 11/10/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.83 | 94.2130 | 5.8300 | 94.2130 | 790.00 |
| 11/10/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.11 | 93.9200 | 6.1100 | 93.9200 | 1,250.00 |
| 11/10/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.40 | 93.6500 | 6.4000 | 93.6500 | 500.00 |
| 11/10/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 11/10/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 11/10/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 11/10/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 11/10/2011 | JN05 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 11/10/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 11/10/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 11/10/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 11/10/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 11/10/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | OTH1 On 03-November-11 | | | Index Future | 361.86 | 365.1880 | 361.8570 | 365.1880 | 0.00 |
| 11/10/2011 | OTH1 On 02-February-12 | | | Index Future | 367.05 | 370.4270 | 367.0480 | 370.4270 | 0.00 |
| 11/10/2011 | R157 On 03-November-11 | | | Bond Future | 6.72 | 125.0067 | 6.7200 | 125.0067 | 15,680.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/10/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 5655 | 6 | 5655 | 6 | 0.00 |
| 11/10/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 5834 | 6 | 5834 | 6 | 0.00 |
| 11/10/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 5475 | 6 | 5475 | 6 | 0.00 |
| 11/10/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 242 | 0 | 242 | 0 | 1,200.00 |
| 11/10/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 1205 | 2 | 1205 | 2 | 400.00 |
| 11/10/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 1520 | 2 | 1520 | 2 | 0.00 |
| 11/10/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 3113 | 3 | 3113 | 3 | 0.00 |
| 11/10/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 4 | 0 | 4 | 0 | 1,200.00 |
| 11/10/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 84 | 0 | 84 | 0 | 400.00 |
| 11/10/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 145 | 0 | 145 | 0 | 0.00 |
| 11/10/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 891 | 1 | 891 | 1 | 0.00 |
| 11/10/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R157 On 02-February-12 | | | Bond Future | 6.80 | 126.8005 | 6.8010 | 126.8005 | 0.00 |
| 11/10/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 5895 | 6 | 5895 | 6 | 0.00 |
| 11/10/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 6056 | 6 | 6056 | 6 | 0.00 |
| 11/10/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 5734 | 6 | 5734 | 6 | 0.00 |
| 11/10/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 809 | 1 | 809 | 1 | 0.00 |
| 11/10/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 265 | 0 | 265 | 0 | 130.00 |
| 11/10/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 1713 | 2 | 1713 | 2 | 0.00 |
| 11/10/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 832 | 1 | 832 | 1 | 130.00 |
| 11/10/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 1705 | 2 | 1705 | 2 | 130.00 |
| 11/10/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 3155 | 3 | 3155 | 3 | 0.00 |
| 11/10/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 49 | 0 | 49 | 0 | 0.00 |
| 11/10/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 38 | 0 | 38 | 0 | 0.00 |
| 11/10/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 43 | 0 | 43 | 0 | 0.00 |
| 11/10/2011 | R157 On 03-May-12 | | | Bond Future | 6.86 | 121.8985 | 6.8630 | 121.8985 | 0.00 |
| 11/10/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4721 | 5 | 4721 | 5 | 0.00 |
| 11/10/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4582 | 5 | 4582 | 5 | 0.00 |
| 11/10/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4861 | 5 | 4861 | 5 | 0.00 |
| 11/10/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 226 | 0 | 226 | 0 | 0.00 |
| 11/10/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 262 | 0 | 262 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/10/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 244 | 0 | 244 | 0 | 0.00 |
| 11/10/2011 | R157 On 02-August-12 | | | Bond Future | 6.91 | 123.8007 | 6.9120 | 123.8007 | 0.00 |
| 11/10/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3960 | 4 | 3960 | 4 | 0.00 |
| 11/10/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4075 | 4 | 4075 | 4 | 0.00 |
| 11/10/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3846 | 4 | 3846 | 4 | 0.00 |
| 11/10/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 721 | 1 | 721 | 1 | 0.00 |
| 11/10/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 655 | 1 | 655 | 1 | 0.00 |
| 11/10/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 687 | 1 | 687 | 1 | 0.00 |
| 11/10/2011 | R186 On 03-November-11 | | | Bond Future | 8.40 | 122.8381 | 8.4010 | 122.8381 | 30,166.00 |
| 11/10/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 5635 | 7 | 5635 | 7 | 0.00 |
| 11/10/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 6052 | 7 | 6052 | 7 | 0.00 |
| 11/10/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 5223 | 6 | 5223 | 6 | 0.00 |
| 11/10/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 3653 | 5 | 3653 | 5 | 0.00 |
| 11/10/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 459 | 1 | 459 | 1 | 1,275.00 |
| 11/10/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 1252 | 2 | 1252 | 2 | 425.00 |
| 11/10/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 2293 | 3 | 2293 | 3 | 0.00 |
| 11/10/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 6472 | 8 | 6472 | 8 | 0.00 |
| 11/10/2011 | R186 On 03-November-11 | 8.20 | Call | Bond Future | 712 | 1 | 712 | 1 | 0.00 |
| 11/10/2011 | R186 On 03-November-11 | 7.80 | Call | Bond Future | 89 | 0 | 89 | 0 | 250.00 |
| 11/10/2011 | R186 On 03-November-11 | 8.00 | Call | Bond Future | 281 | 1 | 281 | 1 | 0.00 |
| 11/10/2011 | R186 On 03-November-11 | 8.00 | Put | Bond Future | 4201 | 3 | 4201 | 3 | 250.00 |
| 11/10/2011 | R186 On 03-November-11 | 8.20 | Put | Bond Future | 2654 | 2 | 2654 | 2 | 250.00 |
| 11/10/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 64 | 0 | 64 | 0 | 1,275.00 |
| 11/10/2011 | R186 On 03-November-11 | 7.80 | Put | Bond Future | 6035 | 5 | 6035 | 5 | 0.00 |
| 11/10/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 883 | 1 | 883 | 1 | 425.00 |
| 11/10/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 1740 | 1 | 1740 | 1 | 0.00 |
| 11/10/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 3384 | 3 | 3384 | 3 | 0.00 |
| 11/10/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 146 | 0 | 146 | 0 | 0.00 |
| 11/10/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 388 | 0 | 388 | 0 | 0.00 |
| 11/10/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 85 | 0 | 85 | 0 | 0.00 |
| 11/10/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 112 | 0 | 112 | 0 | 0.00 |
| 11/10/2011 | R186 On 02-February-12 | | | Bond Future | 8.48 | 119.3042 | 8.4810 | 119.3042 | 2,501.00 |
| 11/10/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 6344 | 7 | 6344 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/10/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 6660 | 7 | 6660 | 7 | 0.00 |
| 11/10/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 6036 | 7 | 6036 | 7 | 0.00 |
| 11/10/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 1031 | 1 | 1031 | 1 | 6,000.00 |
| 11/10/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 79 | 0 | 79 | 0 | 6,000.00 |
| 11/10/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 34568 | 36 | 34568 | 36 | 0.00 |
| 11/10/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 106342 | 107 | 106342 | 107 | 0.00 |
| 11/10/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 1654 | 2 | 1654 | 2 | 100.00 |
| 11/10/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 6288 | 6 | 6288 | 6 | 0.00 |
| 11/10/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 18053 | 17 | 18053 | 17 | 0.00 |
| 11/10/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1760 | 1 | 1760 | 1 | 0.00 |
| 11/10/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 8178 | 7 | 8178 | 7 | 0.00 |
| 11/10/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1501 | 1 | 1501 | 1 | 0.00 |
| 11/10/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1625 | 1 | 1625 | 1 | 100.00 |
| 11/10/2011 | R186 On 03-May-12 | | | Bond Future | 8.56 | 121.1057 | 8.5560 | 121.1057 | 0.00 |
| 11/10/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 7058 | 8 | 7058 | 8 | 0.00 |
| 11/10/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 7336 | 8 | 7336 | 8 | 0.00 |
| 11/10/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6784 | 8 | 6784 | 8 | 0.00 |
| 11/10/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 3241 | 3 | 3241 | 3 | 0.00 |
| 11/10/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 2919 | 3 | 2919 | 3 | 0.00 |
| 11/10/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3077 | 3 | 3077 | 3 | 0.00 |
| 11/10/2011 | R186 On 02-August-12 | | | Bond Future | 8.63 | 117.6983 | 8.6270 | 117.6983 | 0.00 |
| 11/10/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 6197 | 7 | 6197 | 7 | 0.00 |
| 11/10/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 5963 | 7 | 5963 | 7 | 0.00 |
| 11/10/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6437 | 7 | 6437 | 7 | 0.00 |
| 11/10/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 4890 | 4 | 4890 | 4 | 0.00 |
| 11/10/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 5306 | 5 | 5306 | 5 | 0.00 |
| 11/10/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 5094 | 5 | 5094 | 5 | 0.00 |
| 11/10/2011 | R189 On 03-November-11 | | | Bond Future | 214.54 | 214.4850 | 214.5434 | 214.4850 | 0.00 |
| 11/10/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 2543 | 2 | 2543 | 2 | 0.00 |
| 11/10/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 2493 | 2 | 2493 | 2 | 0.00 |
| 11/10/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 2593 | 3 | 2593 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/10/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R197 On 03-November-11 | | | Bond Future | 241.82 | 242.0287 | 241.8169 | 242.0287 | 183.00 |
| 11/10/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 3317 | 4 | 3317 | 4 | 0.00 |
| 11/10/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 3367 | 4 | 3367 | 4 | 0.00 |
| 11/10/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 3267 | 3 | 3267 | 3 | 0.00 |
| 11/10/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R201 On 03-November-11 | | | Bond Future | 6.34 | 110.3325 | 6.3420 | 110.3325 | 3,084.00 |
| 11/10/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 4685 | 5 | 4685 | 5 | 0.00 |
| 11/10/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 4822 | 5 | 4822 | 5 | 0.00 |
| 11/10/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 4547 | 5 | 4547 | 5 | 0.00 |
| 11/10/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R201 On 02-February-12 | | | Bond Future | 6.40 | 107.5062 | 6.3950 | 107.5062 | 0.00 |
| 11/10/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 4836 | 5 | 4836 | 5 | 0.00 |
| 11/10/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 4962 | 5 | 4962 | 5 | 0.00 |
| 11/10/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4709 | 5 | 4709 | 5 | 0.00 |
| 11/10/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 11/10/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 11/10/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 11/10/2011 | R201 On 03-May-12 | | | Bond Future | 6.43 | 109.1245 | 6.4260 | 109.1245 | 0.00 |
| 11/10/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3304 | 4 | 3304 | 4 | 0.00 |
| 11/10/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3197 | 3 | 3197 | 3 | 0.00 |
| 11/10/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3412 | 4 | 3412 | 4 | 0.00 |
| 11/10/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 99 | 0 | 99 | 0 | 0.00 |
| 11/10/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 120 | 0 | 120 | 0 | 0.00 |
| 11/10/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 109 | 0 | 109 | 0 | 0.00 |
| 11/10/2011 | R201 On 02-August-12 | | | Bond Future | 6.44 | 106.4171 | 6.4380 | 106.4171 | 0.00 |
| 11/10/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2604 | 3 | 2604 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/10/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2695 | 3 | 2695 | 3 | 0.00 |
| 11/10/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2515 | 3 | 2515 | 3 | 0.00 |
| 11/10/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 281 | 0 | 281 | 0 | 0.00 |
| 11/10/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 244 | 0 | 244 | 0 | 0.00 |
| 11/10/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 261 | 0 | 261 | 0 | 0.00 |
| 11/10/2011 | R202 On 03-November-11 | | | Bond Future | 177.00 | 176.9900 | 176.9992 | 176.9900 | 32,686.00 |
| 11/10/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 176499 | 176 | 176499 | 176 | 0.00 |
| 11/10/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 176449 | 176 | 176449 | 176 | 0.00 |
| 11/10/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 176549 | 177 | 176549 | 177 | 0.00 |
| 11/10/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R202 On 02-February-12 | | | Bond Future | 176.88 | 176.8662 | 176.8750 | 176.8662 | 0.00 |
| 11/10/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 175 | 0 | 175 | 0 | 0.00 |
| 11/10/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 75 | 0 | 75 | 0 | 0.00 |
| 11/10/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 125 | 0 | 125 | 0 | 0.00 |
| 11/10/2011 | R203 On 03-November-11 | | | Bond Future | 7.56 | 104.8278 | 7.5600 | 104.8278 | 2,109.00 |
| 11/10/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 4355 | 5 | 4355 | 5 | 0.00 |
| 11/10/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 4131 | 5 | 4131 | 5 | 0.00 |
| 11/10/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 4578 | 5 | 4578 | 5 | 0.00 |
| 11/10/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 11/10/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 11/10/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 11/10/2011 | R203 On 02-February-12 | | | Bond Future | 7.66 | 106.3323 | 7.6600 | 106.3323 | 0.00 |
| 11/10/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 5109 | 5 | 5109 | 5 | 0.00 |
| 11/10/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 4922 | 5 | 4922 | 5 | 0.00 |
| 11/10/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 5298 | 6 | 5298 | 6 | 0.00 |
| 11/10/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 257 | 0 | 257 | 0 | 0.00 |
| 11/10/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 311 | 0 | 311 | 0 | 0.00 |
| 11/10/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 283 | 0 | 283 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/10/2011 | R203 On 03-May-12 | | | Bond Future | 7.75 | 103.7726 | 7.7500 | 103.7726 | 0.00 |
| 11/10/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 4994 | 5 | 4994 | 5 | 0.00 |
| 11/10/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 5158 | 6 | 5158 | 6 | 0.00 |
| 11/10/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 4833 | 5 | 4833 | 5 | 0.00 |
| 11/10/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 780 | 1 | 780 | 1 | 0.00 |
| 11/10/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 690 | 1 | 690 | 1 | 0.00 |
| 11/10/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 733 | 1 | 733 | 1 | 0.00 |
| 11/10/2011 | R203 On 02-August-12 | | | Bond Future | 7.83 | 105.3891 | 7.8330 | 105.3891 | 0.00 |
| 11/10/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4311 | 5 | 4311 | 5 | 0.00 |
| 11/10/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4448 | 5 | 4448 | 5 | 0.00 |
| 11/10/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4176 | 4 | 4176 | 4 | 0.00 |
| 11/10/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1632 | 1 | 1632 | 1 | 0.00 |
| 11/10/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1499 | 1 | 1499 | 1 | 0.00 |
| 11/10/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1564 | 1 | 1564 | 1 | 0.00 |
| 11/10/2011 | R204 On 03-November-11 | | | Bond Future | 7.81 | 104.5035 | 7.8100 | 104.5035 | 3,163.00 |
| 11/10/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 4941 | 5 | 4941 | 5 | 0.00 |
| 11/10/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 5193 | 6 | 5193 | 6 | 0.00 |
| 11/10/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 4688 | 5 | 4688 | 5 | 0.00 |
| 11/10/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 11/10/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 11/10/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 11/10/2011 | R204 On 02-February-12 | | | Bond Future | 7.91 | 101.9719 | 7.9050 | 101.9719 | 0.00 |
| 11/10/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 5819 | 6 | 5819 | 6 | 0.00 |
| 11/10/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 6036 | 6 | 6036 | 6 | 0.00 |
| 11/10/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 5604 | 6 | 5604 | 6 | 0.00 |
| 11/10/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 309 | 0 | 309 | 0 | 0.00 |
| 11/10/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 252 | 0 | 252 | 0 | 0.00 |
| 11/10/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 279 | 0 | 279 | 0 | 0.00 |
| 11/10/2011 | R204 On 03-May-12 | | | Bond Future | 7.99 | 103.5116 | 7.9920 | 103.5116 | 0.00 |
| 11/10/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 4837 | 5 | 4837 | 5 | 0.00 |
| 11/10/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4661 | 5 | 4661 | 5 | 0.00 |
| 11/10/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 5021 | 5 | 5021 | 5 | 0.00 |
| 11/10/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1029 | 1 | 1029 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/10/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1152 | 1 | 1152 | 1 | 0.00 |
| 11/10/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1086 | 1 | 1086 | 1 | 0.00 |
| 11/10/2011 | R204 On 02-August-12 | | | Bond Future | 8.08 | 101.0911 | 8.0770 | 101.0911 | 0.00 |
| 11/10/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4187 | 4 | 4187 | 4 | 0.00 |
| 11/10/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4041 | 4 | 4041 | 4 | 0.00 |
| 11/10/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4337 | 5 | 4337 | 5 | 0.00 |
| 11/10/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 2054 | 2 | 2054 | 2 | 0.00 |
| 11/10/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2236 | 2 | 2236 | 2 | 0.00 |
| 11/10/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2143 | 2 | 2143 | 2 | 0.00 |
| 11/10/2011 | R206 On 03-November-11 | | | Bond Future | 6.03 | 105.5206 | 6.0300 | 105.5206 | 12,577.00 |
| 11/10/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 3465 | 4 | 3465 | 4 | 0.00 |
| 11/10/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 3366 | 4 | 3366 | 4 | 0.00 |
| 11/10/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 3563 | 4 | 3563 | 4 | 0.00 |
| 11/10/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R206 On 02-February-12 | | | Bond Future | 6.06 | 103.2699 | 6.0590 | 103.2699 | 0.00 |
| 11/10/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3482 | 4 | 3482 | 4 | 0.00 |
| 11/10/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3395 | 4 | 3395 | 4 | 0.00 |
| 11/10/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3569 | 4 | 3569 | 4 | 0.00 |
| 11/10/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 11/10/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 11/10/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 11/10/2011 | R206 On 03-May-12 | | | Bond Future | 6.06 | 104.8262 | 6.0570 | 104.8262 | 0.00 |
| 11/10/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2387 | 3 | 2387 | 3 | 0.00 |
| 11/10/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2457 | 3 | 2457 | 3 | 0.00 |
| 11/10/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2319 | 3 | 2319 | 3 | 0.00 |
| 11/10/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 113 | 0 | 113 | 0 | 0.00 |
| 11/10/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 95 | 0 | 95 | 0 | 0.00 |
| 11/10/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 103 | 0 | 103 | 0 | 0.00 |
| 11/10/2011 | R206 On 02-August-12 | | | Bond Future | 6.01 | 102.6954 | 6.0120 | 102.6954 | 0.00 |
| 11/10/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1905 | 2 | 1905 | 2 | 0.00 |
| 11/10/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1959 | 2 | 1959 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/10/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1850 | 2 | 1850 | 2 | 0.00 |
| 11/10/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 231 | 0 | 231 | 0 | 0.00 |
| 11/10/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 206 | 0 | 206 | 0 | 0.00 |
| 11/10/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 219 | 0 | 219 | 0 | 0.00 |
| 11/10/2011 | R207 On 03-November-11 | | | Bond Future | 8.06 | 97.9769 | 8.0640 | 97.9769 | 8,999.00 |
| 11/10/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 3865 | 4 | 3865 | 4 | 0.00 |
| 11/10/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 4127 | 5 | 4127 | 5 | 0.00 |
| 11/10/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 3605 | 4 | 3605 | 4 | 0.00 |
| 11/10/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 471 | 1 | 471 | 1 | 2,000.00 |
| 11/10/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 1132 | 1 | 1132 | 1 | 0.00 |
| 11/10/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 1907 | 2 | 1907 | 2 | 0.00 |
| 11/10/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 15 | 0 | 15 | 0 | 900.00 |
| 11/10/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 575 | 1 | 575 | 1 | 0.00 |
| 11/10/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 2129 | 3 | 2129 | 3 | 0.00 |
| 11/10/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 241 | 0 | 241 | 0 | 300.00 |
| 11/10/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 1231 | 1 | 1231 | 1 | 300.00 |
| 11/10/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 228 | 0 | 228 | 0 | 900.00 |
| 11/10/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 2062 | 2 | 2062 | 2 | 0.00 |
| 11/10/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 286 | 0 | 286 | 0 | 2,000.00 |
| 11/10/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 4522 | 4 | 4522 | 4 | 0.00 |
| 11/10/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 641 | 0 | 641 | 0 | 2,000.00 |
| 11/10/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 47 | 0 | 47 | 0 | 0.00 |
| 11/10/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 1416 | 1 | 1416 | 1 | 0.00 |
| 11/10/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 25 | 0 | 25 | 0 | 0.00 |
| 11/10/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 35 | 0 | 35 | 0 | 0.00 |
| 11/10/2011 | R207 On 02-February-12 | | | Bond Future | 8.16 | 95.7458 | 8.1580 | 95.7458 | 0.00 |
| 11/10/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 5094 | 6 | 5094 | 6 | 0.00 |
| 11/10/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 5308 | 6 | 5308 | 6 | 0.00 |
| 11/10/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 4882 | 5 | 4882 | 5 | 0.00 |
| 11/10/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 597 | 1 | 597 | 1 | 0.00 |
| 11/10/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 499 | 0 | 499 | 0 | 0.00 |
| 11/10/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 547 | 0 | 547 | 0 | 0.00 |
| 11/10/2011 | R207 On 03-May-12 | | | Bond Future | 8.25 | 97.1866 | 8.2480 | 97.1866 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/10/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4359 | 5 | 4359 | 5 | 0.00 |
| 11/10/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4532 | 5 | 4532 | 5 | 0.00 |
| 11/10/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4184 | 5 | 4184 | 5 | 0.00 |
| 11/10/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1776 | 2 | 1776 | 2 | 0.00 |
| 11/10/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1602 | 1 | 1602 | 1 | 0.00 |
| 11/10/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1690 | 2 | 1690 | 2 | 0.00 |
| 11/10/2011 | R207 On 02-August-12 | | | Bond Future | 8.34 | 95.0630 | 8.3350 | 95.0630 | 0.00 |
| 11/10/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4485 | 5 | 4485 | 5 | 0.00 |
| 11/10/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4329 | 5 | 4329 | 5 | 0.00 |
| 11/10/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4644 | 5 | 4644 | 5 | 0.00 |
| 11/10/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2238 | 2 | 2238 | 2 | 0.00 |
| 11/10/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2434 | 2 | 2434 | 2 | 0.00 |
| 11/10/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2334 | 2 | 2334 | 2 | 0.00 |
| 11/10/2011 | R208 On 03-November-11 | | | Bond Future | 8.10 | 92.5185 | 8.1020 | 92.5185 | 7,097.00 |
| 11/10/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 3907 | 4 | 3907 | 4 | 0.00 |
| 11/10/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 4184 | 5 | 4184 | 5 | 0.00 |
| 11/10/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 3632 | 4 | 3632 | 4 | 0.00 |
| 11/10/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 519 | 1 | 519 | 1 | 1,995.00 |
| 11/10/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 4742 | 5 | 4742 | 5 | 0.00 |
| 11/10/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 1245 | 2 | 1245 | 2 | 665.00 |
| 11/10/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 2088 | 3 | 2088 | 3 | 0.00 |
| 11/10/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 287 | 0 | 287 | 0 | 665.00 |
| 11/10/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 19 | 0 | 19 | 0 | 1,995.00 |
| 11/10/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 648 | 0 | 648 | 0 | 0.00 |
| 11/10/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 63 | 0 | 63 | 0 | 0.00 |
| 11/10/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 1456 | 1 | 1456 | 1 | 0.00 |
| 11/10/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 35 | 0 | 35 | 0 | 0.00 |
| 11/10/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 47 | 0 | 47 | 0 | 0.00 |
| 11/10/2011 | R208 On 02-February-12 | | | Bond Future | 8.19 | 93.8463 | 8.1880 | 93.8463 | 0.00 |
| 11/10/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 5324 | 6 | 5324 | 6 | 0.00 |
| 11/10/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 5099 | 6 | 5099 | 6 | 0.00 |
| 11/10/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 5551 | 6 | 5551 | 6 | 0.00 |
| 11/10/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 579 | 0 | 579 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/10/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 686 | 1 | 686 | 1 | 0.00 |
| 11/10/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 631 | 1 | 631 | 1 | 0.00 |
| 11/10/2011 | R208 On 03-May-12 | | | Bond Future | 8.27 | 91.8634 | 8.2680 | 91.8634 | 0.00 |
| 11/10/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5476 | 6 | 5476 | 6 | 0.00 |
| 11/10/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5678 | 6 | 5678 | 6 | 0.00 |
| 11/10/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5277 | 6 | 5277 | 6 | 0.00 |
| 11/10/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1405 | 1 | 1405 | 1 | 0.00 |
| 11/10/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1256 | 1 | 1256 | 1 | 0.00 |
| 11/10/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1329 | 1 | 1329 | 1 | 0.00 |
| 11/10/2011 | R208 On 02-August-12 | | | Bond Future | 8.34 | 93.2947 | 8.3440 | 93.2947 | 0.00 |
| 11/10/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4787 | 5 | 4787 | 5 | 0.00 |
| 11/10/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 4960 | 5 | 4960 | 5 | 0.00 |
| 11/10/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4616 | 5 | 4616 | 5 | 0.00 |
| 11/10/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2616 | 2 | 2616 | 2 | 0.00 |
| 11/10/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2408 | 2 | 2408 | 2 | 0.00 |
| 11/10/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2511 | 2 | 2511 | 2 | 0.00 |
| 11/10/2011 | R209 On 03-November-11 | | | Bond Future | 8.81 | 76.4012 | 8.8090 | 76.4012 | 1,374.00 |
| 11/10/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 1047 | 2 | 1047 | 2 | 0.00 |
| 11/10/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 1231 | 2 | 1231 | 2 | 0.00 |
| 11/10/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 881 | 2 | 881 | 2 | 0.00 |
| 11/10/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 1750 | 1 | 1750 | 1 | 0.00 |
| 11/10/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 1302 | 1 | 1302 | 1 | 0.00 |
| 11/10/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 1515 | 1 | 1515 | 1 | 0.00 |
| 11/10/2011 | R209 On 02-February-12 | | | Bond Future | 8.88 | 77.4958 | 8.8790 | 77.4958 | 0.00 |
| 11/10/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3460 | 4 | 3460 | 4 | 0.00 |
| 11/10/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3673 | 4 | 3673 | 4 | 0.00 |
| 11/10/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3255 | 4 | 3255 | 4 | 0.00 |
| 11/10/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2705 | 2 | 2705 | 2 | 0.00 |
| 11/10/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2359 | 2 | 2359 | 2 | 0.00 |
| 11/10/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2526 | 2 | 2526 | 2 | 0.00 |
| 11/10/2011 | R209 On 03-May-12 | | | Bond Future | 8.94 | 75.5196 | 8.9440 | 75.5196 | 0.00 |
| 11/10/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 4166 | 5 | 4166 | 5 | 0.00 |
| 11/10/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3973 | 5 | 3973 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/10/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4364 | 5 | 4364 | 5 | 0.00 |
| 11/10/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3555 | 3 | 3555 | 3 | 0.00 |
| 11/10/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 3927 | 3 | 3927 | 3 | 0.00 |
| 11/10/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 3737 | 3 | 3737 | 3 | 0.00 |
| 11/10/2011 | R209 On 02-August-12 | | | Bond Future | 9.01 | 76.6943 | 9.0060 | 76.6943 | 0.00 |
| 11/10/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5797 | 7 | 5797 | 7 | 0.00 |
| 11/10/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5595 | 6 | 5595 | 6 | 0.00 |
| 11/10/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 6002 | 7 | 6002 | 7 | 0.00 |
| 11/10/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 3818 | 3 | 3818 | 3 | 0.00 |
| 11/10/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 4142 | 4 | 4142 | 4 | 0.00 |
| 11/10/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 3977 | 3 | 3977 | 3 | 0.00 |
| 11/10/2011 | R210 On 03-November-11 | | | Bond Future | 131.52 | 132.0435 | 131.5241 | 132.0435 | 750.00 |
| 11/10/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 524 | 1 | 524 | 1 | 0.00 |
| 11/10/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 474 | 1 | 474 | 1 | 0.00 |
| 11/10/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 574 | 1 | 574 | 1 | 0.00 |
| 11/10/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R211 On 03-November-11 | | | Bond Future | 112.87 | 113.1462 | 112.8689 | 113.1462 | 529.00 |
| 11/10/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 111619 | 112 | 111619 | 112 | 0.00 |
| 11/10/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 111569 | 112 | 111569 | 112 | 0.00 |
| 11/10/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 111669 | 112 | 111669 | 112 | 0.00 |
| 11/10/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R211 On 02-February-12 | | | Bond Future | 113.15 | 113.4318 | 113.1505 | 113.4318 | 0.00 |
| 11/10/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 2650 | 3 | 2650 | 3 | 0.00 |
| 11/10/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 2700 | 3 | 2700 | 3 | 0.00 |
| 11/10/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 2600 | 3 | 2600 | 3 | 0.00 |
| 11/10/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R212 On 03-November-11 | | | Bond Future | 109.70 | 109.6902 | 109.6954 | 109.6902 | 2,677.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/10/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 107195 | 107 | 107195 | 107 | 0.00 |
| 11/10/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 107145 | 107 | 107145 | 107 | 0.00 |
| 11/10/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 107245 | 107 | 107245 | 107 | 0.00 |
| 11/10/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R212 On 02-February-12 | | | Bond Future | 109.80 | 109.7956 | 109.8008 | 109.7956 | 0.00 |
| 11/10/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 1301 | 1 | 1301 | 1 | 0.00 |
| 11/10/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 1251 | 1 | 1251 | 1 | 0.00 |
| 11/10/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 1351 | 1 | 1351 | 1 | 0.00 |
| 11/10/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R213 On 03-November-11 | | | Bond Future | 8.85 | 85.3384 | 8.8520 | 85.3384 | 0.00 |
| 11/10/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/10/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 1227 | 0 | 1227 | 0 | 0.00 |
| 11/10/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 417 | 0 | 417 | 0 | 0.00 |
| 11/10/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 820 | 0 | 820 | 0 | 0.00 |
| 11/10/2011 | R213 On 02-February-12 | | | Bond Future | 8.93 | 86.5624 | 8.9330 | 86.5624 | 0.00 |
| 11/10/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 524 | 2 | 524 | 2 | 0.00 |
| 11/10/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 133 | 1 | 133 | 1 | 0.00 |
| 11/10/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 912 | 2 | 912 | 2 | 0.00 |
| 11/10/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R213 On 03-May-12 | | | Bond Future | 9.01 | 84.3205 | 9.0050 | 84.3205 | 0.00 |
| 11/10/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 1867 | 3 | 1867 | 3 | 0.00 |
| 11/10/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 2240 | 3 | 2240 | 3 | 0.00 |
| 11/10/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 1491 | 3 | 1491 | 3 | 0.00 |
| 11/10/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/10/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R213 On 02-August-12 | | | Bond Future | 9.07 | 85.6391 | 9.0740 | 85.6391 | 0.00 |
| 11/10/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 1329 | 2 | 1329 | 2 | 0.00 |
| 11/10/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 1701 | 3 | 1701 | 3 | 0.00 |
| 11/10/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 955 | 2 | 955 | 2 | 0.00 |
| 11/10/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |
| 11/10/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 27590 | 28 | 0.00 |
| 11/10/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 28834 | 29 | 0.00 |
| 11/10/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26333 | 26 | 0.00 |
| 11/10/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 11/10/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 11/10/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 11/10/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 11/10/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 11/10/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 11/10/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 11/10/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 11/10/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/10/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 11/10/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 12/10/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/10/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/10/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/10/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/10/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/10/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/10/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/10/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/10/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/10/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/10/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/10/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/10/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/10/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/10/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/10/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/10/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/10/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/10/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/10/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/10/2011 | AL7T On 03-November-11 | | | Index Future | 403.35 | 402.0520 | 403.3460 | 402.0520 | 16.00 |
| 12/10/2011 | AL7T On 02-February-12 | | | Index Future | 409.13 | 407.8200 | 409.1320 | 407.8200 | 0.00 |
| 12/10/2011 | ALBI On 03-November-11 | | | Index Future | 369.39 | 368.3590 | 369.3890 | 368.3590 | 1,692.00 |
| 12/10/2011 | ALBI On 02-February-12 | | | Index Future | 374.69 | 373.6440 | 374.6880 | 373.6440 | 0.00 |
| 12/10/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/10/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/10/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/10/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/10/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/10/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/10/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/10/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/10/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/10/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/10/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/10/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 12/10/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/10/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/10/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/10/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/10/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/10/2011 | CAAG On 24-October-11 | | | Can-Do Future | 7.80 | 7.9188 | 7.8031 | 7.9188 | 0.00 |
| 12/10/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 1103 | 1 | 1103 | 1 | 0.00 |
| 12/10/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 1053 | 1 | 1053 | 1 | 0.00 |
| 12/10/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 1153 | 1 | 1153 | 1 | 0.00 |
| 12/10/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 804 | 1 | 804 | 1 | 14,286.00 |
| 12/10/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 412 | 1 | 412 | 1 | 6,757.00 |
| 12/10/2011 | CAAG On 24-October-11 | 8.75 | Call | Can-Do Future | 9 | 0 | 9 | 0 | 11,429.00 |
| 12/10/2011 | CAAG On 24-October-11 | 8.50 | Call | Can-Do Future | 19 | 0 | 19 | 0 | 11,765.00 |
| 12/10/2011 | CAAG On 24-October-11 | 9.00 | Call | Can-Do Future | 4 | 0 | 4 | 0 | 11,111.00 |
| 12/10/2011 | CAAG On 24-October-11 | 9.00 | Put | Can-Do Future | 1201 | 1 | 1201 | 1 | 0.00 |
| 12/10/2011 | CAAG On 24-October-11 | 8.50 | Put | Can-Do Future | 716 | 1 | 716 | 1 | 0.00 |
| 12/10/2011 | CAAG On 24-October-11 | 8.75 | Put | Can-Do Future | 956 | 1 | 956 | 1 | 0.00 |
| 12/10/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 9 | 0 | 9 | 0 | 0.00 |
| 12/10/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 1 | 0 | 1 | 0 | 0.00 |
| 12/10/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | CAAJ On 20-October-11 | | | Any day expiry | 7.80 | 7.9142 | 7.7983 | 7.9142 | 0.00 |
| 12/10/2011 | CAAJ On 20-October-11 | 7.75 | Call | Any day expiry | 139 | 0 | 139 | 0 | 0.00 |
| 12/10/2011 | CAAJ On 20-October-11 | 7.80 | Call | Any day expiry | 116 | 0 | 116 | 0 | 0.00 |
| 12/10/2011 | CAAJ On 20-October-11 | 7.70 | Call | Any day expiry | 167 | 0 | 167 | 0 | 0.00 |
| 12/10/2011 | CAAJ On 20-October-11 | 7.70 | Put | Any day expiry | 69 | 0 | 69 | 0 | 0.00 |
| 12/10/2011 | CAAJ On 20-October-11 | 7.80 | Put | Any day expiry | 118 | 0 | 118 | 0 | 0.00 |
| 12/10/2011 | CAAJ On 20-October-11 | 7.75 | Put | Any day expiry | 91 | 0 | 91 | 0 | 0.00 |
| 12/10/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.06 | 0.0660 | 0.0565 | 0.0660 | 12,659.00 |
| 12/10/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.07 | 0.0688 | 0.0688 | 0.0688 | 18,519.00 |
| 12/10/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.18 | 0.1789 | 0.1789 | 0.1789 | 12,423.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/10/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.35 | 0.3885 | 0.3510 | 0.3885 | 100,000.00 |
| 12/10/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.19 | 0.1587 | 0.1895 | 0.1587 | 100,000.00 |
| 12/10/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.20 | 0.2009 | 0.2009 | 0.2009 | 12,346.00 |
| 12/10/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/10/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 12/10/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 12/10/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/10/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/10/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/10/2011 | GOVI On 03-November-11 | | | GOVI | 370.55 | 369.5110 | 370.5520 | 369.5110 | 163.00 |
| 12/10/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 135520 | 13 | 135520 | 13 | 0.00 |
| 12/10/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 135420 | 13 | 135420 | 13 | 0.00 |
| 12/10/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 135620 | 13 | 135620 | 13 | 0.00 |
| 12/10/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | GOVI On 02-February-12 | | | GOVI | 375.87 | 374.8120 | 375.8670 | 374.8120 | 0.00 |
| 12/10/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 68670 | 6 | 68670 | 6 | 0.00 |
| 12/10/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 68570 | 6 | 68570 | 6 | 0.00 |
| 12/10/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 68770 | 6 | 68770 | 6 | 0.00 |
| 12/10/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 12/10/2011 | IGOV On 03-November-11 | | | Index Future | 160.00 | 160.1360 | 159.9960 | 160.1360 | 86.00 |
| 12/10/2011 | IGOV On 02-February-12 | | | Index Future | 162.29 | 162.4340 | 162.2910 | 162.4340 | 0.00 |
| 12/10/2011 | ILBI On 02-February-12 | | | Index Future | 439.95 | 440.0580 | 439.9510 | 440.0580 | 88.00 |
| 12/10/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 12/10/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 12/10/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 12/10/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 12/10/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 12/10/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |

| Date | Contract Details | | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/10/2011 | JBAF On | 19-October-11 | | | Jibar Tradeable Future | 5.54 | 94.4700 | 5.5400 | 94.4700 | 1,000.00 |
| 12/10/2011 | JBAF On | 16-November-11 | | | Jibar Tradeable Future | 5.42 | 94.5900 | 5.4200 | 94.5900 | 1,700.00 |
| 12/10/2011 | JBAF On | 21-December-11 | | | Jibar Tradeable Future | 5.39 | 94.6000 | 5.3900 | 94.6000 | 5,541.00 |
| 12/10/2011 | JBAF On | 18-January-12 | | | Jibar Tradeable Future | 5.36 | 94.6300 | 5.3600 | 94.6300 | 700.00 |
| 12/10/2011 | JBAF On | 15-February-12 | | | Jibar Tradeable Future | 5.30 | 94.7000 | 5.3000 | 94.7000 | 0.00 |
| 12/10/2011 | JBAF On | 20-March-12 | | | Jibar Tradeable Future | 5.27 | 94.7300 | 5.2700 | 94.7300 | 1,340.00 |
| 12/10/2011 | JBAF On | 20-June-12 | | | Jibar Tradeable Future | 5.28 | 94.7200 | 5.2800 | 94.7200 | 2,890.00 |
| 12/10/2011 | JBAF On | 19-September-12 | | | Jibar Tradeable Future | 5.38 | 94.5800 | 5.3800 | 94.5800 | 44,760.00 |
| 12/10/2011 | JBAF On | 19-December-12 | | | Jibar Tradeable Future | 5.54 | 94.4200 | 5.5400 | 94.4200 | 990.00 |
| 12/10/2011 | JBAF On | 20-March-13 | | | Jibar Tradeable Future | 5.79 | 94.1700 | 5.7900 | 94.1700 | 790.00 |
| 12/10/2011 | JBAF On | 19-June-13 | | | Jibar Tradeable Future | 6.08 | 93.8900 | 6.0800 | 93.8900 | 1,250.00 |
| 12/10/2011 | JBAF On | 18-September-13 | | | Jibar Tradeable Future | 6.36 | 93.6000 | 6.3600 | 93.6000 | 500.00 |
| 12/10/2011 | JN02 On | 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 12/10/2011 | JN02 On | 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | JN02 On | 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 12/10/2011 | JN02 On | 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | JN02 On | 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 12/10/2011 | JN02 On | 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | JN02 On | 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | JN05 On | 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 12/10/2011 | JN05 On | 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | JN05 On | 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | JN05 On | 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 12/10/2011 | JN05 On | 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | JN05 On | 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 12/10/2011 | JN05 On | 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | JN10 On | 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 12/10/2011 | JN10 On | 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | JN10 On | 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | JN10 On | 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 12/10/2011 | JN10 On | 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | JN10 On | 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 12/10/2011 | JN10 On | 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/10/2011 | OTH1 On 03-November-11 | | | Index Future | 362.82 | 361.8570 | 362.8170 | 361.8570 | 0.00 |
| 12/10/2011 | OTH1 On 02-February-12 | | | Index Future | 368.02 | 367.0480 | 368.0220 | 367.0480 | 0.00 |
| 12/10/2011 | R157 On 03-November-11 | | | Bond Future | 6.66 | 124.6558 | 6.6610 | 124.6558 | 15,680.00 |
| 12/10/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 5879 | 6 | 5879 | 6 | 0.00 |
| 12/10/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 6059 | 6 | 6059 | 6 | 0.00 |
| 12/10/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 5700 | 5 | 5700 | 5 | 0.00 |
| 12/10/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 308 | 0 | 308 | 0 | 1,200.00 |
| 12/10/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 3336 | 3 | 3336 | 3 | 0.00 |
| 12/10/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 1383 | 1 | 1383 | 1 | 400.00 |
| 12/10/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 1715 | 2 | 1715 | 2 | 0.00 |
| 12/10/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 54 | 0 | 54 | 0 | 400.00 |
| 12/10/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 2 | 0 | 2 | 0 | 1,200.00 |
| 12/10/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 98 | 0 | 98 | 0 | 0.00 |
| 12/10/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 733 | 1 | 733 | 1 | 0.00 |
| 12/10/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R157 On 02-February-12 | | | Bond Future | 6.74 | 126.4444 | 6.7370 | 126.4444 | 0.00 |
| 12/10/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 6115 | 6 | 6115 | 6 | 0.00 |
| 12/10/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 6277 | 6 | 6277 | 6 | 0.00 |
| 12/10/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 5953 | 6 | 5953 | 6 | 0.00 |
| 12/10/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 302 | 0 | 302 | 0 | 130.00 |
| 12/10/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 1851 | 2 | 1851 | 2 | 0.00 |
| 12/10/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 896 | 1 | 896 | 1 | 0.00 |
| 12/10/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 1564 | 2 | 1564 | 2 | 130.00 |
| 12/10/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 2964 | 3 | 2964 | 3 | 0.00 |
| 12/10/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 742 | 1 | 742 | 1 | 130.00 |
| 12/10/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 41 | 0 | 41 | 0 | 0.00 |
| 12/10/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 31 | 0 | 31 | 0 | 0.00 |
| 12/10/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 36 | 0 | 36 | 0 | 0.00 |
| 12/10/2011 | R157 On 03-May-12 | | | Bond Future | 6.79 | 121.5406 | 6.7940 | 121.5406 | 0.00 |
| 12/10/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4921 | 5 | 4921 | 5 | 0.00 |
| 12/10/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4780 | 5 | 4780 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/10/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 5062 | 5 | 5062 | 5 | 0.00 |
| 12/10/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 199 | 0 | 199 | 0 | 0.00 |
| 12/10/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 232 | 0 | 232 | 0 | 0.00 |
| 12/10/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 215 | 0 | 215 | 0 | 0.00 |
| 12/10/2011 | R157 On 02-August-12 | | | Bond Future | 6.84 | 123.4355 | 6.8370 | 123.4355 | 0.00 |
| 12/10/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4135 | 4 | 4135 | 4 | 0.00 |
| 12/10/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4252 | 4 | 4252 | 4 | 0.00 |
| 12/10/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 4019 | 4 | 4019 | 4 | 0.00 |
| 12/10/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 664 | 1 | 664 | 1 | 0.00 |
| 12/10/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 602 | 1 | 602 | 1 | 0.00 |
| 12/10/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 632 | 1 | 632 | 1 | 0.00 |
| 12/10/2011 | R186 On 03-November-11 | | | Bond Future | 8.35 | 121.7811 | 8.3530 | 121.7811 | 30,166.00 |
| 12/10/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 6059 | 6 | 6059 | 6 | 0.00 |
| 12/10/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 6483 | 6 | 6483 | 6 | 0.00 |
| 12/10/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 5638 | 5 | 5638 | 5 | 0.00 |
| 12/10/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 4015 | 4 | 4015 | 4 | 0.00 |
| 12/10/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 543 | 0 | 543 | 0 | 1,275.00 |
| 12/10/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 1439 | 1 | 1439 | 1 | 425.00 |
| 12/10/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 2575 | 2 | 2575 | 2 | 0.00 |
| 12/10/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 6910 | 6 | 6910 | 6 | 0.00 |
| 12/10/2011 | R186 On 03-November-11 | 7.80 | Call | Bond Future | 108 | 0 | 108 | 0 | 250.00 |
| 12/10/2011 | R186 On 03-November-11 | 8.00 | Call | Bond Future | 336 | 0 | 336 | 0 | 0.00 |
| 12/10/2011 | R186 On 03-November-11 | 8.20 | Call | Bond Future | 832 | 1 | 832 | 1 | 0.00 |
| 12/10/2011 | R186 On 03-November-11 | 8.20 | Put | Bond Future | 2314 | 3 | 2314 | 3 | 250.00 |
| 12/10/2011 | R186 On 03-November-11 | 8.00 | Put | Bond Future | 3797 | 4 | 3797 | 4 | 250.00 |
| 12/10/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 42 | 0 | 42 | 0 | 1,275.00 |
| 12/10/2011 | R186 On 03-November-11 | 7.80 | Put | Bond Future | 5594 | 6 | 5594 | 6 | 0.00 |
| 12/10/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 705 | 1 | 705 | 1 | 425.00 |
| 12/10/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 1468 | 2 | 1468 | 2 | 0.00 |
| 12/10/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 3009 | 3 | 3009 | 3 | 0.00 |
| 12/10/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 102 | 0 | 102 | 0 | 0.00 |
| 12/10/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 291 | 0 | 291 | 0 | 0.00 |
| 12/10/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 57 | 0 | 57 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/10/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 76 | 0 | 76 | 0 | 0.00 |
| 12/10/2011 | R186 On 02-February-12 | | | Bond Future | 8.43 | 118.2387 | 8.4320 | 118.2387 | 2,501.00 |
| 12/10/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 6666 | 6 | 6666 | 6 | 0.00 |
| 12/10/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 6989 | 7 | 6989 | 7 | 0.00 |
| 12/10/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 6350 | 6 | 6350 | 6 | 0.00 |
| 12/10/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 1124 | 1 | 1124 | 1 | 6,000.00 |
| 12/10/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 89 | 0 | 89 | 0 | 6,000.00 |
| 12/10/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 1788 | 2 | 1788 | 2 | 100.00 |
| 12/10/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 35028 | 35 | 35028 | 35 | 0.00 |
| 12/10/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 106803 | 106 | 106803 | 106 | 0.00 |
| 12/10/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 5962 | 6 | 5962 | 6 | 0.00 |
| 12/10/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 17602 | 18 | 17602 | 18 | 0.00 |
| 12/10/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1613 | 2 | 1613 | 2 | 0.00 |
| 12/10/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 7811 | 8 | 7811 | 8 | 0.00 |
| 12/10/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1370 | 2 | 1370 | 2 | 0.00 |
| 12/10/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1487 | 2 | 1487 | 2 | 100.00 |
| 12/10/2011 | R186 On 03-May-12 | | | Bond Future | 8.51 | 120.0133 | 8.5050 | 120.0133 | 0.00 |
| 12/10/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 7355 | 7 | 7355 | 7 | 0.00 |
| 12/10/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 7640 | 7 | 7640 | 7 | 0.00 |
| 12/10/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 7075 | 7 | 7075 | 7 | 0.00 |
| 12/10/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 3062 | 3 | 3062 | 3 | 0.00 |
| 12/10/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 2752 | 3 | 2752 | 3 | 0.00 |
| 12/10/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 2903 | 3 | 2903 | 3 | 0.00 |
| 12/10/2011 | R186 On 02-August-12 | | | Bond Future | 8.57 | 116.5889 | 8.5740 | 116.5889 | 0.00 |
| 12/10/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 6458 | 6 | 6458 | 6 | 0.00 |
| 12/10/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 6217 | 6 | 6217 | 6 | 0.00 |
| 12/10/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6703 | 6 | 6703 | 6 | 0.00 |
| 12/10/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 4676 | 5 | 4676 | 5 | 0.00 |
| 12/10/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 5080 | 5 | 5080 | 5 | 0.00 |
| 12/10/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 4875 | 5 | 4875 | 5 | 0.00 |
| 12/10/2011 | R189 On 03-November-11 | | | Bond Future | 214.87 | 214.5434 | 214.8684 | 214.5434 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/10/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 2868 | 3 | 2868 | 3 | 0.00 |
| 12/10/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 2818 | 2 | 2818 | 2 | 0.00 |
| 12/10/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 2918 | 3 | 2918 | 3 | 0.00 |
| 12/10/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R197 On 03-November-11 | | | Bond Future | 241.85 | 241.8169 | 241.8512 | 241.8169 | 183.00 |
| 12/10/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 3351 | 3 | 3351 | 3 | 0.00 |
| 12/10/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 3401 | 3 | 3401 | 3 | 0.00 |
| 12/10/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 3301 | 3 | 3301 | 3 | 0.00 |
| 12/10/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R201 On 03-November-11 | | | Bond Future | 6.29 | 110.0503 | 6.2850 | 110.0503 | 3,084.00 |
| 12/10/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 4851 | 5 | 4851 | 5 | 0.00 |
| 12/10/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 4713 | 5 | 4713 | 5 | 0.00 |
| 12/10/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 4988 | 5 | 4988 | 5 | 0.00 |
| 12/10/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R201 On 02-February-12 | | | Bond Future | 6.33 | 107.2187 | 6.3310 | 107.2187 | 0.00 |
| 12/10/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 5007 | 5 | 5007 | 5 | 0.00 |
| 12/10/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4881 | 5 | 4881 | 5 | 0.00 |
| 12/10/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 5133 | 5 | 5133 | 5 | 0.00 |
| 12/10/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 12/10/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 12/10/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 12/10/2011 | R201 On 03-May-12 | | | Bond Future | 6.36 | 108.8337 | 6.3560 | 108.8337 | 0.00 |
| 12/10/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3461 | 3 | 3461 | 3 | 0.00 |
| 12/10/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3352 | 3 | 3352 | 3 | 0.00 |
| 12/10/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3569 | 3 | 3569 | 3 | 0.00 |
| 12/10/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 83 | 0 | 83 | 0 | 0.00 |
| 12/10/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 103 | 0 | 103 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/10/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 94 | 0 | 94 | 0 | 0.00 |
| 12/10/2011 | R201 On 02-August-12 | | | Bond Future | 6.36 | 106.1212 | 6.3610 | 106.1212 | 0.00 |
| 12/10/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2746 | 3 | 2746 | 3 | 0.00 |
| 12/10/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2838 | 3 | 2838 | 3 | 0.00 |
| 12/10/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2654 | 3 | 2654 | 3 | 0.00 |
| 12/10/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 248 | 0 | 248 | 0 | 0.00 |
| 12/10/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 214 | 0 | 214 | 0 | 0.00 |
| 12/10/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 231 | 0 | 231 | 0 | 0.00 |
| 12/10/2011 | R202 On 03-November-11 | | | Bond Future | 176.19 | 176.9992 | 176.1918 | 176.9992 | 32,686.00 |
| 12/10/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 175692 | 176 | 175692 | 176 | 0.00 |
| 12/10/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 175642 | 176 | 175642 | 176 | 0.00 |
| 12/10/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 175742 | 177 | 175742 | 177 | 0.00 |
| 12/10/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R202 On 02-February-12 | | | Bond Future | 176.06 | 176.8750 | 176.0560 | 176.8750 | 0.00 |
| 12/10/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 994 | 0 | 994 | 0 | 0.00 |
| 12/10/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 894 | 0 | 894 | 0 | 0.00 |
| 12/10/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 944 | 0 | 944 | 0 | 0.00 |
| 12/10/2011 | R203 On 03-November-11 | | | Bond Future | 7.48 | 104.4228 | 7.4760 | 104.4228 | 2,109.00 |
| 12/10/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 4753 | 4 | 4753 | 4 | 0.00 |
| 12/10/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 4977 | 5 | 4977 | 5 | 0.00 |
| 12/10/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 4528 | 4 | 4528 | 4 | 0.00 |
| 12/10/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 12/10/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 12/10/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 12/10/2011 | R203 On 02-February-12 | | | Bond Future | 7.57 | 105.9208 | 7.5710 | 105.9208 | 0.00 |
| 12/10/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 5464 | 5 | 5464 | 5 | 0.00 |
| 12/10/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 5657 | 5 | 5657 | 5 | 0.00 |
| 12/10/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 5273 | 5 | 5273 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/10/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 255 | 0 | 255 | 0 | 0.00 |
| 12/10/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 209 | 0 | 209 | 0 | 0.00 |
| 12/10/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 231 | 0 | 231 | 0 | 0.00 |
| 12/10/2011 | R203 On 03-May-12 | | | Bond Future | 7.66 | 103.3517 | 7.6560 | 103.3517 | 0.00 |
| 12/10/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 5317 | 5 | 5317 | 5 | 0.00 |
| 12/10/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 5485 | 5 | 5485 | 5 | 0.00 |
| 12/10/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 5151 | 5 | 5151 | 5 | 0.00 |
| 12/10/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 686 | 1 | 686 | 1 | 0.00 |
| 12/10/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 605 | 1 | 605 | 1 | 0.00 |
| 12/10/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 644 | 1 | 644 | 1 | 0.00 |
| 12/10/2011 | R203 On 02-August-12 | | | Bond Future | 7.73 | 104.9650 | 7.7340 | 104.9650 | 0.00 |
| 12/10/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4590 | 4 | 4590 | 4 | 0.00 |
| 12/10/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4731 | 4 | 4731 | 4 | 0.00 |
| 12/10/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4450 | 4 | 4450 | 4 | 0.00 |
| 12/10/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1490 | 2 | 1490 | 2 | 0.00 |
| 12/10/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1366 | 1 | 1366 | 1 | 0.00 |
| 12/10/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1427 | 2 | 1427 | 2 | 0.00 |
| 12/10/2011 | R204 On 03-November-11 | | | Bond Future | 7.74 | 104.0689 | 7.7410 | 104.0689 | 3,163.00 |
| 12/10/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 5313 | 5 | 5313 | 5 | 0.00 |
| 12/10/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 5059 | 5 | 5059 | 5 | 0.00 |
| 12/10/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 5566 | 5 | 5566 | 5 | 0.00 |
| 12/10/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 12/10/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 12/10/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 12/10/2011 | R204 On 02-February-12 | | | Bond Future | 7.83 | 101.5304 | 7.8320 | 101.5304 | 0.00 |
| 12/10/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 6157 | 6 | 6157 | 6 | 0.00 |
| 12/10/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 5938 | 6 | 5938 | 6 | 0.00 |
| 12/10/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 6378 | 6 | 6378 | 6 | 0.00 |
| 12/10/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 211 | 0 | 211 | 0 | 0.00 |
| 12/10/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 259 | 0 | 259 | 0 | 0.00 |
| 12/10/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 234 | 0 | 234 | 0 | 0.00 |
| 12/10/2011 | R204 On 03-May-12 | | | Bond Future | 7.92 | 103.0644 | 7.9170 | 103.0644 | 0.00 |
| 12/10/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 5115 | 5 | 5115 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/10/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4934 | 5 | 4934 | 5 | 0.00 |
| 12/10/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 5303 | 5 | 5303 | 5 | 0.00 |
| 12/10/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 930 | 1 | 930 | 1 | 0.00 |
| 12/10/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1044 | 1 | 1044 | 1 | 0.00 |
| 12/10/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 983 | 1 | 983 | 1 | 0.00 |
| 12/10/2011 | R204 On 02-August-12 | | | Bond Future | 8.00 | 100.6345 | 7.9970 | 100.6345 | 0.00 |
| 12/10/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4430 | 4 | 4430 | 4 | 0.00 |
| 12/10/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4278 | 4 | 4278 | 4 | 0.00 |
| 12/10/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4583 | 4 | 4583 | 4 | 0.00 |
| 12/10/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 1908 | 2 | 1908 | 2 | 0.00 |
| 12/10/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2080 | 2 | 2080 | 2 | 0.00 |
| 12/10/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 1993 | 2 | 1993 | 2 | 0.00 |
| 12/10/2011 | R206 On 03-November-11 | | | Bond Future | 5.98 | 105.3186 | 5.9780 | 105.3186 | 12,577.00 |
| 12/10/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 3572 | 3 | 3572 | 3 | 0.00 |
| 12/10/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 3670 | 4 | 3670 | 4 | 0.00 |
| 12/10/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 3473 | 3 | 3473 | 3 | 0.00 |
| 12/10/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R206 On 02-February-12 | | | Bond Future | 6.00 | 103.0643 | 5.9990 | 103.0643 | 0.00 |
| 12/10/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3591 | 3 | 3591 | 3 | 0.00 |
| 12/10/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3679 | 4 | 3679 | 4 | 0.00 |
| 12/10/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3504 | 3 | 3504 | 3 | 0.00 |
| 12/10/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 12/10/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 12/10/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 12/10/2011 | R206 On 03-May-12 | | | Bond Future | 5.99 | 104.6170 | 5.9880 | 104.6170 | 0.00 |
| 12/10/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2486 | 2 | 2486 | 2 | 0.00 |
| 12/10/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2556 | 2 | 2556 | 2 | 0.00 |
| 12/10/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2416 | 2 | 2416 | 2 | 0.00 |
| 12/10/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 99 | 0 | 99 | 0 | 0.00 |
| 12/10/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 83 | 0 | 83 | 0 | 0.00 |
| 12/10/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 91 | 0 | 91 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/10/2011 | R206 On 02-August-12 | | | Bond Future | 5.93 | 102.4830 | 5.9310 | 102.4830 | 0.00 |
| 12/10/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1995 | 2 | 1995 | 2 | 0.00 |
| 12/10/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 2050 | 2 | 2050 | 2 | 0.00 |
| 12/10/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1939 | 2 | 1939 | 2 | 0.00 |
| 12/10/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 209 | 0 | 209 | 0 | 0.00 |
| 12/10/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 185 | 0 | 185 | 0 | 0.00 |
| 12/10/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 197 | 0 | 197 | 0 | 0.00 |
| 12/10/2011 | R207 On 03-November-11 | | | Bond Future | 8.01 | 97.4595 | 8.0060 | 97.4595 | 8,999.00 |
| 12/10/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 4184 | 4 | 4184 | 4 | 0.00 |
| 12/10/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 4450 | 4 | 4450 | 4 | 0.00 |
| 12/10/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 3920 | 4 | 3920 | 4 | 0.00 |
| 12/10/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 574 | 0 | 574 | 0 | 2,000.00 |
| 12/10/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 1322 | 1 | 1322 | 1 | 0.00 |
| 12/10/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 2160 | 2 | 2160 | 2 | 0.00 |
| 12/10/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 19 | 0 | 19 | 0 | 900.00 |
| 12/10/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 301 | 0 | 301 | 0 | 300.00 |
| 12/10/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 694 | 1 | 694 | 1 | 0.00 |
| 12/10/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 2395 | 2 | 2395 | 2 | 0.00 |
| 12/10/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 161 | 0 | 161 | 0 | 900.00 |
| 12/10/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 1017 | 1 | 1017 | 1 | 300.00 |
| 12/10/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 1789 | 2 | 1789 | 2 | 0.00 |
| 12/10/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 206 | 0 | 206 | 0 | 2,000.00 |
| 12/10/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 4193 | 5 | 4193 | 5 | 0.00 |
| 12/10/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 498 | 1 | 498 | 1 | 2,000.00 |
| 12/10/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 12/10/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 1186 | 1 | 1186 | 1 | 0.00 |
| 12/10/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 12/10/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 21 | 0 | 21 | 0 | 0.00 |
| 12/10/2011 | R207 On 02-February-12 | | | Bond Future | 8.10 | 95.2204 | 8.0970 | 95.2204 | 0.00 |
| 12/10/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 5369 | 5 | 5369 | 5 | 0.00 |
| 12/10/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 5153 | 5 | 5153 | 5 | 0.00 |
| 12/10/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 5588 | 5 | 5588 | 5 | 0.00 |
| 12/10/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 439 | 0 | 439 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/10/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 528 | 1 | 528 | 1 | 0.00 |
| 12/10/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 481 | 1 | 481 | 1 | 0.00 |
| 12/10/2011 | R207 On 03-May-12 | | | Bond Future | 8.19 | 96.6542 | 8.1850 | 96.6542 | 0.00 |
| 12/10/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4582 | 4 | 4582 | 4 | 0.00 |
| 12/10/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4401 | 4 | 4401 | 4 | 0.00 |
| 12/10/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4759 | 5 | 4759 | 5 | 0.00 |
| 12/10/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1487 | 2 | 1487 | 2 | 0.00 |
| 12/10/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1651 | 2 | 1651 | 2 | 0.00 |
| 12/10/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1571 | 2 | 1571 | 2 | 0.00 |
| 12/10/2011 | R207 On 02-August-12 | | | Bond Future | 8.27 | 94.5195 | 8.2690 | 94.5195 | 0.00 |
| 12/10/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4698 | 4 | 4698 | 4 | 0.00 |
| 12/10/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4538 | 4 | 4538 | 4 | 0.00 |
| 12/10/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4861 | 5 | 4861 | 5 | 0.00 |
| 12/10/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2108 | 2 | 2108 | 2 | 0.00 |
| 12/10/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2295 | 2 | 2295 | 2 | 0.00 |
| 12/10/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2199 | 2 | 2199 | 2 | 0.00 |
| 12/10/2011 | R208 On 03-November-11 | | | Bond Future | 8.04 | 91.9345 | 8.0440 | 91.9345 | 7,097.00 |
| 12/10/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 4244 | 4 | 4244 | 4 | 0.00 |
| 12/10/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 4526 | 4 | 4526 | 4 | 0.00 |
| 12/10/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 3965 | 4 | 3965 | 4 | 0.00 |
| 12/10/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 633 | 1 | 633 | 1 | 1,995.00 |
| 12/10/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 1453 | 1 | 1453 | 1 | 665.00 |
| 12/10/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 2362 | 2 | 2362 | 2 | 0.00 |
| 12/10/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 5090 | 5 | 5090 | 5 | 0.00 |
| 12/10/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 11 | 0 | 11 | 0 | 1,995.00 |
| 12/10/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 205 | 0 | 205 | 0 | 665.00 |
| 12/10/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 500 | 1 | 500 | 1 | 0.00 |
| 12/10/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 40 | 0 | 40 | 0 | 0.00 |
| 12/10/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 1214 | 1 | 1214 | 1 | 0.00 |
| 12/10/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 21 | 0 | 21 | 0 | 0.00 |
| 12/10/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 28 | 0 | 28 | 0 | 0.00 |
| 12/10/2011 | R208 On 02-February-12 | | | Bond Future | 8.13 | 93.2521 | 8.1280 | 93.2521 | 0.00 |
| 12/10/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 5610 | 5 | 5610 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/10/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 5842 | 6 | 5842 | 6 | 0.00 |
| 12/10/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 5381 | 5 | 5381 | 5 | 0.00 |
| 12/10/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 608 | 1 | 608 | 1 | 0.00 |
| 12/10/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 510 | 1 | 510 | 1 | 0.00 |
| 12/10/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 557 | 1 | 557 | 1 | 0.00 |
| 12/10/2011 | R208 On 03-May-12 | | | Bond Future | 8.21 | 91.2598 | 8.2050 | 91.2598 | 0.00 |
| 12/10/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5741 | 5 | 5741 | 5 | 0.00 |
| 12/10/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5947 | 6 | 5947 | 6 | 0.00 |
| 12/10/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5537 | 5 | 5537 | 5 | 0.00 |
| 12/10/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1297 | 1 | 1297 | 1 | 0.00 |
| 12/10/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1157 | 1 | 1157 | 1 | 0.00 |
| 12/10/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1225 | 1 | 1225 | 1 | 0.00 |
| 12/10/2011 | R208 On 02-August-12 | | | Bond Future | 8.28 | 92.6824 | 8.2790 | 92.6824 | 0.00 |
| 12/10/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 5014 | 5 | 5014 | 5 | 0.00 |
| 12/10/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5191 | 5 | 5191 | 5 | 0.00 |
| 12/10/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4839 | 5 | 4839 | 5 | 0.00 |
| 12/10/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2468 | 3 | 2468 | 3 | 0.00 |
| 12/10/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2268 | 2 | 2268 | 2 | 0.00 |
| 12/10/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2366 | 3 | 2366 | 3 | 0.00 |
| 12/10/2011 | R209 On 03-November-11 | | | Bond Future | 8.76 | 75.1522 | 8.7610 | 75.1522 | 3,000.00 |
| 12/10/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 1199 | 1 | 1199 | 1 | 0.00 |
| 12/10/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 1015 | 1 | 1015 | 1 | 0.00 |
| 12/10/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 1402 | 1 | 1402 | 1 | 0.00 |
| 12/10/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 1092 | 1 | 1092 | 1 | 0.00 |
| 12/10/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 1503 | 2 | 1503 | 2 | 0.00 |
| 12/10/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 1287 | 2 | 1287 | 2 | 0.00 |
| 12/10/2011 | R209 On 02-February-12 | | | Bond Future | 8.83 | 76.2313 | 8.8300 | 76.2313 | 0.00 |
| 12/10/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3670 | 3 | 3670 | 3 | 0.00 |
| 12/10/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3457 | 3 | 3457 | 3 | 0.00 |
| 12/10/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3890 | 4 | 3890 | 4 | 0.00 |
| 12/10/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2192 | 2 | 2192 | 2 | 0.00 |
| 12/10/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2523 | 3 | 2523 | 3 | 0.00 |
| 12/10/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2353 | 3 | 2353 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/10/2011 | R209 On 03-May-12 | | | Bond Future | 8.89 | 74.2393 | 8.8940 | 74.2393 | 0.00 |
| 12/10/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 4370 | 4 | 4370 | 4 | 0.00 |
| 12/10/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 4171 | 4 | 4171 | 4 | 0.00 |
| 12/10/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4573 | 4 | 4573 | 4 | 0.00 |
| 12/10/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3377 | 4 | 3377 | 4 | 0.00 |
| 12/10/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 3738 | 4 | 3738 | 4 | 0.00 |
| 12/10/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 3554 | 4 | 3554 | 4 | 0.00 |
| 12/10/2011 | R209 On 02-August-12 | | | Bond Future | 8.96 | 75.3978 | 8.9550 | 75.3978 | 0.00 |
| 12/10/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 6022 | 6 | 6022 | 6 | 0.00 |
| 12/10/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5815 | 6 | 5815 | 6 | 0.00 |
| 12/10/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 6232 | 6 | 6232 | 6 | 0.00 |
| 12/10/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 3658 | 4 | 3658 | 4 | 0.00 |
| 12/10/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 3972 | 4 | 3972 | 4 | 0.00 |
| 12/10/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 3812 | 4 | 3812 | 4 | 0.00 |
| 12/10/2011 | R210 On 03-November-11 | | | Bond Future | 131.20 | 131.5241 | 131.1955 | 131.5241 | 750.00 |
| 12/10/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 195 | 1 | 195 | 1 | 0.00 |
| 12/10/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 145 | 0 | 145 | 0 | 0.00 |
| 12/10/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 245 | 1 | 245 | 1 | 0.00 |
| 12/10/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R211 On 03-November-11 | | | Bond Future | 113.27 | 112.8689 | 113.2663 | 112.8689 | 529.00 |
| 12/10/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 112016 | 112 | 112016 | 112 | 0.00 |
| 12/10/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 111966 | 112 | 111966 | 112 | 0.00 |
| 12/10/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 112066 | 112 | 112066 | 112 | 0.00 |
| 12/10/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R211 On 02-February-12 | | | Bond Future | 113.55 | 113.1505 | 113.5534 | 113.1505 | 0.00 |
| 12/10/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 3053 | 3 | 3053 | 3 | 0.00 |
| 12/10/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 3103 | 3 | 3103 | 3 | 0.00 |
| 12/10/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 3003 | 3 | 3003 | 3 | 0.00 |
| 12/10/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/10/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R212 On 03-November-11 | | | Bond Future | 109.71 | 109.6954 | 109.7108 | 109.6954 | 2,677.00 |
| 12/10/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 107211 | 107 | 107211 | 107 | 0.00 |
| 12/10/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 107161 | 107 | 107161 | 107 | 0.00 |
| 12/10/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 107261 | 107 | 107261 | 107 | 0.00 |
| 12/10/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R212 On 02-February-12 | | | Bond Future | 109.82 | 109.8008 | 109.8164 | 109.8008 | 0.00 |
| 12/10/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 1316 | 1 | 1316 | 1 | 0.00 |
| 12/10/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 1266 | 1 | 1266 | 1 | 0.00 |
| 12/10/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 1366 | 1 | 1366 | 1 | 0.00 |
| 12/10/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R213 On 03-November-11 | | | Bond Future | 8.81 | 84.3231 | 8.8140 | 84.3231 | 0.00 |
| 12/10/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 923 | 1 | 923 | 1 | 0.00 |
| 12/10/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 113 | 0 | 113 | 0 | 0.00 |
| 12/10/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 516 | 1 | 516 | 1 | 0.00 |
| 12/10/2011 | R213 On 02-February-12 | | | Bond Future | 8.89 | 85.5389 | 8.8940 | 85.5389 | 0.00 |
| 12/10/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 832 | 1 | 832 | 1 | 0.00 |
| 12/10/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 1219 | 1 | 1219 | 1 | 0.00 |
| 12/10/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 441 | 0 | 441 | 0 | 0.00 |
| 12/10/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R213 On 03-May-12 | | | Bond Future | 8.97 | 83.2875 | 8.9650 | 83.2875 | 0.00 |
| 12/10/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 2178 | 2 | 2178 | 2 | 0.00 |
| 12/10/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 2551 | 2 | 2551 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/10/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 1802 | 1 | 1802 | 1 | 0.00 |
| 12/10/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R213 On 02-August-12 | | | Bond Future | 9.03 | 84.5813 | 9.0330 | 84.5813 | 0.00 |
| 12/10/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 1644 | 1 | 1644 | 1 | 0.00 |
| 12/10/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 2016 | 2 | 2016 | 2 | 0.00 |
| 12/10/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 1270 | 1 | 1270 | 1 | 0.00 |
| 12/10/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |
| 12/10/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 27590 | 28 | 0.00 |
| 12/10/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 28834 | 29 | 0.00 |
| 12/10/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26333 | 26 | 0.00 |
| 12/10/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 12/10/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 12/10/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 12/10/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 12/10/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 12/10/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 12/10/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 12/10/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 12/10/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/10/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/10/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 13/10/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2011 | AL7T On 03-November-11 | | | Index Future | 401.17 | 403.3460 | 401.1710 | 403.3460 | 16.00 |
| 13/10/2011 | AL7T On 02-February-12 | | | Index Future | 406.93 | 409.1320 | 406.9250 | 409.1320 | 0.00 |
| 13/10/2011 | ALBI On 03-November-11 | | | Index Future | 367.50 | 369.3890 | 367.4950 | 369.3890 | 1,692.00 |
| 13/10/2011 | ALBI On 02-February-12 | | | Index Future | 372.77 | 374.6880 | 372.7660 | 374.6880 | 0.00 |
| 13/10/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 13/10/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2011 | CAAG On 24-October-11 | | | Can-Do Future | 7.94 | 7.8031 | 7.9375 | 7.8031 | 0.00 |
| 13/10/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 1238 | 1 | 1238 | 1 | 0.00 |
| 13/10/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 1188 | 1 | 1188 | 1 | 0.00 |
| 13/10/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 1288 | 1 | 1288 | 1 | 0.00 |
| 13/10/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 938 | 1 | 938 | 1 | 14,286.00 |
| 13/10/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 540 | 0 | 540 | 0 | 6,757.00 |
| 13/10/2011 | CAAG On 24-October-11 | 8.75 | Call | Can-Do Future | 11 | 0 | 11 | 0 | 11,429.00 |
| 13/10/2011 | CAAG On 24-October-11 | 8.50 | Call | Can-Do Future | 22 | 0 | 22 | 0 | 11,765.00 |
| 13/10/2011 | CAAG On 24-October-11 | 9.00 | Call | Can-Do Future | 3 | 0 | 3 | 0 | 11,111.00 |
| 13/10/2011 | CAAG On 24-October-11 | 9.00 | Put | Can-Do Future | 1066 | 1 | 1066 | 1 | 0.00 |
| 13/10/2011 | CAAG On 24-October-11 | 8.50 | Put | Can-Do Future | 585 | 1 | 585 | 1 | 0.00 |
| 13/10/2011 | CAAG On 24-October-11 | 8.75 | Put | Can-Do Future | 824 | 1 | 824 | 1 | 0.00 |
| 13/10/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 3 | 0 | 3 | 0 | 0.00 |
| 13/10/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 1 | 0 | 1 | 0 | 0.00 |
| 13/10/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 1 | 0 | 1 | 0 | 0.00 |
| 13/10/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 1 | 0 | 1 | 0 | 0.00 |
| 13/10/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 1 | 0 | 1 | 0 | 0.00 |
| 13/10/2011 | CAAJ On 20-October-11 | | | Any day expiry | 7.93 | 7.7983 | 7.9329 | 7.7983 | 0.00 |
| 13/10/2011 | CAAJ On 20-October-11 | 7.75 | Call | Any day expiry | 214 | 0 | 214 | 0 | 0.00 |
| 13/10/2011 | CAAJ On 20-October-11 | 7.80 | Call | Any day expiry | 180 | 0 | 180 | 0 | 0.00 |
| 13/10/2011 | CAAJ On 20-October-11 | 7.70 | Call | Any day expiry | 253 | 0 | 253 | 0 | 0.00 |
| 13/10/2011 | CAAJ On 20-October-11 | 7.70 | Put | Any day expiry | 20 | 0 | 20 | 0 | 0.00 |
| 13/10/2011 | CAAJ On 20-October-11 | 7.80 | Put | Any day expiry | 47 | 0 | 47 | 0 | 0.00 |
| 13/10/2011 | CAAJ On 20-October-11 | 7.75 | Put | Any day expiry | 31 | 0 | 31 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.07 | 0.0565 | 0.0704 | 0.0565 | 12,659.00 |
| 13/10/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.08 | 0.0688 | 0.0832 | 0.0688 | 18,519.00 |
| 13/10/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.19 | 0.1789 | 0.1907 | 0.1789 | 12,423.00 |
| 13/10/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.39 | 0.3510 | 0.3923 | 0.3510 | 100,000.00 |
| 13/10/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.15 | 0.1895 | 0.1519 | 0.1895 | 100,000.00 |
| 13/10/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.21 | 0.2009 | 0.2149 | 0.2009 | 12,346.00 |
| 13/10/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 13/10/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 13/10/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2011 | GOVI On 03-November-11 | | | GOVI | 368.73 | 370.5520 | 368.7290 | 370.5520 | 163.00 |
| 13/10/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 117290 | 14 | 117290 | 14 | 0.00 |
| 13/10/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 117190 | 14 | 117190 | 14 | 0.00 |
| 13/10/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 117390 | 14 | 117390 | 14 | 0.00 |
| 13/10/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | GOVI On 02-February-12 | | | GOVI | 374.02 | 375.8670 | 374.0180 | 375.8670 | 0.00 |
| 13/10/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 50180 | 7 | 50180 | 7 | 0.00 |
| 13/10/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 50080 | 7 | 50080 | 7 | 0.00 |
| 13/10/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 50280 | 7 | 50280 | 7 | 0.00 |
| 13/10/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 13/10/2011 | IGOV On 03-November-11 | | | Index Future | 159.85 | 159.9960 | 159.8540 | 159.9960 | 86.00 |
| 13/10/2011 | IGOV On 02-February-12 | | | Index Future | 162.15 | 162.2910 | 162.1470 | 162.2910 | 0.00 |
| 13/10/2011 | ILBI On 02-February-12 | | | Index Future | 439.55 | 439.9510 | 439.5530 | 439.9510 | 88.00 |
| 13/10/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 13/10/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 13/10/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 13/10/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 13/10/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 13/10/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.55 | 94.4600 | 5.5500 | 94.4600 | 1,000.00 |
| 13/10/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.42 | 94.5800 | 5.4200 | 94.5800 | 1,700.00 |
| 13/10/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.41 | 94.6100 | 5.4100 | 94.6100 | 5,541.00 |
| 13/10/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.39 | 94.6400 | 5.3900 | 94.6400 | 700.00 |
| 13/10/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.32 | 94.7000 | 5.3200 | 94.7000 | 0.00 |
| 13/10/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.30 | 94.7300 | 5.3000 | 94.7300 | 1,340.00 |
| 13/10/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.31 | 94.7200 | 5.3100 | 94.7200 | 2,890.00 |
| 13/10/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.44 | 94.6200 | 5.4400 | 94.6200 | 44,760.00 |
| 13/10/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.62 | 94.4600 | 5.6200 | 94.4600 | 990.00 |
| 13/10/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.87 | 94.2100 | 5.8700 | 94.2100 | 790.00 |
| 13/10/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.15 | 93.9200 | 6.1500 | 93.9200 | 1,250.00 |
| 13/10/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.44 | 93.6400 | 6.4400 | 93.6400 | 500.00 |
| 13/10/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 13/10/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 13/10/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 13/10/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 13/10/2011 | JN05 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 13/10/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 13/10/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 13/10/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 13/10/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | OTH1 On 03-November-11 | | | Index Future | 360.55 | 362.8170 | 360.5510 | 362.8170 | 0.00 |
| 13/10/2011 | OTH1 On 02-February-12 | | | Index Future | 365.72 | 368.0220 | 365.7230 | 368.0220 | 0.00 |
| 13/10/2011 | R157 On 03-November-11 | | | Bond Future | 6.76 | 124.8807 | 6.7570 | 124.8807 | 15,680.00 |
| 13/10/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 5514 | 6 | 5514 | 6 | 0.00 |
| 13/10/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 5693 | 6 | 5693 | 6 | 0.00 |
| 13/10/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 5334 | 6 | 5334 | 6 | 0.00 |
| 13/10/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 184 | 0 | 184 | 0 | 1,200.00 |
| 13/10/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 1078 | 1 | 1078 | 1 | 400.00 |
| 13/10/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 1386 | 2 | 1386 | 2 | 0.00 |
| 13/10/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 2972 | 3 | 2972 | 3 | 0.00 |
| 13/10/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 3 | 0 | 3 | 0 | 1,200.00 |
| 13/10/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 91 | 0 | 91 | 0 | 400.00 |
| 13/10/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 158 | 0 | 158 | 0 | 0.00 |
| 13/10/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 974 | 1 | 974 | 1 | 0.00 |
| 13/10/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R157 On 02-February-12 | | | Bond Future | 6.84 | 126.6721 | 6.8420 | 126.6721 | 0.00 |
| 13/10/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 5753 | 6 | 5753 | 6 | 0.00 |
| 13/10/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 5913 | 6 | 5913 | 6 | 0.00 |
| 13/10/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 5592 | 6 | 5592 | 6 | 0.00 |
| 13/10/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 744 | 1 | 744 | 1 | 0.00 |
| 13/10/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 235 | 0 | 235 | 0 | 130.00 |
| 13/10/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 1614 | 2 | 1614 | 2 | 0.00 |
| 13/10/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 879 | 1 | 879 | 1 | 130.00 |
| 13/10/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 1786 | 2 | 1786 | 2 | 130.00 |
| 13/10/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 3270 | 3 | 3270 | 3 | 0.00 |
| 13/10/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 53 | 0 | 53 | 0 | 0.00 |
| 13/10/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 40 | 0 | 40 | 0 | 0.00 |
| 13/10/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 47 | 0 | 47 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2011 | R157 On 03-May-12 | | | Bond Future | 6.91 | 121.7691 | 6.9080 | 121.7691 | 0.00 |
| 13/10/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4587 | 5 | 4587 | 5 | 0.00 |
| 13/10/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4449 | 5 | 4449 | 5 | 0.00 |
| 13/10/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4725 | 5 | 4725 | 5 | 0.00 |
| 13/10/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 239 | 0 | 239 | 0 | 0.00 |
| 13/10/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 278 | 0 | 278 | 0 | 0.00 |
| 13/10/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 258 | 0 | 258 | 0 | 0.00 |
| 13/10/2011 | R157 On 02-August-12 | | | Bond Future | 6.96 | 123.6655 | 6.9620 | 123.6655 | 0.00 |
| 13/10/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3839 | 4 | 3839 | 4 | 0.00 |
| 13/10/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3727 | 4 | 3727 | 4 | 0.00 |
| 13/10/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3953 | 4 | 3953 | 4 | 0.00 |
| 13/10/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 686 | 1 | 686 | 1 | 0.00 |
| 13/10/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 755 | 1 | 755 | 1 | 0.00 |
| 13/10/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 719 | 1 | 719 | 1 | 0.00 |
| 13/10/2011 | R186 On 03-November-11 | | | Bond Future | 8.44 | 122.2407 | 8.4380 | 122.2407 | 30,166.00 |
| 13/10/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 5285 | 6 | 5285 | 6 | 0.00 |
| 13/10/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 5700 | 6 | 5700 | 6 | 0.00 |
| 13/10/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 4875 | 6 | 4875 | 6 | 0.00 |
| 13/10/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 3323 | 4 | 3323 | 4 | 0.00 |
| 13/10/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 343 | 1 | 343 | 1 | 1,275.00 |
| 13/10/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 1035 | 1 | 1035 | 1 | 425.00 |
| 13/10/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 2005 | 3 | 2005 | 3 | 0.00 |
| 13/10/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 6119 | 7 | 6119 | 7 | 0.00 |
| 13/10/2011 | R186 On 03-November-11 | 8.20 | Call | Bond Future | 555 | 1 | 555 | 1 | 0.00 |
| 13/10/2011 | R186 On 03-November-11 | 7.80 | Call | Bond Future | 56 | 0 | 56 | 0 | 250.00 |
| 13/10/2011 | R186 On 03-November-11 | 8.00 | Call | Bond Future | 199 | 0 | 199 | 0 | 0.00 |
| 13/10/2011 | R186 On 03-November-11 | 8.00 | Put | Bond Future | 4472 | 4 | 4472 | 4 | 250.00 |
| 13/10/2011 | R186 On 03-November-11 | 8.20 | Put | Bond Future | 2849 | 2 | 2849 | 2 | 250.00 |
| 13/10/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 63 | 0 | 63 | 0 | 1,275.00 |
| 13/10/2011 | R186 On 03-November-11 | 7.80 | Put | Bond Future | 6354 | 6 | 6354 | 6 | 0.00 |
| 13/10/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 947 | 1 | 947 | 1 | 425.00 |
| 13/10/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 1876 | 1 | 1876 | 1 | 0.00 |
| 13/10/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 3621 | 3 | 3621 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 151 | 0 | 151 | 0 | 0.00 |
| 13/10/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 411 | 0 | 411 | 0 | 0.00 |
| 13/10/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 86 | 0 | 86 | 0 | 0.00 |
| 13/10/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 114 | 0 | 114 | 0 | 0.00 |
| 13/10/2011 | R186 On 02-February-12 | | | Bond Future | 8.52 | 118.6990 | 8.5200 | 118.6990 | 2,501.00 |
| 13/10/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 6058 | 7 | 6058 | 7 | 0.00 |
| 13/10/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 6368 | 7 | 6368 | 7 | 0.00 |
| 13/10/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 5756 | 6 | 5756 | 6 | 0.00 |
| 13/10/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 932 | 1 | 932 | 1 | 6,000.00 |
| 13/10/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 66 | 0 | 66 | 0 | 6,000.00 |
| 13/10/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 34204 | 35 | 34204 | 35 | 0.00 |
| 13/10/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 105978 | 107 | 105978 | 107 | 0.00 |
| 13/10/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 1517 | 2 | 1517 | 2 | 100.00 |
| 13/10/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 6515 | 6 | 6515 | 6 | 0.00 |
| 13/10/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 18404 | 18 | 18404 | 18 | 0.00 |
| 13/10/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1844 | 2 | 1844 | 2 | 0.00 |
| 13/10/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 8444 | 8 | 8444 | 8 | 0.00 |
| 13/10/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1574 | 1 | 1574 | 1 | 0.00 |
| 13/10/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1704 | 1 | 1704 | 1 | 100.00 |
| 13/10/2011 | R186 On 03-May-12 | | | Bond Future | 8.60 | 120.4836 | 8.5950 | 120.4836 | 0.00 |
| 13/10/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 6805 | 7 | 6805 | 7 | 0.00 |
| 13/10/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 7079 | 8 | 7079 | 8 | 0.00 |
| 13/10/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6536 | 7 | 6536 | 7 | 0.00 |
| 13/10/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 3351 | 3 | 3351 | 3 | 0.00 |
| 13/10/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 3020 | 3 | 3020 | 3 | 0.00 |
| 13/10/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3181 | 3 | 3181 | 3 | 0.00 |
| 13/10/2011 | R186 On 02-August-12 | | | Bond Future | 8.67 | 117.0690 | 8.6680 | 117.0690 | 0.00 |
| 13/10/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 5975 | 6 | 5975 | 6 | 0.00 |
| 13/10/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6210 | 7 | 6210 | 7 | 0.00 |
| 13/10/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 5745 | 6 | 5745 | 6 | 0.00 |
| 13/10/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 5458 | 5 | 5458 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 5032 | 5 | 5032 | 5 | 0.00 |
| 13/10/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 5241 | 5 | 5241 | 5 | 0.00 |
| 13/10/2011 | R189 On 03-November-11 | | | Bond Future | 214.62 | 214.8684 | 214.6235 | 214.8684 | 0.00 |
| 13/10/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 2624 | 3 | 2624 | 3 | 0.00 |
| 13/10/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 2674 | 3 | 2674 | 3 | 0.00 |
| 13/10/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 2574 | 3 | 2574 | 3 | 0.00 |
| 13/10/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R197 On 03-November-11 | | | Bond Future | 242.09 | 241.8512 | 242.0857 | 241.8512 | 183.00 |
| 13/10/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 3586 | 3 | 3586 | 3 | 0.00 |
| 13/10/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 3536 | 3 | 3536 | 3 | 0.00 |
| 13/10/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 3636 | 3 | 3636 | 3 | 0.00 |
| 13/10/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R201 On 03-November-11 | | | Bond Future | 6.37 | 110.2160 | 6.3660 | 110.2160 | 3,084.00 |
| 13/10/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 4615 | 5 | 4615 | 5 | 0.00 |
| 13/10/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 4753 | 5 | 4753 | 5 | 0.00 |
| 13/10/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 4478 | 5 | 4478 | 5 | 0.00 |
| 13/10/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R201 On 02-February-12 | | | Bond Future | 6.42 | 107.3906 | 6.4210 | 107.3906 | 0.00 |
| 13/10/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 4766 | 5 | 4766 | 5 | 0.00 |
| 13/10/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 4892 | 5 | 4892 | 5 | 0.00 |
| 13/10/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4640 | 5 | 4640 | 5 | 0.00 |
| 13/10/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 13/10/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 13/10/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 13/10/2011 | R201 On 03-May-12 | | | Bond Future | 6.45 | 109.0061 | 6.4540 | 109.0061 | 0.00 |
| 13/10/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3240 | 3 | 3240 | 3 | 0.00 |
| 13/10/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3133 | 3 | 3133 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3347 | 4 | 3347 | 4 | 0.00 |
| 13/10/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 103 | 0 | 103 | 0 | 0.00 |
| 13/10/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 125 | 0 | 125 | 0 | 0.00 |
| 13/10/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 114 | 0 | 114 | 0 | 0.00 |
| 13/10/2011 | R201 On 02-August-12 | | | Bond Future | 6.47 | 106.2937 | 6.4710 | 106.2937 | 0.00 |
| 13/10/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2542 | 3 | 2542 | 3 | 0.00 |
| 13/10/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2453 | 3 | 2453 | 3 | 0.00 |
| 13/10/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2631 | 3 | 2631 | 3 | 0.00 |
| 13/10/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 254 | 0 | 254 | 0 | 0.00 |
| 13/10/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 293 | 0 | 293 | 0 | 0.00 |
| 13/10/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 273 | 0 | 273 | 0 | 0.00 |
| 13/10/2011 | R202 On 03-November-11 | | | Bond Future | 175.10 | 176.1918 | 175.0963 | 176.1918 | 32,686.00 |
| 13/10/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 174596 | 176 | 174596 | 176 | 0.00 |
| 13/10/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 174546 | 176 | 174546 | 176 | 0.00 |
| 13/10/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 174646 | 176 | 174646 | 176 | 0.00 |
| 13/10/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R202 On 02-February-12 | | | Bond Future | 174.94 | 176.0560 | 174.9446 | 176.0560 | 0.00 |
| 13/10/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 2005 | 1 | 2005 | 1 | 0.00 |
| 13/10/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 2105 | 1 | 2105 | 1 | 0.00 |
| 13/10/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 2055 | 1 | 2055 | 1 | 0.00 |
| 13/10/2011 | R203 On 03-November-11 | | | Bond Future | 7.57 | 104.8231 | 7.5710 | 104.8231 | 2,109.00 |
| 13/10/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 4301 | 5 | 4301 | 5 | 0.00 |
| 13/10/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 4077 | 5 | 4077 | 5 | 0.00 |
| 13/10/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 4525 | 5 | 4525 | 5 | 0.00 |
| 13/10/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 13/10/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 13/10/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 13/10/2011 | R203 On 02-February-12 | | | Bond Future | 7.67 | 106.3277 | 7.6720 | 106.3277 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 5053 | 5 | 5053 | 5 | 0.00 |
| 13/10/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 4866 | 5 | 4866 | 5 | 0.00 |
| 13/10/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 5242 | 6 | 5242 | 6 | 0.00 |
| 13/10/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 256 | 0 | 256 | 0 | 0.00 |
| 13/10/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 310 | 0 | 310 | 0 | 0.00 |
| 13/10/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 282 | 0 | 282 | 0 | 0.00 |
| 13/10/2011 | R203 On 03-May-12 | | | Bond Future | 7.76 | 103.7639 | 7.7620 | 103.7639 | 0.00 |
| 13/10/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 4945 | 5 | 4945 | 5 | 0.00 |
| 13/10/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 5108 | 5 | 5108 | 5 | 0.00 |
| 13/10/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 4784 | 5 | 4784 | 5 | 0.00 |
| 13/10/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 784 | 1 | 784 | 1 | 0.00 |
| 13/10/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 693 | 1 | 693 | 1 | 0.00 |
| 13/10/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 737 | 1 | 737 | 1 | 0.00 |
| 13/10/2011 | R203 On 02-August-12 | | | Bond Future | 7.85 | 105.3807 | 7.8470 | 105.3807 | 0.00 |
| 13/10/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4264 | 5 | 4264 | 5 | 0.00 |
| 13/10/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4129 | 4 | 4129 | 4 | 0.00 |
| 13/10/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4400 | 5 | 4400 | 5 | 0.00 |
| 13/10/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1509 | 1 | 1509 | 1 | 0.00 |
| 13/10/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1643 | 1 | 1643 | 1 | 0.00 |
| 13/10/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1576 | 1 | 1576 | 1 | 0.00 |
| 13/10/2011 | R204 On 03-November-11 | | | Bond Future | 7.83 | 104.4436 | 7.8310 | 104.4436 | 3,163.00 |
| 13/10/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 4826 | 5 | 4826 | 5 | 0.00 |
| 13/10/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 5079 | 6 | 5079 | 6 | 0.00 |
| 13/10/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 4573 | 5 | 4573 | 5 | 0.00 |
| 13/10/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 13/10/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 13/10/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 13/10/2011 | R204 On 02-February-12 | | | Bond Future | 7.93 | 101.9139 | 7.9270 | 101.9139 | 0.00 |
| 13/10/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 5709 | 6 | 5709 | 6 | 0.00 |
| 13/10/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 5925 | 6 | 5925 | 6 | 0.00 |
| 13/10/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 5494 | 6 | 5494 | 6 | 0.00 |
| 13/10/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 314 | 0 | 314 | 0 | 0.00 |
| 13/10/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 257 | 0 | 257 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 284 | 0 | 284 | 0 | 0.00 |
| 13/10/2011 | R204 On 03-May-12 | | | Bond Future | 8.02 | 103.4454 | 8.0160 | 103.4454 | 0.00 |
| 13/10/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 4738 | 5 | 4738 | 5 | 0.00 |
| 13/10/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4563 | 5 | 4563 | 5 | 0.00 |
| 13/10/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 4920 | 5 | 4920 | 5 | 0.00 |
| 13/10/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1049 | 1 | 1049 | 1 | 0.00 |
| 13/10/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1175 | 1 | 1175 | 1 | 0.00 |
| 13/10/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1108 | 1 | 1108 | 1 | 0.00 |
| 13/10/2011 | R204 On 02-August-12 | | | Bond Future | 8.10 | 101.0272 | 8.1020 | 101.0272 | 0.00 |
| 13/10/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4102 | 4 | 4102 | 4 | 0.00 |
| 13/10/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4250 | 5 | 4250 | 5 | 0.00 |
| 13/10/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 3957 | 4 | 3957 | 4 | 0.00 |
| 13/10/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2274 | 2 | 2274 | 2 | 0.00 |
| 13/10/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 2090 | 2 | 2090 | 2 | 0.00 |
| 13/10/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2180 | 2 | 2180 | 2 | 0.00 |
| 13/10/2011 | R206 On 03-November-11 | | | Bond Future | 6.05 | 105.4257 | 6.0500 | 105.4257 | 12,577.00 |
| 13/10/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 3424 | 4 | 3424 | 4 | 0.00 |
| 13/10/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 3325 | 3 | 3325 | 3 | 0.00 |
| 13/10/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 3522 | 4 | 3522 | 4 | 0.00 |
| 13/10/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R206 On 02-February-12 | | | Bond Future | 6.08 | 103.1743 | 6.0810 | 103.1743 | 0.00 |
| 13/10/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3442 | 4 | 3442 | 4 | 0.00 |
| 13/10/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3355 | 4 | 3355 | 4 | 0.00 |
| 13/10/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3529 | 4 | 3529 | 4 | 0.00 |
| 13/10/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 13/10/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 13/10/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 13/10/2011 | R206 On 03-May-12 | | | Bond Future | 6.08 | 104.7280 | 6.0830 | 104.7280 | 0.00 |
| 13/10/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2349 | 2 | 2349 | 2 | 0.00 |
| 13/10/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2418 | 3 | 2418 | 3 | 0.00 |
| 13/10/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2280 | 2 | 2280 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 116 | 0 | 116 | 0 | 0.00 |
| 13/10/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 98 | 0 | 98 | 0 | 0.00 |
| 13/10/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 106 | 0 | 106 | 0 | 0.00 |
| 13/10/2011 | R206 On 02-August-12 | | | Bond Future | 6.04 | 102.5946 | 6.0440 | 102.5946 | 0.00 |
| 13/10/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1868 | 2 | 1868 | 2 | 0.00 |
| 13/10/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1813 | 2 | 1813 | 2 | 0.00 |
| 13/10/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1921 | 2 | 1921 | 2 | 0.00 |
| 13/10/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 212 | 0 | 212 | 0 | 0.00 |
| 13/10/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 238 | 0 | 238 | 0 | 0.00 |
| 13/10/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 226 | 0 | 226 | 0 | 0.00 |
| 13/10/2011 | R207 On 03-November-11 | | | Bond Future | 8.09 | 97.7926 | 8.0910 | 97.7926 | 8,999.00 |
| 13/10/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 3708 | 4 | 3708 | 4 | 0.00 |
| 13/10/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 3971 | 4 | 3971 | 4 | 0.00 |
| 13/10/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 3448 | 4 | 3448 | 4 | 0.00 |
| 13/10/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 388 | 1 | 388 | 1 | 2,000.00 |
| 13/10/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 1004 | 1 | 1004 | 1 | 0.00 |
| 13/10/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 1759 | 2 | 1759 | 2 | 0.00 |
| 13/10/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 9 | 0 | 9 | 0 | 900.00 |
| 13/10/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 481 | 1 | 481 | 1 | 0.00 |
| 13/10/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 1978 | 2 | 1978 | 2 | 0.00 |
| 13/10/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 186 | 0 | 186 | 0 | 300.00 |
| 13/10/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 1292 | 1 | 1292 | 1 | 300.00 |
| 13/10/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 232 | 0 | 232 | 0 | 900.00 |
| 13/10/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 2161 | 2 | 2161 | 2 | 0.00 |
| 13/10/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 293 | 0 | 293 | 0 | 2,000.00 |
| 13/10/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 4670 | 4 | 4670 | 4 | 0.00 |
| 13/10/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 667 | 0 | 667 | 0 | 2,000.00 |
| 13/10/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 45 | 0 | 45 | 0 | 0.00 |
| 13/10/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 1488 | 1 | 1488 | 1 | 0.00 |
| 13/10/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 24 | 0 | 24 | 0 | 0.00 |
| 13/10/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 32 | 0 | 32 | 0 | 0.00 |
| 13/10/2011 | R207 On 02-February-12 | | | Bond Future | 8.19 | 95.5609 | 8.1860 | 95.5609 | 0.00 |
| 13/10/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 4954 | 5 | 4954 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 5167 | 6 | 5167 | 6 | 0.00 |
| 13/10/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 4745 | 5 | 4745 | 5 | 0.00 |
| 13/10/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 616 | 1 | 616 | 1 | 0.00 |
| 13/10/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 514 | 0 | 514 | 0 | 0.00 |
| 13/10/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 563 | 0 | 563 | 0 | 0.00 |
| 13/10/2011 | R207 On 03-May-12 | | | Bond Future | 8.28 | 96.9961 | 8.2770 | 96.9961 | 0.00 |
| 13/10/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4243 | 5 | 4243 | 5 | 0.00 |
| 13/10/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4070 | 4 | 4070 | 4 | 0.00 |
| 13/10/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4414 | 5 | 4414 | 5 | 0.00 |
| 13/10/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1641 | 1 | 1641 | 1 | 0.00 |
| 13/10/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1819 | 2 | 1819 | 2 | 0.00 |
| 13/10/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1731 | 2 | 1731 | 2 | 0.00 |
| 13/10/2011 | R207 On 02-August-12 | | | Bond Future | 8.37 | 94.8673 | 8.3660 | 94.8673 | 0.00 |
| 13/10/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4374 | 5 | 4374 | 5 | 0.00 |
| 13/10/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4531 | 5 | 4531 | 5 | 0.00 |
| 13/10/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4220 | 5 | 4220 | 5 | 0.00 |
| 13/10/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2488 | 2 | 2488 | 2 | 0.00 |
| 13/10/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2288 | 2 | 2288 | 2 | 0.00 |
| 13/10/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2386 | 2 | 2386 | 2 | 0.00 |
| 13/10/2011 | R208 On 03-November-11 | | | Bond Future | 8.14 | 92.2905 | 8.1390 | 92.2905 | 7,097.00 |
| 13/10/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 3681 | 4 | 3681 | 4 | 0.00 |
| 13/10/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 3957 | 5 | 3957 | 5 | 0.00 |
| 13/10/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 3407 | 4 | 3407 | 4 | 0.00 |
| 13/10/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 409 | 1 | 409 | 1 | 1,995.00 |
| 13/10/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 4515 | 5 | 4515 | 5 | 0.00 |
| 13/10/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 1072 | 1 | 1072 | 1 | 665.00 |
| 13/10/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 1881 | 2 | 1881 | 2 | 0.00 |
| 13/10/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 306 | 0 | 306 | 0 | 665.00 |
| 13/10/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 18 | 0 | 18 | 0 | 1,995.00 |
| 13/10/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 701 | 1 | 701 | 1 | 0.00 |
| 13/10/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 64 | 0 | 64 | 0 | 0.00 |
| 13/10/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 1572 | 1 | 1572 | 1 | 0.00 |
| 13/10/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 34 | 0 | 34 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 47 | 0 | 47 | 0 | 0.00 |
| 13/10/2011 | R208 On 02-February-12 | | | Bond Future | 8.23 | 93.6117 | 8.2260 | 93.6117 | 0.00 |
| 13/10/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 5127 | 6 | 5127 | 6 | 0.00 |
| 13/10/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 4906 | 5 | 4906 | 5 | 0.00 |
| 13/10/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 5352 | 6 | 5352 | 6 | 0.00 |
| 13/10/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 607 | 1 | 607 | 1 | 0.00 |
| 13/10/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 719 | 1 | 719 | 1 | 0.00 |
| 13/10/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 660 | 1 | 660 | 1 | 0.00 |
| 13/10/2011 | R208 On 03-May-12 | | | Bond Future | 8.31 | 91.6284 | 8.3080 | 91.6284 | 0.00 |
| 13/10/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5296 | 6 | 5296 | 6 | 0.00 |
| 13/10/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5494 | 6 | 5494 | 6 | 0.00 |
| 13/10/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5099 | 6 | 5099 | 6 | 0.00 |
| 13/10/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1460 | 1 | 1460 | 1 | 0.00 |
| 13/10/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1305 | 1 | 1305 | 1 | 0.00 |
| 13/10/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1382 | 1 | 1382 | 1 | 0.00 |
| 13/10/2011 | R208 On 02-August-12 | | | Bond Future | 8.39 | 93.0537 | 8.3860 | 93.0537 | 0.00 |
| 13/10/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4628 | 5 | 4628 | 5 | 0.00 |
| 13/10/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4460 | 5 | 4460 | 5 | 0.00 |
| 13/10/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 4798 | 5 | 4798 | 5 | 0.00 |
| 13/10/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2485 | 2 | 2485 | 2 | 0.00 |
| 13/10/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2699 | 2 | 2699 | 2 | 0.00 |
| 13/10/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2591 | 2 | 2591 | 2 | 0.00 |
| 13/10/2011 | R209 On 03-November-11 | | | Bond Future | 8.85 | 75.5329 | 8.8510 | 75.5329 | 3,000.00 |
| 13/10/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 851 | 1 | 851 | 1 | 0.00 |
| 13/10/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 1017 | 1 | 1017 | 1 | 0.00 |
| 13/10/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 703 | 1 | 703 | 1 | 0.00 |
| 13/10/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 1903 | 2 | 1903 | 2 | 0.00 |
| 13/10/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 1419 | 1 | 1419 | 1 | 0.00 |
| 13/10/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 1650 | 1 | 1650 | 1 | 0.00 |
| 13/10/2011 | R209 On 02-February-12 | | | Bond Future | 8.92 | 76.6149 | 8.9220 | 76.6149 | 0.00 |
| 13/10/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3247 | 4 | 3247 | 4 | 0.00 |
| 13/10/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3453 | 4 | 3453 | 4 | 0.00 |
| 13/10/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3049 | 3 | 3049 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2833 | 3 | 2833 | 3 | 0.00 |
| 13/10/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2473 | 2 | 2473 | 2 | 0.00 |
| 13/10/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2647 | 2 | 2647 | 2 | 0.00 |
| 13/10/2011 | R209 On 03-May-12 | | | Bond Future | 8.99 | 74.6259 | 8.9890 | 74.6259 | 0.00 |
| 13/10/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3961 | 4 | 3961 | 4 | 0.00 |
| 13/10/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3774 | 4 | 3774 | 4 | 0.00 |
| 13/10/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4154 | 5 | 4154 | 5 | 0.00 |
| 13/10/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3690 | 3 | 3690 | 3 | 0.00 |
| 13/10/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 4073 | 4 | 4073 | 4 | 0.00 |
| 13/10/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 3877 | 4 | 3877 | 4 | 0.00 |
| 13/10/2011 | R209 On 02-August-12 | | | Bond Future | 9.05 | 75.7876 | 9.0530 | 75.7876 | 0.00 |
| 13/10/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5572 | 6 | 5572 | 6 | 0.00 |
| 13/10/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 5773 | 6 | 5773 | 6 | 0.00 |
| 13/10/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5374 | 6 | 5374 | 6 | 0.00 |
| 13/10/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 4277 | 4 | 4277 | 4 | 0.00 |
| 13/10/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 3945 | 4 | 3945 | 4 | 0.00 |
| 13/10/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 4108 | 4 | 4108 | 4 | 0.00 |
| 13/10/2011 | R210 On 03-November-11 | | | Bond Future | 131.20 | 131.1955 | 131.2022 | 131.1955 | 750.00 |
| 13/10/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 202 | 0 | 202 | 0 | 0.00 |
| 13/10/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 252 | 0 | 252 | 0 | 0.00 |
| 13/10/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 152 | 0 | 152 | 0 | 0.00 |
| 13/10/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R211 On 03-November-11 | | | Bond Future | 113.27 | 113.2663 | 113.2683 | 113.2663 | 529.00 |
| 13/10/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 112018 | 112 | 112018 | 112 | 0.00 |
| 13/10/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 112068 | 112 | 112068 | 112 | 0.00 |
| 13/10/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 111968 | 112 | 111968 | 112 | 0.00 |
| 13/10/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R211 On 02-February-12 | | | Bond Future | 113.56 | 113.5534 | 113.5553 | 113.5534 | 0.00 |
| 13/10/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 3055 | 3 | 3055 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 3005 | 3 | 3005 | 3 | 0.00 |
| 13/10/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 3105 | 3 | 3105 | 3 | 0.00 |
| 13/10/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R212 On 03-November-11 | | | Bond Future | 110.01 | 109.7108 | 110.0089 | 109.7108 | 2,677.00 |
| 13/10/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 107509 | 107 | 107509 | 107 | 0.00 |
| 13/10/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 107459 | 107 | 107459 | 107 | 0.00 |
| 13/10/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 107559 | 107 | 107559 | 107 | 0.00 |
| 13/10/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R212 On 02-February-12 | | | Bond Future | 110.12 | 109.8164 | 110.1187 | 109.8164 | 0.00 |
| 13/10/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 1619 | 1 | 1619 | 1 | 0.00 |
| 13/10/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 1669 | 1 | 1669 | 1 | 0.00 |
| 13/10/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 1569 | 1 | 1569 | 1 | 0.00 |
| 13/10/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R213 On 03-November-11 | | | Bond Future | 8.87 | 84.6274 | 8.8730 | 84.6274 | 0.00 |
| 13/10/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 1395 | 1 | 1395 | 1 | 0.00 |
| 13/10/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 584 | 0 | 584 | 0 | 0.00 |
| 13/10/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 988 | 1 | 988 | 1 | 0.00 |
| 13/10/2011 | R213 On 02-February-12 | | | Bond Future | 8.96 | 85.8463 | 8.9560 | 85.8463 | 0.00 |
| 13/10/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 344 | 1 | 344 | 1 | 0.00 |
| 13/10/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 732 | 1 | 732 | 1 | 0.00 |
| 13/10/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 47 | 0 | 47 | 0 | 0.00 |
| 13/10/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2011 | R213 On 03-May-12 | | | Bond Future | 9.03 | 83.5985 | 9.0280 | 83.5985 | 0.00 |
| 13/10/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 1689 | 2 | 1689 | 2 | 0.00 |
| 13/10/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 2062 | 3 | 2062 | 3 | 0.00 |
| 13/10/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 1313 | 2 | 1313 | 2 | 0.00 |
| 13/10/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R213 On 02-August-12 | | | Bond Future | 9.10 | 84.8957 | 9.0980 | 84.8957 | 0.00 |
| 13/10/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 1146 | 2 | 1146 | 2 | 0.00 |
| 13/10/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 1518 | 2 | 1518 | 2 | 0.00 |
| 13/10/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 772 | 1 | 772 | 1 | 0.00 |
| 13/10/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |
| 13/10/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 27590 | 28 | 0.00 |
| 13/10/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26333 | 26 | 0.00 |
| 13/10/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 28834 | 29 | 0.00 |
| 13/10/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 13/10/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 13/10/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 13/10/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 13/10/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 13/10/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 13/10/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 13/10/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 13/10/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 13/10/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 14/10/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/10/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/10/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/10/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/10/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/10/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/10/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/10/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/10/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/10/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/10/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/10/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/10/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/10/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/10/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/10/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/10/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/10/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/10/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/10/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/10/2011 | AL7T On 03-November-11 | | | Index Future | 402.49 | 401.1710 | 402.4910 | 401.1710 | 16.00 |
| 14/10/2011 | AL7T On 02-February-12 | | | Index Future | 408.26 | 406.9250 | 408.2640 | 406.9250 | 0.00 |
| 14/10/2011 | ALBI On 03-November-11 | | | Index Future | 368.58 | 367.4950 | 368.5810 | 367.4950 | 1,692.00 |
| 14/10/2011 | ALBI On 02-February-12 | | | Index Future | 373.87 | 372.7660 | 373.8670 | 372.7660 | 0.00 |
| 14/10/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/10/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/10/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/10/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/10/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/10/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/10/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/10/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/10/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/10/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/10/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/10/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 14/10/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/10/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/10/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/10/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/10/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/10/2011 | CAAG On 24-October-11 | | | Can-Do Future | 7.86 | 7.9375 | 7.8640 | 7.9375 | 0.00 |
| 14/10/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 1164 | 1 | 1164 | 1 | 0.00 |
| 14/10/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 1114 | 1 | 1114 | 1 | 0.00 |
| 14/10/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 1214 | 1 | 1214 | 1 | 0.00 |
| 14/10/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 864 | 1 | 864 | 1 | 14,286.00 |
| 14/10/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 468 | 1 | 468 | 1 | 6,757.00 |
| 14/10/2011 | CAAG On 24-October-11 | 8.75 | Call | Can-Do Future | 7 | 0 | 7 | 0 | 11,429.00 |
| 14/10/2011 | CAAG On 24-October-11 | 8.50 | Call | Can-Do Future | 15 | 0 | 15 | 0 | 11,765.00 |
| 14/10/2011 | CAAG On 24-October-11 | 9.00 | Call | Can-Do Future | 2 | 0 | 2 | 0 | 11,111.00 |
| 14/10/2011 | CAAG On 24-October-11 | 9.00 | Put | Can-Do Future | 1138 | 1 | 1138 | 1 | 0.00 |
| 14/10/2011 | CAAG On 24-October-11 | 8.50 | Put | Can-Do Future | 651 | 1 | 651 | 1 | 0.00 |
| 14/10/2011 | CAAG On 24-October-11 | 8.75 | Put | Can-Do Future | 893 | 1 | 893 | 1 | 0.00 |
| 14/10/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 4 | 0 | 4 | 0 | 0.00 |
| 14/10/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | CAAJ On 20-October-11 | | | Any day expiry | 7.86 | 7.9329 | 7.8596 | 7.9329 | 0.00 |
| 14/10/2011 | CAAJ On 20-October-11 | 7.75 | Call | Any day expiry | 159 | 0 | 159 | 0 | 0.00 |
| 14/10/2011 | CAAJ On 20-October-11 | 7.80 | Call | Any day expiry | 128 | 0 | 128 | 0 | 0.00 |
| 14/10/2011 | CAAJ On 20-October-11 | 7.70 | Call | Any day expiry | 193 | 0 | 193 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/10/2011 | CAAJ On 20-October-11 | 7.70 | Put | Any day expiry | 33 | 0 | 33 | 0 | 0.00 |
| 14/10/2011 | CAAJ On 20-October-11 | 7.80 | Put | Any day expiry | 68 | 0 | 68 | 0 | 0.00 |
| 14/10/2011 | CAAJ On 20-October-11 | 7.75 | Put | Any day expiry | 49 | 0 | 49 | 0 | 0.00 |
| 14/10/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.06 | 0.0704 | 0.0638 | 0.0704 | 12,659.00 |
| 14/10/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.07 | 0.0832 | 0.0747 | 0.0832 | 18,519.00 |
| 14/10/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.19 | 0.1907 | 0.1901 | 0.1907 | 12,423.00 |
| 14/10/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.37 | 0.3923 | 0.3664 | 0.3923 | 100,000.00 |
| 14/10/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.17 | 0.1519 | 0.1706 | 0.1519 | 100,000.00 |
| 14/10/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.21 | 0.2149 | 0.2137 | 0.2149 | 12,346.00 |
| 14/10/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/10/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 14/10/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 14/10/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/10/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/10/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 14/10/2011 | GOVI On 03-November-11 | | | GOVI | 369.77 | 368.7290 | 369.7740 | 368.7290 | 163.00 |
| 14/10/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 127740 | 12 | 127740 | 12 | 0.00 |
| 14/10/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 127640 | 12 | 127640 | 12 | 0.00 |
| 14/10/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 127840 | 12 | 127840 | 12 | 0.00 |
| 14/10/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | GOVI On 02-February-12 | | | GOVI | 375.08 | 374.0180 | 375.0780 | 374.0180 | 0.00 |
| 14/10/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 60780 | 5 | 60780 | 5 | 0.00 |
| 14/10/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 60680 | 5 | 60680 | 5 | 0.00 |
| 14/10/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 60880 | 5 | 60880 | 5 | 0.00 |
| 14/10/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 14/10/2011 | IGOV On 03-November-11 | | | Index Future | 159.83 | 159.8540 | 159.8290 | 159.8540 | 86.00 |
| 14/10/2011 | IGOV On 02-February-12 | | | Index Future | 162.12 | 162.1470 | 162.1210 | 162.1470 | 0.00 |
| 14/10/2011 | ILBI On 02-February-12 | | | Index Future | 439.63 | 439.5530 | 439.6290 | 439.5530 | 88.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/10/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 14/10/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 14/10/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 14/10/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 14/10/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 14/10/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 14/10/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.55 | 94.4500 | 5.5500 | 94.4500 | 1,000.00 |
| 14/10/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.42 | 94.5800 | 5.4200 | 94.5800 | 1,700.00 |
| 14/10/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.41 | 94.5900 | 5.4100 | 94.5900 | 5,541.00 |
| 14/10/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.39 | 94.6100 | 5.3900 | 94.6100 | 700.00 |
| 14/10/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.32 | 94.6800 | 5.3200 | 94.6800 | 0.00 |
| 14/10/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.29 | 94.7000 | 5.2900 | 94.7000 | 1,340.00 |
| 14/10/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.30 | 94.6900 | 5.3000 | 94.6900 | 2,890.00 |
| 14/10/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.41 | 94.5600 | 5.4100 | 94.5600 | 44,760.00 |
| 14/10/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.58 | 94.3800 | 5.5800 | 94.3800 | 990.00 |
| 14/10/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.82 | 94.1300 | 5.8200 | 94.1300 | 790.00 |
| 14/10/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.10 | 93.8500 | 6.1000 | 93.8500 | 1,250.00 |
| 14/10/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.38 | 93.5600 | 6.3800 | 93.5600 | 500.00 |
| 14/10/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 14/10/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 14/10/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 14/10/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 14/10/2011 | JN05 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 14/10/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 14/10/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/10/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 14/10/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 14/10/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | OTH1 On 03-November-11 | | | Index Future | 361.85 | 360.5510 | 361.8470 | 360.5510 | 0.00 |
| 14/10/2011 | OTH1 On 02-February-12 | | | Index Future | 367.04 | 365.7230 | 367.0380 | 365.7230 | 0.00 |
| 14/10/2011 | R157 On 03-November-11 | | | Bond Future | 6.71 | 124.5150 | 6.7050 | 124.5150 | 15,680.00 |
| 14/10/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 5712 | 6 | 5712 | 6 | 0.00 |
| 14/10/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 5891 | 6 | 5891 | 6 | 0.00 |
| 14/10/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 5532 | 5 | 5532 | 5 | 0.00 |
| 14/10/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 230 | 0 | 230 | 0 | 1,200.00 |
| 14/10/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 1228 | 1 | 1228 | 1 | 400.00 |
| 14/10/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 1553 | 1 | 1553 | 1 | 0.00 |
| 14/10/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 3168 | 3 | 3168 | 3 | 0.00 |
| 14/10/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 1 | 0 | 1 | 0 | 1,200.00 |
| 14/10/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 60 | 0 | 60 | 0 | 400.00 |
| 14/10/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 111 | 0 | 111 | 0 | 0.00 |
| 14/10/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 822 | 1 | 822 | 1 | 0.00 |
| 14/10/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R157 On 02-February-12 | | | Bond Future | 6.79 | 126.2988 | 6.7850 | 126.2988 | 0.00 |
| 14/10/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 5947 | 6 | 5947 | 6 | 0.00 |
| 14/10/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 6109 | 6 | 6109 | 6 | 0.00 |
| 14/10/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 5785 | 6 | 5785 | 6 | 0.00 |
| 14/10/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 816 | 1 | 816 | 1 | 0.00 |
| 14/10/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 265 | 0 | 265 | 0 | 130.00 |
| 14/10/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 1733 | 2 | 1733 | 2 | 0.00 |
| 14/10/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 795 | 1 | 795 | 1 | 130.00 |
| 14/10/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 1655 | 2 | 1655 | 2 | 130.00 |
| 14/10/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 3098 | 3 | 3098 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/10/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 43 | 0 | 43 | 0 | 0.00 |
| 14/10/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 34 | 0 | 34 | 0 | 0.00 |
| 14/10/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 38 | 0 | 38 | 0 | 0.00 |
| 14/10/2011 | R157 On 03-May-12 | | | Bond Future | 6.85 | 121.3919 | 6.8470 | 121.3919 | 0.00 |
| 14/10/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4762 | 5 | 4762 | 5 | 0.00 |
| 14/10/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4622 | 4 | 4622 | 4 | 0.00 |
| 14/10/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4902 | 5 | 4902 | 5 | 0.00 |
| 14/10/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 214 | 0 | 214 | 0 | 0.00 |
| 14/10/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 250 | 0 | 250 | 0 | 0.00 |
| 14/10/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 232 | 0 | 232 | 0 | 0.00 |
| 14/10/2011 | R157 On 02-August-12 | | | Bond Future | 6.90 | 123.2825 | 6.8950 | 123.2825 | 0.00 |
| 14/10/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3993 | 4 | 3993 | 4 | 0.00 |
| 14/10/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3878 | 4 | 3878 | 4 | 0.00 |
| 14/10/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4108 | 4 | 4108 | 4 | 0.00 |
| 14/10/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 636 | 1 | 636 | 1 | 0.00 |
| 14/10/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 701 | 1 | 701 | 1 | 0.00 |
| 14/10/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 668 | 1 | 668 | 1 | 0.00 |
| 14/10/2011 | R186 On 03-November-11 | | | Bond Future | 8.39 | 121.4286 | 8.3920 | 121.4286 | 30,166.00 |
| 14/10/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 5686 | 5 | 5686 | 5 | 0.00 |
| 14/10/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 6110 | 6 | 6110 | 6 | 0.00 |
| 14/10/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 5267 | 5 | 5267 | 5 | 0.00 |
| 14/10/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 3658 | 3 | 3658 | 3 | 0.00 |
| 14/10/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 405 | 0 | 405 | 0 | 1,275.00 |
| 14/10/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 1192 | 1 | 1192 | 1 | 425.00 |
| 14/10/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 2258 | 2 | 2258 | 2 | 0.00 |
| 14/10/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 6535 | 6 | 6535 | 6 | 0.00 |
| 14/10/2011 | R186 On 03-November-11 | 8.20 | Call | Bond Future | 651 | 1 | 651 | 1 | 0.00 |
| 14/10/2011 | R186 On 03-November-11 | 7.80 | Call | Bond Future | 67 | 0 | 67 | 0 | 250.00 |
| 14/10/2011 | R186 On 03-November-11 | 8.00 | Call | Bond Future | 237 | 0 | 237 | 0 | 0.00 |
| 14/10/2011 | R186 On 03-November-11 | 8.00 | Put | Bond Future | 4071 | 4 | 4071 | 4 | 250.00 |
| 14/10/2011 | R186 On 03-November-11 | 8.20 | Put | Bond Future | 2507 | 3 | 2507 | 3 | 250.00 |
| 14/10/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 41 | 0 | 41 | 0 | 1,275.00 |
| 14/10/2011 | R186 On 03-November-11 | 7.80 | Put | Bond Future | 5927 | 6 | 5927 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/10/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 762 | 1 | 762 | 1 | 425.00 |
| 14/10/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 1594 | 2 | 1594 | 2 | 0.00 |
| 14/10/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 3244 | 4 | 3244 | 4 | 0.00 |
| 14/10/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 104 | 0 | 104 | 0 | 0.00 |
| 14/10/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 307 | 0 | 307 | 0 | 0.00 |
| 14/10/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 57 | 0 | 57 | 0 | 0.00 |
| 14/10/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 77 | 0 | 77 | 0 | 0.00 |
| 14/10/2011 | R186 On 02-February-12 | | | Bond Future | 8.47 | 117.8742 | 8.4720 | 117.8742 | 2,501.00 |
| 14/10/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 6366 | 6 | 6366 | 6 | 0.00 |
| 14/10/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 6683 | 6 | 6683 | 6 | 0.00 |
| 14/10/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 6055 | 6 | 6055 | 6 | 0.00 |
| 14/10/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 1016 | 1 | 1016 | 1 | 6,000.00 |
| 14/10/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 75 | 0 | 75 | 0 | 6,000.00 |
| 14/10/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 34652 | 34 | 34652 | 34 | 0.00 |
| 14/10/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 106427 | 106 | 106427 | 106 | 0.00 |
| 14/10/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 1640 | 2 | 1640 | 2 | 100.00 |
| 14/10/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 6190 | 7 | 6190 | 7 | 0.00 |
| 14/10/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 17964 | 18 | 17964 | 18 | 0.00 |
| 14/10/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1694 | 2 | 1694 | 2 | 0.00 |
| 14/10/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 8079 | 8 | 8079 | 8 | 0.00 |
| 14/10/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1440 | 2 | 1440 | 2 | 0.00 |
| 14/10/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1563 | 2 | 1563 | 2 | 100.00 |
| 14/10/2011 | R186 On 03-May-12 | | | Bond Future | 8.55 | 119.6554 | 8.5460 | 119.6554 | 0.00 |
| 14/10/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 7084 | 7 | 7084 | 7 | 0.00 |
| 14/10/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 7364 | 7 | 7364 | 7 | 0.00 |
| 14/10/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6809 | 7 | 6809 | 7 | 0.00 |
| 14/10/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 3174 | 3 | 3174 | 3 | 0.00 |
| 14/10/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 2855 | 3 | 2855 | 3 | 0.00 |
| 14/10/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3011 | 3 | 3011 | 3 | 0.00 |
| 14/10/2011 | R186 On 02-August-12 | | | Bond Future | 8.62 | 116.2194 | 8.6170 | 116.2194 | 0.00 |
| 14/10/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 6219 | 6 | 6219 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/10/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6460 | 6 | 6460 | 6 | 0.00 |
| 14/10/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 5984 | 6 | 5984 | 6 | 0.00 |
| 14/10/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 5237 | 5 | 5237 | 5 | 0.00 |
| 14/10/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 4822 | 5 | 4822 | 5 | 0.00 |
| 14/10/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 5025 | 5 | 5025 | 5 | 0.00 |
| 14/10/2011 | R189 On 03-November-11 | | | Bond Future | 214.62 | 214.6235 | 214.6208 | 214.6235 | 0.00 |
| 14/10/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 2621 | 3 | 2621 | 3 | 0.00 |
| 14/10/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 2671 | 3 | 2671 | 3 | 0.00 |
| 14/10/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 2571 | 3 | 2571 | 3 | 0.00 |
| 14/10/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R197 On 03-November-11 | | | Bond Future | 241.87 | 242.0857 | 241.8742 | 242.0857 | 183.00 |
| 14/10/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 3374 | 4 | 3374 | 4 | 0.00 |
| 14/10/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 3324 | 4 | 3324 | 4 | 0.00 |
| 14/10/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 3424 | 4 | 3424 | 4 | 0.00 |
| 14/10/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R201 On 03-November-11 | | | Bond Future | 6.30 | 109.9806 | 6.2990 | 109.9806 | 3,084.00 |
| 14/10/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 4810 | 5 | 4810 | 5 | 0.00 |
| 14/10/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 4947 | 5 | 4947 | 5 | 0.00 |
| 14/10/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 4673 | 4 | 4673 | 4 | 0.00 |
| 14/10/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 14/10/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R201 On 02-February-12 | | | Bond Future | 6.35 | 107.1490 | 6.3470 | 107.1490 | 0.00 |
| 14/10/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 4964 | 5 | 4964 | 5 | 0.00 |
| 14/10/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 5090 | 5 | 5090 | 5 | 0.00 |
| 14/10/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4838 | 5 | 4838 | 5 | 0.00 |
| 14/10/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 14/10/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 14/10/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/10/2011 | R201 On 03-May-12 | | | Bond Future | 6.37 | 108.7649 | 6.3730 | 108.7649 | 0.00 |
| 14/10/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3420 | 3 | 3420 | 3 | 0.00 |
| 14/10/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3312 | 3 | 3312 | 3 | 0.00 |
| 14/10/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3529 | 3 | 3529 | 3 | 0.00 |
| 14/10/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 85 | 0 | 85 | 0 | 0.00 |
| 14/10/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 105 | 0 | 105 | 0 | 0.00 |
| 14/10/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 94 | 0 | 94 | 0 | 0.00 |
| 14/10/2011 | R201 On 02-August-12 | | | Bond Future | 6.38 | 106.0474 | 6.3810 | 106.0474 | 0.00 |
| 14/10/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2706 | 3 | 2706 | 3 | 0.00 |
| 14/10/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2615 | 2 | 2615 | 2 | 0.00 |
| 14/10/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2798 | 3 | 2798 | 3 | 0.00 |
| 14/10/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 219 | 0 | 219 | 0 | 0.00 |
| 14/10/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 254 | 0 | 254 | 0 | 0.00 |
| 14/10/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 236 | 0 | 236 | 0 | 0.00 |
| 14/10/2011 | R202 On 03-November-11 | | | Bond Future | 175.11 | 175.0963 | 175.1053 | 175.0963 | 33,596.00 |
| 14/10/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 174605 | 175 | 174605 | 175 | 0.00 |
| 14/10/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 174555 | 175 | 174555 | 175 | 0.00 |
| 14/10/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 174655 | 175 | 174655 | 175 | 0.00 |
| 14/10/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R202 On 02-February-12 | | | Bond Future | 174.95 | 174.9446 | 174.9539 | 174.9446 | 0.00 |
| 14/10/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 1996 | 2 | 1996 | 2 | 0.00 |
| 14/10/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 2096 | 2 | 2096 | 2 | 0.00 |
| 14/10/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 2046 | 2 | 2046 | 2 | 0.00 |
| 14/10/2011 | R203 On 03-November-11 | | | Bond Future | 7.53 | 104.3706 | 7.5300 | 104.3706 | 2,109.00 |
| 14/10/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 4495 | 4 | 4495 | 4 | 0.00 |
| 14/10/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 4270 | 4 | 4270 | 4 | 0.00 |
| 14/10/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 4720 | 5 | 4720 | 5 | 0.00 |
| 14/10/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/10/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 14/10/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 14/10/2011 | R203 On 02-February-12 | | | Bond Future | 7.63 | 105.8661 | 7.6280 | 105.8661 | 150.00 |
| 14/10/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 5225 | 5 | 5225 | 5 | 0.00 |
| 14/10/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 5036 | 5 | 5036 | 5 | 0.00 |
| 14/10/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 5416 | 5 | 5416 | 5 | 0.00 |
| 14/10/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 229 | 0 | 229 | 0 | 0.00 |
| 14/10/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 279 | 0 | 279 | 0 | 0.00 |
| 14/10/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 253 | 0 | 253 | 0 | 0.00 |
| 14/10/2011 | R203 On 03-May-12 | | | Bond Future | 7.72 | 103.2992 | 7.7160 | 103.2992 | 0.00 |
| 14/10/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 5099 | 5 | 5099 | 5 | 0.00 |
| 14/10/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 5265 | 5 | 5265 | 5 | 0.00 |
| 14/10/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 4936 | 5 | 4936 | 5 | 0.00 |
| 14/10/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 734 | 1 | 734 | 1 | 0.00 |
| 14/10/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 648 | 1 | 648 | 1 | 0.00 |
| 14/10/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 689 | 1 | 689 | 1 | 0.00 |
| 14/10/2011 | R203 On 02-August-12 | | | Bond Future | 7.80 | 104.9064 | 7.7980 | 104.9064 | 0.00 |
| 14/10/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4397 | 4 | 4397 | 4 | 0.00 |
| 14/10/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4261 | 4 | 4261 | 4 | 0.00 |
| 14/10/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4536 | 4 | 4536 | 4 | 0.00 |
| 14/10/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1440 | 2 | 1440 | 2 | 0.00 |
| 14/10/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1570 | 2 | 1570 | 2 | 0.00 |
| 14/10/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1503 | 2 | 1503 | 2 | 0.00 |
| 14/10/2011 | R204 On 03-November-11 | | | Bond Future | 7.78 | 103.9552 | 7.7800 | 103.9552 | 3,163.00 |
| 14/10/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 5101 | 5 | 5101 | 5 | 0.00 |
| 14/10/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 5354 | 5 | 5354 | 5 | 0.00 |
| 14/10/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 4847 | 5 | 4847 | 5 | 0.00 |
| 14/10/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 14/10/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 14/10/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 14/10/2011 | R204 On 02-February-12 | | | Bond Future | 7.87 | 101.4152 | 7.8730 | 101.4152 | 0.00 |
| 14/10/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 5956 | 6 | 5956 | 6 | 0.00 |
| 14/10/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 6175 | 6 | 6175 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/10/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 5739 | 5 | 5739 | 5 | 0.00 |
| 14/10/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 276 | 0 | 276 | 0 | 0.00 |
| 14/10/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 223 | 0 | 223 | 0 | 0.00 |
| 14/10/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 248 | 0 | 248 | 0 | 0.00 |
| 14/10/2011 | R204 On 03-May-12 | | | Bond Future | 7.96 | 102.9429 | 7.9590 | 102.9429 | 0.00 |
| 14/10/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 4945 | 5 | 4945 | 5 | 0.00 |
| 14/10/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4767 | 5 | 4767 | 5 | 0.00 |
| 14/10/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 5131 | 5 | 5131 | 5 | 0.00 |
| 14/10/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 971 | 1 | 971 | 1 | 0.00 |
| 14/10/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1090 | 1 | 1090 | 1 | 0.00 |
| 14/10/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1026 | 1 | 1026 | 1 | 0.00 |
| 14/10/2011 | R204 On 02-August-12 | | | Bond Future | 8.04 | 100.5123 | 8.0420 | 100.5123 | 0.00 |
| 14/10/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4280 | 4 | 4280 | 4 | 0.00 |
| 14/10/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4431 | 4 | 4431 | 4 | 0.00 |
| 14/10/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4131 | 4 | 4131 | 4 | 0.00 |
| 14/10/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2154 | 2 | 2154 | 2 | 0.00 |
| 14/10/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 1977 | 2 | 1977 | 2 | 0.00 |
| 14/10/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2064 | 2 | 2064 | 2 | 0.00 |
| 14/10/2011 | R206 On 03-November-11 | | | Bond Future | 5.99 | 105.2774 | 5.9930 | 105.2774 | 12,577.00 |
| 14/10/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 3541 | 3 | 3541 | 3 | 0.00 |
| 14/10/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 3442 | 3 | 3442 | 3 | 0.00 |
| 14/10/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 3639 | 4 | 3639 | 4 | 0.00 |
| 14/10/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R206 On 02-February-12 | | | Bond Future | 6.02 | 103.0240 | 6.0160 | 103.0240 | 0.00 |
| 14/10/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3560 | 3 | 3560 | 3 | 0.00 |
| 14/10/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3473 | 3 | 3473 | 3 | 0.00 |
| 14/10/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3647 | 4 | 3647 | 4 | 0.00 |
| 14/10/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 14/10/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 14/10/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 14/10/2011 | R206 On 03-May-12 | | | Bond Future | 6.01 | 104.5752 | 6.0080 | 104.5752 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/10/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2455 | 2 | 2455 | 2 | 0.00 |
| 14/10/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2525 | 2 | 2525 | 2 | 0.00 |
| 14/10/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2386 | 2 | 2386 | 2 | 0.00 |
| 14/10/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 101 | 0 | 101 | 0 | 0.00 |
| 14/10/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 84 | 0 | 84 | 0 | 0.00 |
| 14/10/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 92 | 0 | 92 | 0 | 0.00 |
| 14/10/2011 | R206 On 02-August-12 | | | Bond Future | 5.96 | 102.4389 | 5.9560 | 102.4389 | 0.00 |
| 14/10/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1965 | 2 | 1965 | 2 | 0.00 |
| 14/10/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1909 | 2 | 1909 | 2 | 0.00 |
| 14/10/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 2019 | 2 | 2019 | 2 | 0.00 |
| 14/10/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 189 | 0 | 189 | 0 | 0.00 |
| 14/10/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 213 | 0 | 213 | 0 | 0.00 |
| 14/10/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 202 | 0 | 202 | 0 | 0.00 |
| 14/10/2011 | R207 On 03-November-11 | | | Bond Future | 8.03 | 97.3050 | 8.0290 | 97.3050 | 8,999.00 |
| 14/10/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 4049 | 4 | 4049 | 4 | 0.00 |
| 14/10/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 4315 | 4 | 4315 | 4 | 0.00 |
| 14/10/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 3784 | 3 | 3784 | 3 | 0.00 |
| 14/10/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 487 | 0 | 487 | 0 | 2,000.00 |
| 14/10/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 1200 | 1 | 1200 | 1 | 0.00 |
| 14/10/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 2026 | 2 | 2026 | 2 | 0.00 |
| 14/10/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 12 | 0 | 12 | 0 | 900.00 |
| 14/10/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 598 | 0 | 598 | 0 | 0.00 |
| 14/10/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 2259 | 2 | 2259 | 2 | 0.00 |
| 14/10/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 241 | 0 | 241 | 0 | 300.00 |
| 14/10/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 1053 | 1 | 1053 | 1 | 300.00 |
| 14/10/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 157 | 0 | 157 | 0 | 900.00 |
| 14/10/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 1861 | 2 | 1861 | 2 | 0.00 |
| 14/10/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 204 | 0 | 204 | 0 | 2,000.00 |
| 14/10/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 4318 | 5 | 4318 | 5 | 0.00 |
| 14/10/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 508 | 1 | 508 | 1 | 2,000.00 |
| 14/10/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 25 | 0 | 25 | 0 | 0.00 |
| 14/10/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 1232 | 1 | 1232 | 1 | 0.00 |
| 14/10/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/10/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 18 | 0 | 18 | 0 | 0.00 |
| 14/10/2011 | R207 On 02-February-12 | | | Bond Future | 8.12 | 95.0647 | 8.1220 | 95.0647 | 0.00 |
| 14/10/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 5241 | 5 | 5241 | 5 | 0.00 |
| 14/10/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 5458 | 5 | 5458 | 5 | 0.00 |
| 14/10/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 5026 | 5 | 5026 | 5 | 0.00 |
| 14/10/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 540 | 1 | 540 | 1 | 0.00 |
| 14/10/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 449 | 1 | 449 | 1 | 0.00 |
| 14/10/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 493 | 1 | 493 | 1 | 0.00 |
| 14/10/2011 | R207 On 03-May-12 | | | Bond Future | 8.21 | 96.4974 | 8.2100 | 96.4974 | 0.00 |
| 14/10/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4477 | 4 | 4477 | 4 | 0.00 |
| 14/10/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4299 | 4 | 4299 | 4 | 0.00 |
| 14/10/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4653 | 4 | 4653 | 4 | 0.00 |
| 14/10/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1517 | 2 | 1517 | 2 | 0.00 |
| 14/10/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1685 | 2 | 1685 | 2 | 0.00 |
| 14/10/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1602 | 2 | 1602 | 2 | 0.00 |
| 14/10/2011 | R207 On 02-August-12 | | | Bond Future | 8.30 | 94.3567 | 8.2960 | 94.3567 | 0.00 |
| 14/10/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4597 | 4 | 4597 | 4 | 0.00 |
| 14/10/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4758 | 5 | 4758 | 5 | 0.00 |
| 14/10/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4439 | 4 | 4439 | 4 | 0.00 |
| 14/10/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2339 | 2 | 2339 | 2 | 0.00 |
| 14/10/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2147 | 2 | 2147 | 2 | 0.00 |
| 14/10/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2241 | 2 | 2241 | 2 | 0.00 |
| 14/10/2011 | R208 On 03-November-11 | | | Bond Future | 8.09 | 91.7084 | 8.0880 | 91.7084 | 7,097.00 |
| 14/10/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 3975 | 4 | 3975 | 4 | 0.00 |
| 14/10/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 4256 | 4 | 4256 | 4 | 0.00 |
| 14/10/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 3696 | 3 | 3696 | 3 | 0.00 |
| 14/10/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 492 | 0 | 492 | 0 | 1,995.00 |
| 14/10/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 4820 | 5 | 4820 | 5 | 0.00 |
| 14/10/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 1239 | 1 | 1239 | 1 | 665.00 |
| 14/10/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 2112 | 2 | 2112 | 2 | 0.00 |
| 14/10/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 225 | 0 | 225 | 0 | 665.00 |
| 14/10/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 11 | 0 | 11 | 0 | 1,995.00 |
| 14/10/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 556 | 1 | 556 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/10/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 41 | 0 | 41 | 0 | 0.00 |
| 14/10/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 1343 | 2 | 1343 | 2 | 0.00 |
| 14/10/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 21 | 0 | 21 | 0 | 0.00 |
| 14/10/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 14/10/2011 | R208 On 02-February-12 | | | Bond Future | 8.17 | 93.0254 | 8.1730 | 93.0254 | 0.00 |
| 14/10/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 5376 | 5 | 5376 | 5 | 0.00 |
| 14/10/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 5149 | 5 | 5149 | 5 | 0.00 |
| 14/10/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 5605 | 5 | 5605 | 5 | 0.00 |
| 14/10/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 543 | 1 | 543 | 1 | 0.00 |
| 14/10/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 646 | 1 | 646 | 1 | 0.00 |
| 14/10/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 593 | 1 | 593 | 1 | 0.00 |
| 14/10/2011 | R208 On 03-May-12 | | | Bond Future | 8.25 | 91.0268 | 8.2520 | 91.0268 | 0.00 |
| 14/10/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5526 | 5 | 5526 | 5 | 0.00 |
| 14/10/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5729 | 5 | 5729 | 5 | 0.00 |
| 14/10/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5325 | 5 | 5325 | 5 | 0.00 |
| 14/10/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1360 | 1 | 1360 | 1 | 0.00 |
| 14/10/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1214 | 1 | 1214 | 1 | 0.00 |
| 14/10/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1285 | 1 | 1285 | 1 | 0.00 |
| 14/10/2011 | R208 On 02-August-12 | | | Bond Future | 8.33 | 92.4435 | 8.3280 | 92.4435 | 0.00 |
| 14/10/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4826 | 5 | 4826 | 5 | 0.00 |
| 14/10/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4654 | 4 | 4654 | 4 | 0.00 |
| 14/10/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5000 | 5 | 5000 | 5 | 0.00 |
| 14/10/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2357 | 2 | 2357 | 2 | 0.00 |
| 14/10/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2563 | 3 | 2563 | 3 | 0.00 |
| 14/10/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2458 | 3 | 2458 | 3 | 0.00 |
| 14/10/2011 | R209 On 03-November-11 | | | Bond Future | 8.80 | 74.8215 | 8.8000 | 74.8215 | 3,000.00 |
| 14/10/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 994 | 1 | 994 | 1 | 0.00 |
| 14/10/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 1181 | 1 | 1181 | 1 | 0.00 |
| 14/10/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 827 | 1 | 827 | 1 | 0.00 |
| 14/10/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 1625 | 2 | 1625 | 2 | 0.00 |
| 14/10/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 1181 | 1 | 1181 | 1 | 0.00 |
| 14/10/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 1391 | 2 | 1391 | 2 | 0.00 |
| 14/10/2011 | R209 On 02-February-12 | | | Bond Future | 8.87 | 75.8973 | 8.8700 | 75.8973 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/10/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3461 | 3 | 3461 | 3 | 0.00 |
| 14/10/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3675 | 3 | 3675 | 3 | 0.00 |
| 14/10/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3255 | 3 | 3255 | 3 | 0.00 |
| 14/10/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2635 | 3 | 2635 | 3 | 0.00 |
| 14/10/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2291 | 2 | 2291 | 2 | 0.00 |
| 14/10/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2457 | 3 | 2457 | 3 | 0.00 |
| 14/10/2011 | R209 On 03-May-12 | | | Bond Future | 8.94 | 73.8941 | 8.9350 | 73.8941 | 0.00 |
| 14/10/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 4175 | 4 | 4175 | 4 | 0.00 |
| 14/10/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3981 | 4 | 3981 | 4 | 0.00 |
| 14/10/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4374 | 4 | 4374 | 4 | 0.00 |
| 14/10/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3496 | 4 | 3496 | 4 | 0.00 |
| 14/10/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 3865 | 4 | 3865 | 4 | 0.00 |
| 14/10/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 3676 | 4 | 3676 | 4 | 0.00 |
| 14/10/2011 | R209 On 02-August-12 | | | Bond Future | 9.00 | 75.0415 | 8.9970 | 75.0415 | 0.00 |
| 14/10/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5813 | 6 | 5813 | 6 | 0.00 |
| 14/10/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 6020 | 6 | 6020 | 6 | 0.00 |
| 14/10/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5610 | 5 | 5610 | 5 | 0.00 |
| 14/10/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 4089 | 4 | 4089 | 4 | 0.00 |
| 14/10/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 3768 | 4 | 3768 | 4 | 0.00 |
| 14/10/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 3925 | 4 | 3925 | 4 | 0.00 |
| 14/10/2011 | R210 On 03-November-11 | | | Bond Future | 131.21 | 131.2022 | 131.2092 | 131.2022 | 750.00 |
| 14/10/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 209 | 0 | 209 | 0 | 0.00 |
| 14/10/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 259 | 0 | 259 | 0 | 0.00 |
| 14/10/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 159 | 0 | 159 | 0 | 0.00 |
| 14/10/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R211 On 03-November-11 | | | Bond Future | 113.27 | 113.2683 | 113.2703 | 113.2683 | 529.00 |
| 14/10/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 112020 | 112 | 112020 | 112 | 0.00 |
| 14/10/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 112070 | 112 | 112070 | 112 | 0.00 |
| 14/10/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 111970 | 112 | 111970 | 112 | 0.00 |
| 14/10/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/10/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R211 On 02-February-12 | | | Bond Future | 113.56 | 113.5553 | 113.5574 | 113.5553 | 0.00 |
| 14/10/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 3057 | 3 | 3057 | 3 | 0.00 |
| 14/10/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 3007 | 3 | 3007 | 3 | 0.00 |
| 14/10/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 3107 | 3 | 3107 | 3 | 0.00 |
| 14/10/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R212 On 03-November-11 | | | Bond Future | 110.01 | 110.0089 | 110.0141 | 110.0089 | 2,677.00 |
| 14/10/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 107514 | 108 | 107514 | 108 | 0.00 |
| 14/10/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 107464 | 107 | 107464 | 107 | 0.00 |
| 14/10/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 107564 | 108 | 107564 | 108 | 0.00 |
| 14/10/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R212 On 02-February-12 | | | Bond Future | 110.12 | 110.1187 | 110.1238 | 110.1187 | 0.00 |
| 14/10/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 1624 | 2 | 1624 | 2 | 0.00 |
| 14/10/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 1674 | 2 | 1674 | 2 | 0.00 |
| 14/10/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 1574 | 2 | 1574 | 2 | 0.00 |
| 14/10/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R213 On 03-November-11 | | | Bond Future | 8.83 | 84.1557 | 8.8320 | 84.1557 | 0.00 |
| 14/10/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 1067 | 1 | 1067 | 1 | 0.00 |
| 14/10/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 257 | 1 | 257 | 1 | 0.00 |
| 14/10/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 661 | 1 | 661 | 1 | 0.00 |
| 14/10/2011 | R213 On 02-February-12 | | | Bond Future | 8.91 | 85.3584 | 8.9130 | 85.3584 | 0.00 |
| 14/10/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 682 | 0 | 682 | 0 | 0.00 |
| 14/10/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 291 | 0 | 291 | 0 | 0.00 |
| 14/10/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 1069 | 1 | 1069 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/10/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R213 On 03-May-12 | | | Bond Future | 8.99 | 83.1095 | 8.9850 | 83.1095 | 0.00 |
| 14/10/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 2022 | 2 | 2022 | 2 | 0.00 |
| 14/10/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 2395 | 2 | 2395 | 2 | 0.00 |
| 14/10/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 1646 | 1 | 1646 | 1 | 0.00 |
| 14/10/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R213 On 02-August-12 | | | Bond Future | 9.05 | 84.3981 | 9.0530 | 84.3981 | 0.00 |
| 14/10/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 1490 | 1 | 1490 | 1 | 0.00 |
| 14/10/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 1862 | 2 | 1862 | 2 | 0.00 |
| 14/10/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 1116 | 1 | 1116 | 1 | 0.00 |
| 14/10/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |
| 14/10/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 27590 | 28 | 0.00 |
| 14/10/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26333 | 26 | 0.00 |
| 14/10/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 28834 | 29 | 0.00 |
| 14/10/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 14/10/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 14/10/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 14/10/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 14/10/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 14/10/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/10/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 14/10/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 14/10/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/10/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 14/10/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 17/10/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/10/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/10/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/10/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/10/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/10/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/10/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/10/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/10/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/10/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/10/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/10/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/10/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/10/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/10/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/10/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/10/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/10/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/10/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/10/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/10/2011 | AL7T On 03-November-11 | | | Index Future | 401.98 | 402.4910 | 401.9780 | 402.4910 | 16.00 |
| 17/10/2011 | AL7T On 02-February-12 | | | Index Future | 407.74 | 408.2640 | 407.7430 | 408.2640 | 0.00 |
| 17/10/2011 | ALBI On 03-November-11 | | | Index Future | 368.08 | 368.5810 | 368.0790 | 368.5810 | 1,692.00 |
| 17/10/2011 | ALBI On 02-February-12 | | | Index Future | 373.36 | 373.8670 | 373.3580 | 373.8670 | 0.00 |
| 17/10/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/10/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/10/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/10/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/10/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/10/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/10/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/10/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/10/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/10/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/10/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 17/10/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/10/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/10/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/10/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/10/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/10/2011 | CAAG On 24-October-11 | | | Can-Do Future | 7.96 | 7.8640 | 7.9630 | 7.8640 | 0.00 |
| 17/10/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 1263 | 1 | 1263 | 1 | 0.00 |
| 17/10/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 1213 | 1 | 1213 | 1 | 0.00 |
| 17/10/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 1313 | 1 | 1313 | 1 | 0.00 |
| 17/10/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 963 | 1 | 963 | 1 | 14,286.00 |
| 17/10/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 564 | 0 | 564 | 0 | 6,757.00 |
| 17/10/2011 | CAAG On 24-October-11 | 8.75 | Call | Can-Do Future | 5 | 0 | 5 | 0 | 11,429.00 |
| 17/10/2011 | CAAG On 24-October-11 | 8.50 | Call | Can-Do Future | 12 | 0 | 12 | 0 | 11,765.00 |
| 17/10/2011 | CAAG On 24-October-11 | 9.00 | Call | Can-Do Future | 1 | 0 | 1 | 0 | 11,111.00 |
| 17/10/2011 | CAAG On 24-October-11 | 9.00 | Put | Can-Do Future | 1038 | 1 | 1038 | 1 | 0.00 |
| 17/10/2011 | CAAG On 24-October-11 | 8.50 | Put | Can-Do Future | 549 | 1 | 549 | 1 | 0.00 |
| 17/10/2011 | CAAG On 24-October-11 | 8.75 | Put | Can-Do Future | 792 | 1 | 792 | 1 | 0.00 |
| 17/10/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 1 | 0 | 1 | 0 | 0.00 |
| 17/10/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | CAAJ On 20-October-11 | | | Any day expiry | 7.96 | 7.8596 | 7.9581 | 7.8596 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2011 | CAAJ On 20-October-11 | 7.75 | Call | Any day expiry | 220 | 0 | 220 | 0 | 0.00 |
| 17/10/2011 | CAAJ On 20-October-11 | 7.80 | Call | Any day expiry | 178 | 0 | 178 | 0 | 0.00 |
| 17/10/2011 | CAAJ On 20-October-11 | 7.70 | Call | Any day expiry | 265 | 0 | 265 | 0 | 0.00 |
| 17/10/2011 | CAAJ On 20-October-11 | 7.70 | Put | Any day expiry | 7 | 0 | 7 | 0 | 0.00 |
| 17/10/2011 | CAAJ On 20-October-11 | 7.80 | Put | Any day expiry | 20 | 0 | 20 | 0 | 0.00 |
| 17/10/2011 | CAAJ On 20-October-11 | 7.75 | Put | Any day expiry | 12 | 0 | 12 | 0 | 0.00 |
| 17/10/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.08 | 0.0638 | 0.0765 | 0.0638 | 12,659.00 |
| 17/10/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.09 | 0.0747 | 0.0893 | 0.0747 | 18,519.00 |
| 17/10/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.20 | 0.1901 | 0.1963 | 0.1901 | 12,423.00 |
| 17/10/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.39 | 0.3664 | 0.3946 | 0.3664 | 100,000.00 |
| 17/10/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.14 | 0.1706 | 0.1437 | 0.1706 | 100,000.00 |
| 17/10/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.22 | 0.2137 | 0.2220 | 0.2137 | 12,346.00 |
| 17/10/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/10/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 17/10/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 17/10/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/10/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/10/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/10/2011 | GOVI On 03-November-11 | | | GOVI | 369.30 | 369.7740 | 369.3010 | 369.7740 | 163.00 |
| 17/10/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 123010 | 13 | 123010 | 13 | 0.00 |
| 17/10/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 122910 | 13 | 122910 | 13 | 0.00 |
| 17/10/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 123110 | 13 | 123110 | 13 | 0.00 |
| 17/10/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | GOVI On 02-February-12 | | | GOVI | 374.60 | 375.0780 | 374.5980 | 375.0780 | 0.00 |
| 17/10/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 55980 | 6 | 55980 | 6 | 0.00 |
| 17/10/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 55880 | 6 | 55880 | 6 | 0.00 |
| 17/10/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 56080 | 6 | 56080 | 6 | 0.00 |
| 17/10/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2011 | IGOV On 03-November-11 | | | Index Future | 159.93 | 159.8290 | 159.9310 | 159.8290 | 86.00 |
| 17/10/2011 | IGOV On 02-February-12 | | | Index Future | 162.23 | 162.1210 | 162.2250 | 162.1210 | 0.00 |
| 17/10/2011 | ILBI On 02-February-12 | | | Index Future | 461.07 | 439.6290 | 461.0720 | 439.6290 | 88.00 |
| 17/10/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 17/10/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 17/10/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 17/10/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 17/10/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 17/10/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 17/10/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.57 | 94.4500 | 5.5670 | 94.4500 | 1,000.00 |
| 17/10/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.46 | 94.5800 | 5.4640 | 94.5800 | 1,700.00 |
| 17/10/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.45 | 94.5900 | 5.4480 | 94.5900 | 5,541.00 |
| 17/10/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.41 | 94.6100 | 5.4090 | 94.6100 | 700.00 |
| 17/10/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.36 | 94.6800 | 5.3640 | 94.6800 | 0.00 |
| 17/10/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.33 | 94.7100 | 5.3300 | 94.7100 | 1,340.00 |
| 17/10/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.32 | 94.7000 | 5.3150 | 94.7000 | 2,890.00 |
| 17/10/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.44 | 94.5900 | 5.4360 | 94.5900 | 44,760.00 |
| 17/10/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.60 | 94.4200 | 5.6020 | 94.4200 | 990.00 |
| 17/10/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.84 | 94.1800 | 5.8410 | 94.1800 | 790.00 |
| 17/10/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.13 | 93.9000 | 6.1270 | 93.9000 | 1,250.00 |
| 17/10/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.42 | 93.6200 | 6.4200 | 93.6200 | 500.00 |
| 17/10/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 17/10/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 17/10/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 17/10/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 17/10/2011 | JN05 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 17/10/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 17/10/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 17/10/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 17/10/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | OTH1 On 03-November-11 | | | Index Future | 361.20 | 361.8470 | 361.1960 | 361.8470 | 0.00 |
| 17/10/2011 | OTH1 On 02-February-12 | | | Index Future | 366.38 | 367.0380 | 366.3760 | 367.0380 | 0.00 |
| 17/10/2011 | R157 On 03-November-11 | | | Bond Future | 6.74 | 124.7129 | 6.7350 | 124.7129 | 15,680.00 |
| 17/10/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 5597 | 6 | 5597 | 6 | 0.00 |
| 17/10/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 5777 | 6 | 5777 | 6 | 0.00 |
| 17/10/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 5418 | 6 | 5418 | 6 | 0.00 |
| 17/10/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 167 | 0 | 167 | 0 | 1,200.00 |
| 17/10/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 3053 | 3 | 3053 | 3 | 0.00 |
| 17/10/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 1110 | 1 | 1110 | 1 | 400.00 |
| 17/10/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 1434 | 2 | 1434 | 2 | 0.00 |
| 17/10/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 55 | 0 | 55 | 0 | 400.00 |
| 17/10/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 1 | 0 | 1 | 0 | 1,200.00 |
| 17/10/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 107 | 0 | 107 | 0 | 0.00 |
| 17/10/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 874 | 1 | 874 | 1 | 0.00 |
| 17/10/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R157 On 02-February-12 | | | Bond Future | 6.82 | 126.5013 | 6.8180 | 126.5013 | 0.00 |
| 17/10/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 5831 | 6 | 5831 | 6 | 0.00 |
| 17/10/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 5992 | 6 | 5992 | 6 | 0.00 |
| 17/10/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 5669 | 6 | 5669 | 6 | 0.00 |
| 17/10/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 235 | 0 | 235 | 0 | 130.00 |
| 17/10/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 1644 | 2 | 1644 | 2 | 0.00 |
| 17/10/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 756 | 1 | 756 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 1713 | 2 | 1713 | 2 | 130.00 |
| 17/10/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 3185 | 3 | 3185 | 3 | 0.00 |
| 17/10/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 824 | 1 | 824 | 1 | 130.00 |
| 17/10/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 45 | 0 | 45 | 0 | 0.00 |
| 17/10/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 34 | 0 | 34 | 0 | 0.00 |
| 17/10/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 40 | 0 | 40 | 0 | 0.00 |
| 17/10/2011 | R157 On 03-May-12 | | | Bond Future | 6.88 | 121.5935 | 6.8820 | 121.5935 | 0.00 |
| 17/10/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4654 | 5 | 4654 | 5 | 0.00 |
| 17/10/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4515 | 5 | 4515 | 5 | 0.00 |
| 17/10/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4794 | 5 | 4794 | 5 | 0.00 |
| 17/10/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 222 | 0 | 222 | 0 | 0.00 |
| 17/10/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 258 | 0 | 258 | 0 | 0.00 |
| 17/10/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 240 | 0 | 240 | 0 | 0.00 |
| 17/10/2011 | R157 On 02-August-12 | | | Bond Future | 6.94 | 123.4876 | 6.9350 | 123.4876 | 0.00 |
| 17/10/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3892 | 4 | 3892 | 4 | 0.00 |
| 17/10/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3778 | 4 | 3778 | 4 | 0.00 |
| 17/10/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4006 | 4 | 4006 | 4 | 0.00 |
| 17/10/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 656 | 1 | 656 | 1 | 0.00 |
| 17/10/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 724 | 1 | 724 | 1 | 0.00 |
| 17/10/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 690 | 1 | 690 | 1 | 0.00 |
| 17/10/2011 | R186 On 03-November-11 | | | Bond Future | 8.42 | 121.8671 | 8.4210 | 121.8671 | 30,166.00 |
| 17/10/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 5395 | 6 | 5395 | 6 | 0.00 |
| 17/10/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 5821 | 6 | 5821 | 6 | 0.00 |
| 17/10/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 4973 | 5 | 4973 | 5 | 0.00 |
| 17/10/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 3359 | 4 | 3359 | 4 | 0.00 |
| 17/10/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 280 | 0 | 280 | 0 | 1,275.00 |
| 17/10/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 964 | 1 | 964 | 1 | 425.00 |
| 17/10/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 1975 | 2 | 1975 | 2 | 0.00 |
| 17/10/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 6249 | 7 | 6249 | 7 | 0.00 |
| 17/10/2011 | R186 On 03-November-11 | 7.80 | Call | Bond Future | 35 | 0 | 35 | 0 | 250.00 |
| 17/10/2011 | R186 On 03-November-11 | 8.00 | Call | Bond Future | 151 | 0 | 151 | 0 | 0.00 |
| 17/10/2011 | R186 On 03-November-11 | 8.20 | Call | Bond Future | 483 | 1 | 483 | 1 | 0.00 |
| 17/10/2011 | R186 On 03-November-11 | 8.20 | Put | Bond Future | 2616 | 3 | 2616 | 3 | 250.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2011 | R186 On 03-November-11 | 8.00 | Put | Bond Future | 4262 | 4 | 4262 | 4 | 250.00 |
| 17/10/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 32 | 0 | 32 | 0 | 1,275.00 |
| 17/10/2011 | R186 On 03-November-11 | 7.80 | Put | Bond Future | 6172 | 6 | 6172 | 6 | 0.00 |
| 17/10/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 756 | 1 | 756 | 1 | 425.00 |
| 17/10/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 1643 | 2 | 1643 | 2 | 0.00 |
| 17/10/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 3396 | 3 | 3396 | 3 | 0.00 |
| 17/10/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 87 | 0 | 87 | 0 | 0.00 |
| 17/10/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 285 | 0 | 285 | 0 | 0.00 |
| 17/10/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 45 | 0 | 45 | 0 | 0.00 |
| 17/10/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 63 | 0 | 63 | 0 | 0.00 |
| 17/10/2011 | R186 On 02-February-12 | | | Bond Future | 8.50 | 118.3230 | 8.5020 | 118.3230 | 2,501.00 |
| 17/10/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 6123 | 6 | 6123 | 6 | 0.00 |
| 17/10/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 6437 | 7 | 6437 | 7 | 0.00 |
| 17/10/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 5816 | 6 | 5816 | 6 | 0.00 |
| 17/10/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 923 | 1 | 923 | 1 | 6,000.00 |
| 17/10/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 62 | 0 | 62 | 0 | 6,000.00 |
| 17/10/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 1514 | 2 | 1514 | 2 | 100.00 |
| 17/10/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 34372 | 35 | 34372 | 35 | 0.00 |
| 17/10/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 106146 | 106 | 106146 | 106 | 0.00 |
| 17/10/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 6344 | 6 | 6344 | 6 | 0.00 |
| 17/10/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 18232 | 18 | 18232 | 18 | 0.00 |
| 17/10/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1736 | 2 | 1736 | 2 | 0.00 |
| 17/10/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 8267 | 8 | 8267 | 8 | 0.00 |
| 17/10/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1475 | 1 | 1475 | 1 | 0.00 |
| 17/10/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1601 | 2 | 1601 | 2 | 100.00 |
| 17/10/2011 | R186 On 03-May-12 | | | Bond Future | 8.58 | 120.1053 | 8.5770 | 120.1053 | 0.00 |
| 17/10/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 6866 | 7 | 6866 | 7 | 0.00 |
| 17/10/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 7142 | 7 | 7142 | 7 | 0.00 |
| 17/10/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6594 | 7 | 6594 | 7 | 0.00 |
| 17/10/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 3244 | 3 | 3244 | 3 | 0.00 |
| 17/10/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 2918 | 3 | 2918 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3078 | 3 | 3078 | 3 | 0.00 |
| 17/10/2011 | R186 On 02-August-12 | | | Bond Future | 8.65 | 116.6792 | 8.6490 | 116.6792 | 0.00 |
| 17/10/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 6031 | 6 | 6031 | 6 | 0.00 |
| 17/10/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6268 | 6 | 6268 | 6 | 0.00 |
| 17/10/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 5799 | 6 | 5799 | 6 | 0.00 |
| 17/10/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 5341 | 5 | 5341 | 5 | 0.00 |
| 17/10/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 4919 | 5 | 4919 | 5 | 0.00 |
| 17/10/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 5126 | 5 | 5126 | 5 | 0.00 |
| 17/10/2011 | R189 On 03-November-11 | | | Bond Future | 214.77 | 214.6208 | 214.7686 | 214.6208 | 0.00 |
| 17/10/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 2769 | 3 | 2769 | 3 | 0.00 |
| 17/10/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 2819 | 3 | 2819 | 3 | 0.00 |
| 17/10/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 2719 | 3 | 2719 | 3 | 0.00 |
| 17/10/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R197 On 03-November-11 | | | Bond Future | 241.66 | 241.8742 | 241.6632 | 241.8742 | 183.00 |
| 17/10/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 3163 | 3 | 3163 | 3 | 0.00 |
| 17/10/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 3113 | 3 | 3113 | 3 | 0.00 |
| 17/10/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 3213 | 3 | 3213 | 3 | 0.00 |
| 17/10/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R201 On 03-November-11 | | | Bond Future | 6.33 | 110.1753 | 6.3290 | 110.1753 | 3,084.00 |
| 17/10/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 4723 | 5 | 4723 | 5 | 0.00 |
| 17/10/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 4585 | 5 | 4585 | 5 | 0.00 |
| 17/10/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 4860 | 5 | 4860 | 5 | 0.00 |
| 17/10/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R201 On 02-February-12 | | | Bond Future | 6.38 | 107.3476 | 6.3800 | 107.3476 | 0.00 |
| 17/10/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 4875 | 5 | 4875 | 5 | 0.00 |
| 17/10/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4749 | 5 | 4749 | 5 | 0.00 |
| 17/10/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 5001 | 5 | 5001 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 17/10/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 17/10/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 17/10/2011 | R201 On 03-May-12 | | | Bond Future | 6.41 | 108.9642 | 6.4100 | 108.9642 | 0.00 |
| 17/10/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3334 | 3 | 3334 | 3 | 0.00 |
| 17/10/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3226 | 3 | 3226 | 3 | 0.00 |
| 17/10/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3442 | 4 | 3442 | 4 | 0.00 |
| 17/10/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 89 | 0 | 89 | 0 | 0.00 |
| 17/10/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 110 | 0 | 110 | 0 | 0.00 |
| 17/10/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 100 | 0 | 100 | 0 | 0.00 |
| 17/10/2011 | R201 On 02-August-12 | | | Bond Future | 6.42 | 106.2489 | 6.4230 | 106.2489 | 0.00 |
| 17/10/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2625 | 3 | 2625 | 3 | 0.00 |
| 17/10/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2535 | 3 | 2535 | 3 | 0.00 |
| 17/10/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2716 | 3 | 2716 | 3 | 0.00 |
| 17/10/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 231 | 0 | 231 | 0 | 0.00 |
| 17/10/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 268 | 0 | 268 | 0 | 0.00 |
| 17/10/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 249 | 0 | 249 | 0 | 0.00 |
| 17/10/2011 | R202 On 03-November-11 | | | Bond Future | 175.11 | 175.1053 | 175.1149 | 175.1053 | 33,766.00 |
| 17/10/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 174615 | 175 | 174615 | 175 | 0.00 |
| 17/10/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 174565 | 175 | 174565 | 175 | 0.00 |
| 17/10/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 174665 | 175 | 174665 | 175 | 0.00 |
| 17/10/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R202 On 02-February-12 | | | Bond Future | 174.96 | 174.9539 | 174.9632 | 174.9539 | 0.00 |
| 17/10/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 1987 | 2 | 1987 | 2 | 0.00 |
| 17/10/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 2087 | 2 | 2087 | 2 | 0.00 |
| 17/10/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 2037 | 2 | 2037 | 2 | 0.00 |
| 17/10/2011 | R203 On 03-November-11 | | | Bond Future | 7.56 | 104.5655 | 7.5590 | 104.5655 | 2,109.00 |
| 17/10/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 4357 | 4 | 4357 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 4581 | 5 | 4581 | 5 | 0.00 |
| 17/10/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 4131 | 4 | 4131 | 4 | 0.00 |
| 17/10/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 17/10/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 17/10/2011 | R203 On 02-February-12 | | | Bond Future | 7.66 | 106.0668 | 7.6590 | 106.0668 | 150.00 |
| 17/10/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 5089 | 5 | 5089 | 5 | 0.00 |
| 17/10/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 5279 | 5 | 5279 | 5 | 0.00 |
| 17/10/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 4901 | 5 | 4901 | 5 | 0.00 |
| 17/10/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 285 | 0 | 285 | 0 | 0.00 |
| 17/10/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 234 | 0 | 234 | 0 | 0.00 |
| 17/10/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 258 | 0 | 258 | 0 | 0.00 |
| 17/10/2011 | R203 On 03-May-12 | | | Bond Future | 7.75 | 103.5005 | 7.7490 | 103.5005 | 0.00 |
| 17/10/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 4973 | 5 | 4973 | 5 | 0.00 |
| 17/10/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 5137 | 5 | 5137 | 5 | 0.00 |
| 17/10/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 4811 | 5 | 4811 | 5 | 0.00 |
| 17/10/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 754 | 1 | 754 | 1 | 0.00 |
| 17/10/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 665 | 1 | 665 | 1 | 0.00 |
| 17/10/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 708 | 1 | 708 | 1 | 0.00 |
| 17/10/2011 | R203 On 02-August-12 | | | Bond Future | 7.83 | 105.1117 | 7.8340 | 105.1117 | 0.00 |
| 17/10/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4283 | 4 | 4283 | 4 | 0.00 |
| 17/10/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4148 | 4 | 4148 | 4 | 0.00 |
| 17/10/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4420 | 5 | 4420 | 5 | 0.00 |
| 17/10/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1475 | 1 | 1475 | 1 | 0.00 |
| 17/10/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1608 | 2 | 1608 | 2 | 0.00 |
| 17/10/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1540 | 2 | 1540 | 2 | 0.00 |
| 17/10/2011 | R204 On 03-November-11 | | | Bond Future | 7.81 | 104.2316 | 7.8140 | 104.2316 | 3,163.00 |
| 17/10/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 4916 | 5 | 4916 | 5 | 0.00 |
| 17/10/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 4662 | 5 | 4662 | 5 | 0.00 |
| 17/10/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 5169 | 5 | 5169 | 5 | 0.00 |
| 17/10/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 17/10/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2011 | R204 On 02-February-12 | | | Bond Future | 7.91 | 101.6983 | 7.9090 | 101.6983 | 0.00 |
| 17/10/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 5775 | 6 | 5775 | 6 | 0.00 |
| 17/10/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 5559 | 6 | 5559 | 6 | 0.00 |
| 17/10/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 5993 | 6 | 5993 | 6 | 0.00 |
| 17/10/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 230 | 0 | 230 | 0 | 0.00 |
| 17/10/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 285 | 0 | 285 | 0 | 0.00 |
| 17/10/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 256 | 0 | 256 | 0 | 0.00 |
| 17/10/2011 | R204 On 03-May-12 | | | Bond Future | 8.00 | 103.2318 | 7.9970 | 103.2318 | 0.00 |
| 17/10/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 4787 | 5 | 4787 | 5 | 0.00 |
| 17/10/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4611 | 5 | 4611 | 5 | 0.00 |
| 17/10/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 4971 | 5 | 4971 | 5 | 0.00 |
| 17/10/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1004 | 1 | 1004 | 1 | 0.00 |
| 17/10/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1127 | 1 | 1127 | 1 | 0.00 |
| 17/10/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1061 | 1 | 1061 | 1 | 0.00 |
| 17/10/2011 | R204 On 02-August-12 | | | Bond Future | 8.08 | 100.8061 | 8.0830 | 100.8061 | 0.00 |
| 17/10/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4139 | 4 | 4139 | 4 | 0.00 |
| 17/10/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4288 | 4 | 4288 | 4 | 0.00 |
| 17/10/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 3993 | 4 | 3993 | 4 | 0.00 |
| 17/10/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2217 | 2 | 2217 | 2 | 0.00 |
| 17/10/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 2035 | 2 | 2035 | 2 | 0.00 |
| 17/10/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2124 | 2 | 2124 | 2 | 0.00 |
| 17/10/2011 | R206 On 03-November-11 | | | Bond Future | 6.02 | 105.3948 | 6.0240 | 105.3948 | 12,577.00 |
| 17/10/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 3477 | 4 | 3477 | 4 | 0.00 |
| 17/10/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 3576 | 4 | 3576 | 4 | 0.00 |
| 17/10/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 3379 | 3 | 3379 | 3 | 0.00 |
| 17/10/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R206 On 02-February-12 | | | Bond Future | 6.05 | 103.1431 | 6.0510 | 103.1431 | 0.00 |
| 17/10/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3496 | 4 | 3496 | 4 | 0.00 |
| 17/10/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3583 | 4 | 3583 | 4 | 0.00 |
| 17/10/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3409 | 3 | 3409 | 3 | 0.00 |
| 17/10/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 17/10/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 17/10/2011 | R206 On 03-May-12 | | | Bond Future | 6.05 | 104.6958 | 6.0480 | 104.6958 | 0.00 |
| 17/10/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2395 | 2 | 2395 | 2 | 0.00 |
| 17/10/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2465 | 3 | 2465 | 3 | 0.00 |
| 17/10/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2326 | 2 | 2326 | 2 | 0.00 |
| 17/10/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 105 | 0 | 105 | 0 | 0.00 |
| 17/10/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 88 | 0 | 88 | 0 | 0.00 |
| 17/10/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 96 | 0 | 96 | 0 | 0.00 |
| 17/10/2011 | R206 On 02-August-12 | | | Bond Future | 6.01 | 102.5601 | 6.0060 | 102.5601 | 0.00 |
| 17/10/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1906 | 2 | 1906 | 2 | 0.00 |
| 17/10/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1851 | 2 | 1851 | 2 | 0.00 |
| 17/10/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1960 | 2 | 1960 | 2 | 0.00 |
| 17/10/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 199 | 0 | 199 | 0 | 0.00 |
| 17/10/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 224 | 0 | 224 | 0 | 0.00 |
| 17/10/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 212 | 0 | 212 | 0 | 0.00 |
| 17/10/2011 | R207 On 03-November-11 | | | Bond Future | 8.06 | 97.6603 | 8.0580 | 97.6603 | 8,999.00 |
| 17/10/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 3878 | 4 | 3878 | 4 | 0.00 |
| 17/10/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 4145 | 4 | 4145 | 4 | 0.00 |
| 17/10/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 3612 | 4 | 3612 | 4 | 0.00 |
| 17/10/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 374 | 0 | 374 | 0 | 2,000.00 |
| 17/10/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 1035 | 1 | 1035 | 1 | 0.00 |
| 17/10/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 1847 | 2 | 1847 | 2 | 0.00 |
| 17/10/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 5 | 0 | 5 | 0 | 900.00 |
| 17/10/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 166 | 0 | 166 | 0 | 300.00 |
| 17/10/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 472 | 1 | 472 | 1 | 0.00 |
| 17/10/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 2080 | 2 | 2080 | 2 | 0.00 |
| 17/10/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 145 | 0 | 145 | 0 | 900.00 |
| 17/10/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 1094 | 1 | 1094 | 1 | 300.00 |
| 17/10/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 1952 | 2 | 1952 | 2 | 0.00 |
| 17/10/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 192 | 0 | 192 | 0 | 2,000.00 |
| 17/10/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 4477 | 4 | 4477 | 4 | 0.00 |
| 17/10/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 509 | 1 | 509 | 1 | 2,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 17/10/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 1285 | 1 | 1285 | 1 | 0.00 |
| 17/10/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 17/10/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 17/10/2011 | R207 On 02-February-12 | | | Bond Future | 8.15 | 95.4212 | 8.1520 | 95.4212 | 0.00 |
| 17/10/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 5084 | 5 | 5084 | 5 | 0.00 |
| 17/10/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 4870 | 5 | 4870 | 5 | 0.00 |
| 17/10/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 5300 | 5 | 5300 | 5 | 0.00 |
| 17/10/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 458 | 0 | 458 | 0 | 0.00 |
| 17/10/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 552 | 1 | 552 | 1 | 0.00 |
| 17/10/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 503 | 0 | 503 | 0 | 0.00 |
| 17/10/2011 | R207 On 03-May-12 | | | Bond Future | 8.24 | 96.8602 | 8.2420 | 96.8602 | 0.00 |
| 17/10/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4342 | 4 | 4342 | 4 | 0.00 |
| 17/10/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4166 | 4 | 4166 | 4 | 0.00 |
| 17/10/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4516 | 5 | 4516 | 5 | 0.00 |
| 17/10/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1554 | 2 | 1554 | 2 | 0.00 |
| 17/10/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1726 | 2 | 1726 | 2 | 0.00 |
| 17/10/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1640 | 2 | 1640 | 2 | 0.00 |
| 17/10/2011 | R207 On 02-August-12 | | | Bond Future | 8.33 | 94.7248 | 8.3290 | 94.7248 | 0.00 |
| 17/10/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4472 | 5 | 4472 | 5 | 0.00 |
| 17/10/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4631 | 5 | 4631 | 5 | 0.00 |
| 17/10/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4316 | 4 | 4316 | 4 | 0.00 |
| 17/10/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2390 | 2 | 2390 | 2 | 0.00 |
| 17/10/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2194 | 2 | 2194 | 2 | 0.00 |
| 17/10/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2290 | 2 | 2290 | 2 | 0.00 |
| 17/10/2011 | R208 On 03-November-11 | | | Bond Future | 8.11 | 92.0203 | 8.1120 | 92.0203 | 7,097.00 |
| 17/10/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 3821 | 4 | 3821 | 4 | 0.00 |
| 17/10/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 4103 | 4 | 4103 | 4 | 0.00 |
| 17/10/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 3540 | 4 | 3540 | 4 | 0.00 |
| 17/10/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 383 | 0 | 383 | 0 | 1,995.00 |
| 17/10/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 1084 | 1 | 1084 | 1 | 665.00 |
| 17/10/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 1947 | 2 | 1947 | 2 | 0.00 |
| 17/10/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 4669 | 5 | 4669 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 7 | 0 | 7 | 0 | 1,995.00 |
| 17/10/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 207 | 0 | 207 | 0 | 665.00 |
| 17/10/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 548 | 1 | 548 | 1 | 0.00 |
| 17/10/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 32 | 0 | 32 | 0 | 0.00 |
| 17/10/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 1381 | 1 | 1381 | 1 | 0.00 |
| 17/10/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 17/10/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 22 | 0 | 22 | 0 | 0.00 |
| 17/10/2011 | R208 On 02-February-12 | | | Bond Future | 8.20 | 93.3419 | 8.1980 | 93.3419 | 0.00 |
| 17/10/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 5234 | 5 | 5234 | 5 | 0.00 |
| 17/10/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 5461 | 6 | 5461 | 6 | 0.00 |
| 17/10/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 5008 | 5 | 5008 | 5 | 0.00 |
| 17/10/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 654 | 1 | 654 | 1 | 0.00 |
| 17/10/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 549 | 1 | 549 | 1 | 0.00 |
| 17/10/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 600 | 1 | 600 | 1 | 0.00 |
| 17/10/2011 | R208 On 03-May-12 | | | Bond Future | 8.28 | 91.3533 | 8.2790 | 91.3533 | 0.00 |
| 17/10/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5392 | 6 | 5392 | 6 | 0.00 |
| 17/10/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5594 | 6 | 5594 | 6 | 0.00 |
| 17/10/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5194 | 5 | 5194 | 5 | 0.00 |
| 17/10/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1386 | 1 | 1386 | 1 | 0.00 |
| 17/10/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1237 | 1 | 1237 | 1 | 0.00 |
| 17/10/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1309 | 1 | 1309 | 1 | 0.00 |
| 17/10/2011 | R208 On 02-August-12 | | | Bond Future | 8.36 | 92.7736 | 8.3560 | 92.7736 | 0.00 |
| 17/10/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4709 | 5 | 4709 | 5 | 0.00 |
| 17/10/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4540 | 5 | 4540 | 5 | 0.00 |
| 17/10/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 4882 | 5 | 4882 | 5 | 0.00 |
| 17/10/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2399 | 2 | 2399 | 2 | 0.00 |
| 17/10/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2608 | 3 | 2608 | 3 | 0.00 |
| 17/10/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2501 | 2 | 2501 | 2 | 0.00 |
| 17/10/2011 | R209 On 03-November-11 | | | Bond Future | 8.84 | 75.2233 | 8.8390 | 75.2233 | 3,000.00 |
| 17/10/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 772 | 1 | 772 | 1 | 0.00 |
| 17/10/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 624 | 1 | 624 | 1 | 0.00 |
| 17/10/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 940 | 1 | 940 | 1 | 0.00 |
| 17/10/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 1248 | 1 | 1248 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 1730 | 2 | 1730 | 2 | 0.00 |
| 17/10/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 1477 | 1 | 1477 | 1 | 0.00 |
| 17/10/2011 | R209 On 02-February-12 | | | Bond Future | 8.91 | 76.3015 | 8.9100 | 76.3015 | 0.00 |
| 17/10/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3246 | 3 | 3246 | 3 | 0.00 |
| 17/10/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3045 | 3 | 3045 | 3 | 0.00 |
| 17/10/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3454 | 4 | 3454 | 4 | 0.00 |
| 17/10/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2381 | 2 | 2381 | 2 | 0.00 |
| 17/10/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2736 | 3 | 2736 | 3 | 0.00 |
| 17/10/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2553 | 2 | 2553 | 2 | 0.00 |
| 17/10/2011 | R209 On 03-May-12 | | | Bond Future | 8.98 | 74.3086 | 8.9770 | 74.3086 | 0.00 |
| 17/10/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3971 | 4 | 3971 | 4 | 0.00 |
| 17/10/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3783 | 4 | 3783 | 4 | 0.00 |
| 17/10/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4166 | 4 | 4166 | 4 | 0.00 |
| 17/10/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3610 | 3 | 3610 | 3 | 0.00 |
| 17/10/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 3990 | 4 | 3990 | 4 | 0.00 |
| 17/10/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 3795 | 4 | 3795 | 4 | 0.00 |
| 17/10/2011 | R209 On 02-August-12 | | | Bond Future | 9.04 | 75.4663 | 9.0400 | 75.4663 | 0.00 |
| 17/10/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5597 | 6 | 5597 | 6 | 0.00 |
| 17/10/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 5799 | 6 | 5799 | 6 | 0.00 |
| 17/10/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5397 | 6 | 5397 | 6 | 0.00 |
| 17/10/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 4202 | 4 | 4202 | 4 | 0.00 |
| 17/10/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 3873 | 4 | 3873 | 4 | 0.00 |
| 17/10/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 4035 | 4 | 4035 | 4 | 0.00 |
| 17/10/2011 | R210 On 03-November-11 | | | Bond Future | 131.39 | 131.2092 | 131.3905 | 131.2092 | 750.00 |
| 17/10/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 391 | 0 | 391 | 0 | 0.00 |
| 17/10/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 441 | 0 | 441 | 0 | 0.00 |
| 17/10/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 341 | 0 | 341 | 0 | 0.00 |
| 17/10/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R211 On 03-November-11 | | | Bond Future | 113.27 | 113.2703 | 113.2724 | 113.2703 | 529.00 |
| 17/10/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 112022 | 112 | 112022 | 112 | 0.00 |
| 17/10/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 112072 | 112 | 112072 | 112 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 111972 | 112 | 111972 | 112 | 0.00 |
| 17/10/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R211 On 02-February-12 | | | Bond Future | 113.56 | 113.5574 | 113.5592 | 113.5574 | 0.00 |
| 17/10/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 3059 | 3 | 3059 | 3 | 0.00 |
| 17/10/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 3009 | 3 | 3009 | 3 | 0.00 |
| 17/10/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 3109 | 3 | 3109 | 3 | 0.00 |
| 17/10/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R212 On 03-November-11 | | | Bond Future | 109.82 | 110.0141 | 109.8240 | 110.0141 | 2,677.00 |
| 17/10/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 107324 | 108 | 107324 | 108 | 0.00 |
| 17/10/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 107274 | 107 | 107274 | 107 | 0.00 |
| 17/10/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 107374 | 108 | 107374 | 108 | 0.00 |
| 17/10/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R212 On 02-February-12 | | | Bond Future | 109.93 | 110.1238 | 109.9307 | 110.1238 | 0.00 |
| 17/10/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 1431 | 2 | 1431 | 2 | 0.00 |
| 17/10/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 1481 | 2 | 1481 | 2 | 0.00 |
| 17/10/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 1381 | 2 | 1381 | 2 | 0.00 |
| 17/10/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R213 On 03-November-11 | | | Bond Future | 8.86 | 84.4831 | 8.8560 | 84.4831 | 0.00 |
| 17/10/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 1259 | 1 | 1259 | 1 | 0.00 |
| 17/10/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 449 | 0 | 449 | 0 | 0.00 |
| 17/10/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 852 | 1 | 852 | 1 | 0.00 |
| 17/10/2011 | R213 On 02-February-12 | | | Bond Future | 8.94 | 85.6963 | 8.9380 | 85.6963 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 485 | 1 | 485 | 1 | 0.00 |
| 17/10/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 873 | 1 | 873 | 1 | 0.00 |
| 17/10/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 94 | 0 | 94 | 0 | 0.00 |
| 17/10/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R213 On 03-May-12 | | | Bond Future | 9.01 | 83.4428 | 9.0110 | 83.4428 | 0.00 |
| 17/10/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 1820 | 2 | 1820 | 2 | 0.00 |
| 17/10/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 2193 | 2 | 2193 | 2 | 0.00 |
| 17/10/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 1445 | 2 | 1445 | 2 | 0.00 |
| 17/10/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R213 On 02-August-12 | | | Bond Future | 9.08 | 84.7421 | 9.0800 | 84.7421 | 0.00 |
| 17/10/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 1284 | 1 | 1284 | 1 | 0.00 |
| 17/10/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 1655 | 2 | 1655 | 2 | 0.00 |
| 17/10/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 909 | 1 | 909 | 1 | 0.00 |
| 17/10/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |
| 17/10/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 27590 | 28 | 0.00 |
| 17/10/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26333 | 26 | 0.00 |
| 17/10/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 28834 | 29 | 0.00 |
| 17/10/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 17/10/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 17/10/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 17/10/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 17/10/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 17/10/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 17/10/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 17/10/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 17/10/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 17/10/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 18/10/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2011 | AL7T On 03-November-11 | | | Index Future | 400.49 | 401.9780 | 400.4940 | 401.9780 | 16.00 |
| 18/10/2011 | AL7T On 02-February-12 | | | Index Future | 406.24 | 407.7430 | 406.2370 | 407.7430 | 0.00 |
| 18/10/2011 | ALBI On 03-November-11 | | | Index Future | 366.38 | 368.0790 | 366.3800 | 368.0790 | 1,692.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2011 | ALBI On 02-February-12 | | | Index Future | 371.64 | 373.3580 | 371.6350 | 373.3580 | 0.00 |
| 18/10/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 18/10/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2011 | CAAG On 24-October-11 | | | Can-Do Future | 8.05 | 7.9630 | 8.0534 | 7.9630 | 0.00 |
| 18/10/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 1353 | 1 | 1353 | 1 | 0.00 |
| 18/10/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 1303 | 1 | 1303 | 1 | 0.00 |
| 18/10/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 1403 | 1 | 1403 | 1 | 0.00 |
| 18/10/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 1053 | 1 | 1053 | 1 | 14,286.00 |
| 18/10/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 654 | 1 | 654 | 1 | 6,757.00 |
| 18/10/2011 | CAAG On 24-October-11 | 8.75 | Call | Can-Do Future | 5 | 0 | 5 | 0 | 11,429.00 |
| 18/10/2011 | CAAG On 24-October-11 | 8.50 | Call | Can-Do Future | 13 | 0 | 13 | 0 | 11,765.00 |
| 18/10/2011 | CAAG On 24-October-11 | 9.00 | Call | Can-Do Future | 1 | 0 | 1 | 0 | 11,111.00 |
| 18/10/2011 | CAAG On 24-October-11 | 9.00 | Put | Can-Do Future | 948 | 1 | 948 | 1 | 0.00 |
| 18/10/2011 | CAAG On 24-October-11 | 8.50 | Put | Can-Do Future | 460 | 1 | 460 | 1 | 0.00 |
| 18/10/2011 | CAAG On 24-October-11 | 8.75 | Put | Can-Do Future | 702 | 1 | 702 | 1 | 0.00 |
| 18/10/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 1 | 0 | 1 | 0 | 0.00 |
| 18/10/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | CAAJ On 20-October-11 | | | Any day expiry | 8.05 | 7.9581 | 8.0497 | 7.9581 | 0.00 |
| 18/10/2011 | CAAJ On 20-October-11 | 7.75 | Call | Any day expiry | 302 | 0 | 302 | 0 | 0.00 |
| 18/10/2011 | CAAJ On 20-October-11 | 7.80 | Call | Any day expiry | 255 | 0 | 255 | 0 | 0.00 |
| 18/10/2011 | CAAJ On 20-October-11 | 7.70 | Call | Any day expiry | 351 | 0 | 351 | 0 | 0.00 |
| 18/10/2011 | CAAJ On 20-October-11 | 7.70 | Put | Any day expiry | 1 | 0 | 1 | 0 | 0.00 |
| 18/10/2011 | CAAJ On 20-October-11 | 7.80 | Put | Any day expiry | 5 | 0 | 5 | 0 | 0.00 |
| 18/10/2011 | CAAJ On 20-October-11 | 7.75 | Put | Any day expiry | 2 | 0 | 2 | 0 | 0.00 |
| 18/10/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.08 | 0.0765 | 0.0841 | 0.0765 | 12,659.00 |
| 18/10/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.10 | 0.0893 | 0.1009 | 0.0893 | 18,519.00 |
| 18/10/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.18 | 0.1963 | 0.1796 | 0.1963 | 12,423.00 |
| 18/10/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.44 | 0.3946 | 0.4358 | 0.3946 | 100,000.00 |
| 18/10/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.12 | 0.1437 | 0.1237 | 0.1437 | 100,000.00 |
| 18/10/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.20 | 0.2220 | 0.2030 | 0.2220 | 12,346.00 |
| 18/10/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 18/10/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 18/10/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2011 | GOVI On 03-November-11 | | | GOVI | 367.76 | 369.3010 | 367.7630 | 369.3010 | 164.00 |
| 18/10/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 107630 | 12 | 107630 | 12 | 0.00 |
| 18/10/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 107530 | 12 | 107530 | 12 | 0.00 |
| 18/10/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 107730 | 12 | 107730 | 12 | 0.00 |
| 18/10/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | GOVI On 02-February-12 | | | GOVI | 373.04 | 374.5980 | 373.0370 | 374.5980 | 0.00 |
| 18/10/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 40370 | 6 | 40370 | 6 | 0.00 |
| 18/10/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 40270 | 6 | 40270 | 6 | 0.00 |
| 18/10/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 40470 | 6 | 40470 | 6 | 0.00 |
| 18/10/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 18/10/2011 | IGOV On 03-November-11 | | | Index Future | 159.82 | 159.9310 | 159.8210 | 159.9310 | 88.00 |
| 18/10/2011 | IGOV On 02-February-12 | | | Index Future | 162.11 | 162.2250 | 162.1130 | 162.2250 | 0.00 |
| 18/10/2011 | ILBI On 02-February-12 | | | Index Future | 439.18 | 461.0720 | 439.1750 | 461.0720 | 88.00 |
| 18/10/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 18/10/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 18/10/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 18/10/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 18/10/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 18/10/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 18/10/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.57 | 94.4330 | 5.5700 | 94.4330 | 1,000.00 |
| 18/10/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.49 | 94.5360 | 5.4900 | 94.5360 | 1,700.00 |
| 18/10/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.47 | 94.5520 | 5.4700 | 94.5520 | 5,541.00 |
| 18/10/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.43 | 94.5910 | 5.4300 | 94.5910 | 700.00 |
| 18/10/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.39 | 94.6360 | 5.3900 | 94.6360 | 0.00 |
| 18/10/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.35 | 94.6700 | 5.3500 | 94.6700 | 1,340.00 |
| 18/10/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.34 | 94.6850 | 5.3400 | 94.6850 | 2,890.00 |
| 18/10/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.49 | 94.5640 | 5.4900 | 94.5640 | 44,760.00 |
| 18/10/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.66 | 94.3980 | 5.6600 | 94.3980 | 990.00 |
| 18/10/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.90 | 94.1590 | 5.9000 | 94.1590 | 790.00 |
| 18/10/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.18 | 93.8730 | 6.1800 | 93.8730 | 1,250.00 |
| 18/10/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.48 | 93.5800 | 6.4800 | 93.5800 | 500.00 |
| 18/10/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 18/10/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 18/10/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 18/10/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 18/10/2011 | JN05 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 18/10/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 18/10/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 18/10/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 18/10/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 18/10/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | OTH1 On 03-November-11 | | | Index Future | 358.64 | 361.1960 | 358.6430 | 361.1960 | 0.00 |
| 18/10/2011 | OTH1 On 02-February-12 | | | Index Future | 363.79 | 366.3760 | 363.7870 | 366.3760 | 0.00 |
| 18/10/2011 | R157 On 03-November-11 | | | Bond Future | 6.81 | 124.5987 | 6.8050 | 124.5987 | 15,680.00 |
| 18/10/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 5331 | 6 | 5331 | 6 | 0.00 |
| 18/10/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 5511 | 6 | 5511 | 6 | 0.00 |
| 18/10/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 5152 | 5 | 5152 | 5 | 0.00 |
| 18/10/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 100 | 0 | 100 | 0 | 1,200.00 |
| 18/10/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 890 | 1 | 890 | 1 | 400.00 |
| 18/10/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 1194 | 1 | 1194 | 1 | 0.00 |
| 18/10/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 2788 | 3 | 2788 | 3 | 0.00 |
| 18/10/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 2 | 0 | 2 | 0 | 1,200.00 |
| 18/10/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 81 | 0 | 81 | 0 | 400.00 |
| 18/10/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 153 | 0 | 153 | 0 | 0.00 |
| 18/10/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 1073 | 1 | 1073 | 1 | 0.00 |
| 18/10/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R157 On 02-February-12 | | | Bond Future | 6.89 | 126.3840 | 6.8940 | 126.3840 | 0.00 |
| 18/10/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 5569 | 6 | 5569 | 6 | 0.00 |
| 18/10/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 5730 | 6 | 5730 | 6 | 0.00 |
| 18/10/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 5408 | 6 | 5408 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 654 | 1 | 654 | 1 | 0.00 |
| 18/10/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 193 | 0 | 193 | 0 | 130.00 |
| 18/10/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 1478 | 2 | 1478 | 2 | 0.00 |
| 18/10/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 927 | 1 | 927 | 1 | 130.00 |
| 18/10/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 1880 | 2 | 1880 | 2 | 130.00 |
| 18/10/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 3413 | 3 | 3413 | 3 | 0.00 |
| 18/10/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 53 | 0 | 53 | 0 | 0.00 |
| 18/10/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 42 | 0 | 42 | 0 | 0.00 |
| 18/10/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 47 | 0 | 47 | 0 | 0.00 |
| 18/10/2011 | R157 On 03-May-12 | | | Bond Future | 6.97 | 121.4778 | 6.9650 | 121.4778 | 0.00 |
| 18/10/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4413 | 5 | 4413 | 5 | 0.00 |
| 18/10/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4551 | 5 | 4551 | 5 | 0.00 |
| 18/10/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4277 | 5 | 4277 | 5 | 0.00 |
| 18/10/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 294 | 0 | 294 | 0 | 0.00 |
| 18/10/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 253 | 0 | 253 | 0 | 0.00 |
| 18/10/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 272 | 0 | 272 | 0 | 0.00 |
| 18/10/2011 | R157 On 02-August-12 | | | Bond Future | 7.03 | 123.3651 | 7.0270 | 123.3651 | 0.00 |
| 18/10/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3678 | 4 | 3678 | 4 | 0.00 |
| 18/10/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3568 | 4 | 3568 | 4 | 0.00 |
| 18/10/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3790 | 4 | 3790 | 4 | 0.00 |
| 18/10/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 721 | 1 | 721 | 1 | 0.00 |
| 18/10/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 795 | 1 | 795 | 1 | 0.00 |
| 18/10/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 757 | 1 | 757 | 1 | 0.00 |
| 18/10/2011 | R186 On 03-November-11 | | | Bond Future | 8.52 | 121.5904 | 8.5160 | 121.5904 | 30,166.00 |
| 18/10/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 4537 | 5 | 4537 | 5 | 0.00 |
| 18/10/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 4952 | 6 | 4952 | 6 | 0.00 |
| 18/10/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 4129 | 5 | 4129 | 5 | 0.00 |
| 18/10/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 2611 | 3 | 2611 | 3 | 0.00 |
| 18/10/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 141 | 0 | 141 | 0 | 1,275.00 |
| 18/10/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 600 | 1 | 600 | 1 | 425.00 |
| 18/10/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 1397 | 2 | 1397 | 2 | 0.00 |
| 18/10/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 5371 | 6 | 5371 | 6 | 0.00 |
| 18/10/2011 | R186 On 03-November-11 | 8.20 | Call | Bond Future | 267 | 0 | 267 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2011 | R186 On 03-November-11 | 7.80 | Call | Bond Future | 13 | 0 | 13 | 0 | 250.00 |
| 18/10/2011 | R186 On 03-November-11 | 8.00 | Call | Bond Future | 69 | 0 | 69 | 0 | 0.00 |
| 18/10/2011 | R186 On 03-November-11 | 8.00 | Put | Bond Future | 5080 | 4 | 5080 | 4 | 250.00 |
| 18/10/2011 | R186 On 03-November-11 | 8.20 | Put | Bond Future | 3299 | 3 | 3299 | 3 | 250.00 |
| 18/10/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 53 | 0 | 53 | 0 | 1,275.00 |
| 18/10/2011 | R186 On 03-November-11 | 7.80 | Put | Bond Future | 7049 | 6 | 7049 | 6 | 0.00 |
| 18/10/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 1077 | 1 | 1077 | 1 | 425.00 |
| 18/10/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 2179 | 2 | 2179 | 2 | 0.00 |
| 18/10/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 4157 | 3 | 4157 | 3 | 0.00 |
| 18/10/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 143 | 0 | 143 | 0 | 0.00 |
| 18/10/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 437 | 0 | 437 | 0 | 0.00 |
| 18/10/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 76 | 0 | 76 | 0 | 0.00 |
| 18/10/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 104 | 0 | 104 | 0 | 0.00 |
| 18/10/2011 | R186 On 02-February-12 | | | Bond Future | 8.60 | 118.0422 | 8.6000 | 118.0422 | 2,501.00 |
| 18/10/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 5474 | 6 | 5474 | 6 | 0.00 |
| 18/10/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 5772 | 6 | 5772 | 6 | 0.00 |
| 18/10/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 5184 | 6 | 5184 | 6 | 0.00 |
| 18/10/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 741 | 1 | 741 | 1 | 6,000.00 |
| 18/10/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 44 | 0 | 44 | 0 | 6,000.00 |
| 18/10/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 33461 | 34 | 33461 | 34 | 0.00 |
| 18/10/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 105235 | 106 | 105235 | 106 | 0.00 |
| 18/10/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 1248 | 2 | 1248 | 2 | 100.00 |
| 18/10/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 6989 | 6 | 6989 | 6 | 0.00 |
| 18/10/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 19125 | 18 | 19125 | 18 | 0.00 |
| 18/10/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 2015 | 2 | 2015 | 2 | 0.00 |
| 18/10/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 8995 | 8 | 8995 | 8 | 0.00 |
| 18/10/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1720 | 1 | 1720 | 1 | 0.00 |
| 18/10/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1862 | 2 | 1862 | 2 | 100.00 |
| 18/10/2011 | R186 On 03-May-12 | | | Bond Future | 8.68 | 119.8204 | 8.6790 | 119.8204 | 0.00 |
| 18/10/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 6269 | 7 | 6269 | 7 | 0.00 |
| 18/10/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6010 | 7 | 6010 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 6532 | 7 | 6532 | 7 | 0.00 |
| 18/10/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 3238 | 3 | 3238 | 3 | 0.00 |
| 18/10/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 3590 | 3 | 3590 | 3 | 0.00 |
| 18/10/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3411 | 3 | 3411 | 3 | 0.00 |
| 18/10/2011 | R186 On 02-August-12 | | | Bond Future | 8.75 | 116.3904 | 8.7540 | 116.3904 | 0.00 |
| 18/10/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 5517 | 6 | 5517 | 6 | 0.00 |
| 18/10/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 5742 | 6 | 5742 | 6 | 0.00 |
| 18/10/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 5297 | 6 | 5297 | 6 | 0.00 |
| 18/10/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 5779 | 5 | 5779 | 5 | 0.00 |
| 18/10/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 5334 | 5 | 5334 | 5 | 0.00 |
| 18/10/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 5553 | 5 | 5553 | 5 | 0.00 |
| 18/10/2011 | R189 On 03-November-11 | | | Bond Future | 214.83 | 214.7686 | 214.8256 | 214.7686 | 0.00 |
| 18/10/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 2826 | 3 | 2826 | 3 | 0.00 |
| 18/10/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 2876 | 3 | 2876 | 3 | 0.00 |
| 18/10/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 2776 | 3 | 2776 | 3 | 0.00 |
| 18/10/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R197 On 03-November-11 | | | Bond Future | 241.23 | 241.6632 | 241.2304 | 241.6632 | 183.00 |
| 18/10/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 2730 | 3 | 2730 | 3 | 0.00 |
| 18/10/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 2680 | 3 | 2680 | 3 | 0.00 |
| 18/10/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 2780 | 3 | 2780 | 3 | 0.00 |
| 18/10/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R201 On 03-November-11 | | | Bond Future | 6.40 | 110.0881 | 6.3950 | 110.0881 | 3,124.00 |
| 18/10/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 4394 | 5 | 4394 | 5 | 0.00 |
| 18/10/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 4531 | 5 | 4531 | 5 | 0.00 |
| 18/10/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 4668 | 5 | 4668 | 5 | 0.00 |
| 18/10/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R201 On 02-February-12 | | | Bond Future | 6.45 | 107.2590 | 6.4530 | 107.2590 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 4680 | 5 | 4680 | 5 | 0.00 |
| 18/10/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 4806 | 5 | 4806 | 5 | 0.00 |
| 18/10/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4554 | 5 | 4554 | 5 | 0.00 |
| 18/10/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 18/10/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 18/10/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 18/10/2011 | R201 On 03-May-12 | | | Bond Future | 6.49 | 108.8731 | 6.4900 | 108.8731 | 0.00 |
| 18/10/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3155 | 3 | 3155 | 3 | 0.00 |
| 18/10/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3261 | 3 | 3261 | 3 | 0.00 |
| 18/10/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3049 | 3 | 3049 | 3 | 0.00 |
| 18/10/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 130 | 0 | 130 | 0 | 0.00 |
| 18/10/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 105 | 0 | 105 | 0 | 0.00 |
| 18/10/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 117 | 0 | 117 | 0 | 0.00 |
| 18/10/2011 | R201 On 02-August-12 | | | Bond Future | 6.51 | 106.1548 | 6.5130 | 106.1548 | 0.00 |
| 18/10/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2460 | 3 | 2460 | 3 | 0.00 |
| 18/10/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2372 | 3 | 2372 | 3 | 0.00 |
| 18/10/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2549 | 3 | 2549 | 3 | 0.00 |
| 18/10/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 265 | 0 | 265 | 0 | 0.00 |
| 18/10/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 306 | 0 | 306 | 0 | 0.00 |
| 18/10/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 285 | 0 | 285 | 0 | 0.00 |
| 18/10/2011 | R202 On 03-November-11 | | | Bond Future | 175.12 | 175.1149 | 175.1240 | 175.1149 | 33,766.00 |
| 18/10/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 174624 | 175 | 174624 | 175 | 0.00 |
| 18/10/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 174574 | 175 | 174574 | 175 | 0.00 |
| 18/10/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 174674 | 175 | 174674 | 175 | 0.00 |
| 18/10/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R202 On 02-February-12 | | | Bond Future | 174.97 | 174.9632 | 174.9723 | 174.9632 | 0.00 |
| 18/10/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 1978 | 2 | 1978 | 2 | 0.00 |
| 18/10/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 2078 | 2 | 2078 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 2028 | 2 | 2028 | 2 | 0.00 |
| 18/10/2011 | R203 On 03-November-11 | | | Bond Future | 7.61 | 104.4276 | 7.6140 | 104.4276 | 2,109.00 |
| 18/10/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 4096 | 4 | 4096 | 4 | 0.00 |
| 18/10/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 3871 | 4 | 3871 | 4 | 0.00 |
| 18/10/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 4320 | 5 | 4320 | 5 | 0.00 |
| 18/10/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 18/10/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 18/10/2011 | R203 On 02-February-12 | | | Bond Future | 7.72 | 105.9253 | 7.7170 | 105.9253 | 150.00 |
| 18/10/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 4854 | 5 | 4854 | 5 | 0.00 |
| 18/10/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 4668 | 5 | 4668 | 5 | 0.00 |
| 18/10/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 5042 | 5 | 5042 | 5 | 0.00 |
| 18/10/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 261 | 0 | 261 | 0 | 0.00 |
| 18/10/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 317 | 0 | 317 | 0 | 0.00 |
| 18/10/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 287 | 0 | 287 | 0 | 0.00 |
| 18/10/2011 | R203 On 03-May-12 | | | Bond Future | 7.81 | 103.3561 | 7.8100 | 103.3561 | 0.00 |
| 18/10/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 4761 | 5 | 4761 | 5 | 0.00 |
| 18/10/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 4601 | 5 | 4601 | 5 | 0.00 |
| 18/10/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 4922 | 5 | 4922 | 5 | 0.00 |
| 18/10/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 716 | 1 | 716 | 1 | 0.00 |
| 18/10/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 810 | 1 | 810 | 1 | 0.00 |
| 18/10/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 762 | 1 | 762 | 1 | 0.00 |
| 18/10/2011 | R203 On 02-August-12 | | | Bond Future | 7.90 | 104.9608 | 7.8980 | 104.9608 | 0.00 |
| 18/10/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4101 | 4 | 4101 | 4 | 0.00 |
| 18/10/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 3969 | 4 | 3969 | 4 | 0.00 |
| 18/10/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4236 | 4 | 4236 | 4 | 0.00 |
| 18/10/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1558 | 1 | 1558 | 1 | 0.00 |
| 18/10/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1696 | 2 | 1696 | 2 | 0.00 |
| 18/10/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1626 | 2 | 1626 | 2 | 0.00 |
| 18/10/2011 | R204 On 03-November-11 | | | Bond Future | 7.88 | 104.0472 | 7.8780 | 104.0472 | 3,163.00 |
| 18/10/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 4570 | 5 | 4570 | 5 | 0.00 |
| 18/10/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 4824 | 5 | 4824 | 5 | 0.00 |
| 18/10/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 4316 | 5 | 4316 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 18/10/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 18/10/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 18/10/2011 | R204 On 02-February-12 | | | Bond Future | 7.98 | 101.5094 | 7.9770 | 101.5094 | 0.00 |
| 18/10/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 5457 | 6 | 5457 | 6 | 0.00 |
| 18/10/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 5672 | 6 | 5672 | 6 | 0.00 |
| 18/10/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 5245 | 6 | 5245 | 6 | 0.00 |
| 18/10/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 326 | 0 | 326 | 0 | 0.00 |
| 18/10/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 265 | 0 | 265 | 0 | 0.00 |
| 18/10/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 294 | 0 | 294 | 0 | 0.00 |
| 18/10/2011 | R204 On 03-May-12 | | | Bond Future | 8.07 | 103.0391 | 8.0680 | 103.0391 | 0.00 |
| 18/10/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 4521 | 5 | 4521 | 5 | 0.00 |
| 18/10/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 4701 | 5 | 4701 | 5 | 0.00 |
| 18/10/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4350 | 5 | 4350 | 5 | 0.00 |
| 18/10/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1225 | 1 | 1225 | 1 | 0.00 |
| 18/10/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1093 | 1 | 1093 | 1 | 0.00 |
| 18/10/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1154 | 1 | 1154 | 1 | 0.00 |
| 18/10/2011 | R204 On 02-August-12 | | | Bond Future | 8.16 | 100.6052 | 8.1580 | 100.6052 | 0.00 |
| 18/10/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 3911 | 4 | 3911 | 4 | 0.00 |
| 18/10/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4055 | 4 | 4055 | 4 | 0.00 |
| 18/10/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 3768 | 4 | 3768 | 4 | 0.00 |
| 18/10/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2358 | 2 | 2358 | 2 | 0.00 |
| 18/10/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 2168 | 2 | 2168 | 2 | 0.00 |
| 18/10/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2262 | 2 | 2262 | 2 | 0.00 |
| 18/10/2011 | R206 On 03-November-11 | | | Bond Future | 6.08 | 105.3309 | 6.0750 | 105.3309 | 12,577.00 |
| 18/10/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 3372 | 3 | 3372 | 3 | 0.00 |
| 18/10/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 3274 | 3 | 3274 | 3 | 0.00 |
| 18/10/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 3471 | 4 | 3471 | 4 | 0.00 |
| 18/10/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R206 On 02-February-12 | | | Bond Future | 6.11 | 103.0789 | 6.1100 | 103.0789 | 0.00 |
| 18/10/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3388 | 3 | 3388 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3301 | 3 | 3301 | 3 | 0.00 |
| 18/10/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3475 | 4 | 3475 | 4 | 0.00 |
| 18/10/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 18/10/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 18/10/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 18/10/2011 | R206 On 03-May-12 | | | Bond Future | 6.12 | 104.6315 | 6.1160 | 104.6315 | 0.00 |
| 18/10/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2297 | 2 | 2297 | 2 | 0.00 |
| 18/10/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2229 | 2 | 2229 | 2 | 0.00 |
| 18/10/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2366 | 2 | 2366 | 2 | 0.00 |
| 18/10/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 99 | 0 | 99 | 0 | 0.00 |
| 18/10/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 117 | 0 | 117 | 0 | 0.00 |
| 18/10/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 107 | 0 | 107 | 0 | 0.00 |
| 18/10/2011 | R206 On 02-August-12 | | | Bond Future | 6.09 | 102.4912 | 6.0860 | 102.4912 | 0.00 |
| 18/10/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1817 | 2 | 1817 | 2 | 0.00 |
| 18/10/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1763 | 2 | 1763 | 2 | 0.00 |
| 18/10/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1870 | 2 | 1870 | 2 | 0.00 |
| 18/10/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 219 | 0 | 219 | 0 | 0.00 |
| 18/10/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 246 | 0 | 246 | 0 | 0.00 |
| 18/10/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 233 | 0 | 233 | 0 | 0.00 |
| 18/10/2011 | R207 On 03-November-11 | | | Bond Future | 8.12 | 97.4939 | 8.1180 | 97.4939 | 8,999.00 |
| 18/10/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 3540 | 4 | 3540 | 4 | 0.00 |
| 18/10/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 3805 | 4 | 3805 | 4 | 0.00 |
| 18/10/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 3276 | 4 | 3276 | 4 | 0.00 |
| 18/10/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 259 | 0 | 259 | 0 | 2,000.00 |
| 18/10/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 815 | 1 | 815 | 1 | 0.00 |
| 18/10/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 1559 | 2 | 1559 | 2 | 0.00 |
| 18/10/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 2 | 0 | 2 | 0 | 900.00 |
| 18/10/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 337 | 0 | 337 | 0 | 0.00 |
| 18/10/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 1780 | 2 | 1780 | 2 | 0.00 |
| 18/10/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 104 | 0 | 104 | 0 | 300.00 |
| 18/10/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 1302 | 1 | 1302 | 1 | 300.00 |
| 18/10/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 188 | 0 | 188 | 0 | 900.00 |
| 18/10/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 2233 | 2 | 2233 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 247 | 0 | 247 | 0 | 2,000.00 |
| 18/10/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 4817 | 4 | 4817 | 4 | 0.00 |
| 18/10/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 633 | 1 | 633 | 1 | 2,000.00 |
| 18/10/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 27 | 0 | 27 | 0 | 0.00 |
| 18/10/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 1513 | 1 | 1513 | 1 | 0.00 |
| 18/10/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 18/10/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 18 | 0 | 18 | 0 | 0.00 |
| 18/10/2011 | R207 On 02-February-12 | | | Bond Future | 8.22 | 95.2539 | 8.2150 | 95.2539 | 0.00 |
| 18/10/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 4792 | 5 | 4792 | 5 | 0.00 |
| 18/10/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 5004 | 5 | 5004 | 5 | 0.00 |
| 18/10/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 4583 | 5 | 4583 | 5 | 0.00 |
| 18/10/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 615 | 1 | 615 | 1 | 0.00 |
| 18/10/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 512 | 0 | 512 | 0 | 0.00 |
| 18/10/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 562 | 1 | 562 | 1 | 0.00 |
| 18/10/2011 | R207 On 03-May-12 | | | Bond Future | 8.31 | 96.6867 | 8.3070 | 96.6867 | 0.00 |
| 18/10/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4105 | 4 | 4105 | 4 | 0.00 |
| 18/10/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4274 | 5 | 4274 | 5 | 0.00 |
| 18/10/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 3934 | 4 | 3934 | 4 | 0.00 |
| 18/10/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1845 | 2 | 1845 | 2 | 0.00 |
| 18/10/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1663 | 2 | 1663 | 2 | 0.00 |
| 18/10/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1754 | 2 | 1754 | 2 | 0.00 |
| 18/10/2011 | R207 On 02-August-12 | | | Bond Future | 8.40 | 94.5510 | 8.3970 | 94.5510 | 0.00 |
| 18/10/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4248 | 4 | 4248 | 4 | 0.00 |
| 18/10/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4403 | 5 | 4403 | 5 | 0.00 |
| 18/10/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4095 | 4 | 4095 | 4 | 0.00 |
| 18/10/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2525 | 2 | 2525 | 2 | 0.00 |
| 18/10/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2323 | 2 | 2323 | 2 | 0.00 |
| 18/10/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2423 | 2 | 2423 | 2 | 0.00 |
| 18/10/2011 | R208 On 03-November-11 | | | Bond Future | 8.17 | 91.8734 | 8.1720 | 91.8734 | 7,097.00 |
| 18/10/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 3462 | 4 | 3462 | 4 | 0.00 |
| 18/10/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 3742 | 4 | 3742 | 4 | 0.00 |
| 18/10/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 3185 | 4 | 3185 | 4 | 0.00 |
| 18/10/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 264 | 0 | 264 | 0 | 1,995.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 4305 | 5 | 4305 | 5 | 0.00 |
| 18/10/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 850 | 1 | 850 | 1 | 665.00 |
| 18/10/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 1641 | 2 | 1641 | 2 | 0.00 |
| 18/10/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 267 | 0 | 267 | 0 | 665.00 |
| 18/10/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 9 | 0 | 9 | 0 | 1,995.00 |
| 18/10/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 680 | 1 | 680 | 1 | 0.00 |
| 18/10/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 43 | 0 | 43 | 0 | 0.00 |
| 18/10/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 1628 | 1 | 1628 | 1 | 0.00 |
| 18/10/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 18/10/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 30 | 0 | 30 | 0 | 0.00 |
| 18/10/2011 | R208 On 02-February-12 | | | Bond Future | 8.26 | 93.1924 | 8.2600 | 93.1924 | 0.00 |
| 18/10/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 4930 | 5 | 4930 | 5 | 0.00 |
| 18/10/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 4710 | 5 | 4710 | 5 | 0.00 |
| 18/10/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 5153 | 5 | 5153 | 5 | 0.00 |
| 18/10/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 610 | 1 | 610 | 1 | 0.00 |
| 18/10/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 726 | 1 | 726 | 1 | 0.00 |
| 18/10/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 666 | 1 | 666 | 1 | 0.00 |
| 18/10/2011 | R208 On 03-May-12 | | | Bond Future | 8.34 | 91.1957 | 8.3430 | 91.1957 | 0.00 |
| 18/10/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5119 | 5 | 5119 | 5 | 0.00 |
| 18/10/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 4925 | 5 | 4925 | 5 | 0.00 |
| 18/10/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5316 | 6 | 5316 | 6 | 0.00 |
| 18/10/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1331 | 1 | 1331 | 1 | 0.00 |
| 18/10/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1490 | 1 | 1490 | 1 | 0.00 |
| 18/10/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1408 | 1 | 1408 | 1 | 0.00 |
| 18/10/2011 | R208 On 02-August-12 | | | Bond Future | 8.42 | 92.6141 | 8.4230 | 92.6141 | 0.00 |
| 18/10/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4472 | 5 | 4472 | 5 | 0.00 |
| 18/10/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4306 | 5 | 4306 | 5 | 0.00 |
| 18/10/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 4640 | 5 | 4640 | 5 | 0.00 |
| 18/10/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2537 | 2 | 2537 | 2 | 0.00 |
| 18/10/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2755 | 3 | 2755 | 3 | 0.00 |
| 18/10/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2644 | 3 | 2644 | 3 | 0.00 |
| 18/10/2011 | R209 On 03-November-11 | | | Bond Future | 8.95 | 74.9157 | 8.9490 | 74.9157 | 3,000.00 |
| 18/10/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 448 | 1 | 448 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 567 | 1 | 567 | 1 | 0.00 |
| 18/10/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 348 | 1 | 348 | 1 | 0.00 |
| 18/10/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 2310 | 2 | 2310 | 2 | 0.00 |
| 18/10/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 1731 | 1 | 1731 | 1 | 0.00 |
| 18/10/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 2010 | 1 | 2010 | 1 | 0.00 |
| 18/10/2011 | R209 On 02-February-12 | | | Bond Future | 9.02 | 75.9903 | 9.0230 | 75.9903 | 0.00 |
| 18/10/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 2770 | 3 | 2770 | 3 | 0.00 |
| 18/10/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 2959 | 3 | 2959 | 3 | 0.00 |
| 18/10/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 2587 | 3 | 2587 | 3 | 0.00 |
| 18/10/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 3146 | 3 | 3146 | 3 | 0.00 |
| 18/10/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2754 | 2 | 2754 | 2 | 0.00 |
| 18/10/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2945 | 3 | 2945 | 3 | 0.00 |
| 18/10/2011 | R209 On 03-May-12 | | | Bond Future | 9.09 | 73.9859 | 9.0930 | 73.9859 | 0.00 |
| 18/10/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3508 | 4 | 3508 | 4 | 0.00 |
| 18/10/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 3689 | 4 | 3689 | 4 | 0.00 |
| 18/10/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3333 | 4 | 3333 | 4 | 0.00 |
| 18/10/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 4420 | 4 | 4420 | 4 | 0.00 |
| 18/10/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 4013 | 4 | 4013 | 4 | 0.00 |
| 18/10/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 4212 | 4 | 4212 | 4 | 0.00 |
| 18/10/2011 | R209 On 02-August-12 | | | Bond Future | 9.16 | 75.1398 | 9.1600 | 75.1398 | 0.00 |
| 18/10/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5077 | 6 | 5077 | 6 | 0.00 |
| 18/10/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 5269 | 6 | 5269 | 6 | 0.00 |
| 18/10/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 4889 | 5 | 4889 | 5 | 0.00 |
| 18/10/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 4593 | 4 | 4593 | 4 | 0.00 |
| 18/10/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 4242 | 4 | 4242 | 4 | 0.00 |
| 18/10/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 4414 | 4 | 4414 | 4 | 0.00 |
| 18/10/2011 | R210 On 03-November-11 | | | Bond Future | 131.22 | 131.3905 | 131.2231 | 131.3905 | 750.00 |
| 18/10/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 223 | 0 | 223 | 0 | 0.00 |
| 18/10/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 273 | 0 | 273 | 0 | 0.00 |
| 18/10/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 173 | 0 | 173 | 0 | 0.00 |
| 18/10/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2011 | R211 On 03-November-11 | | | Bond Future | 113.27 | 113.2724 | 113.2744 | 113.2724 | 529.00 |
| 18/10/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 112024 | 112 | 112024 | 112 | 0.00 |
| 18/10/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 112074 | 112 | 112074 | 112 | 0.00 |
| 18/10/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 111974 | 112 | 111974 | 112 | 0.00 |
| 18/10/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R211 On 02-February-12 | | | Bond Future | 113.56 | 113.5592 | 113.5612 | 113.5592 | 0.00 |
| 18/10/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 3061 | 3 | 3061 | 3 | 0.00 |
| 18/10/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 3011 | 3 | 3011 | 3 | 0.00 |
| 18/10/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 3111 | 3 | 3111 | 3 | 0.00 |
| 18/10/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R212 On 03-November-11 | | | Bond Future | 109.63 | 109.8240 | 109.6342 | 109.8240 | 2,677.00 |
| 18/10/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 107134 | 107 | 107134 | 107 | 0.00 |
| 18/10/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 107084 | 107 | 107084 | 107 | 0.00 |
| 18/10/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 107184 | 107 | 107184 | 107 | 0.00 |
| 18/10/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R212 On 02-February-12 | | | Bond Future | 109.74 | 109.9307 | 109.7382 | 109.9307 | 0.00 |
| 18/10/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 1238 | 1 | 1238 | 1 | 0.00 |
| 18/10/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 1288 | 1 | 1288 | 1 | 0.00 |
| 18/10/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 1188 | 1 | 1188 | 1 | 0.00 |
| 18/10/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R213 On 03-November-11 | | | Bond Future | 8.96 | 84.2912 | 8.9610 | 84.2912 | 0.00 |
| 18/10/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 2091 | 1 | 2091 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 1280 | 0 | 1280 | 0 | 0.00 |
| 18/10/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 1684 | 1 | 1684 | 1 | 0.00 |
| 18/10/2011 | R213 On 02-February-12 | | | Bond Future | 9.05 | 85.4996 | 9.0460 | 85.4996 | 0.00 |
| 18/10/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 31 | 1 | 31 | 1 | 0.00 |
| 18/10/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 748 | 0 | 748 | 0 | 0.00 |
| 18/10/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 357 | 0 | 357 | 0 | 0.00 |
| 18/10/2011 | R213 On 03-May-12 | | | Bond Future | 9.12 | 83.2410 | 9.1220 | 83.2410 | 0.00 |
| 18/10/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 967 | 2 | 967 | 2 | 0.00 |
| 18/10/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 1340 | 2 | 1340 | 2 | 0.00 |
| 18/10/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 591 | 1 | 591 | 1 | 0.00 |
| 18/10/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R213 On 02-August-12 | | | Bond Future | 9.19 | 84.5354 | 9.1940 | 84.5354 | 0.00 |
| 18/10/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 419 | 1 | 419 | 1 | 0.00 |
| 18/10/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 791 | 2 | 791 | 2 | 0.00 |
| 18/10/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 45 | 1 | 45 | 1 | 0.00 |
| 18/10/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |
| 18/10/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 27590 | 28 | 0.00 |
| 18/10/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26333 | 26 | 0.00 |
| 18/10/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 28834 | 29 | 0.00 |
| 18/10/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 18/10/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 18/10/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 18/10/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 18/10/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 18/10/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 18/10/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 18/10/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 18/10/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 19/10/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2011 | AL7T On 03-November-11 | | | Index Future | 402.41 | 400.4940 | 402.4100 | 400.4940 | 16.00 |
| 19/10/2011 | AL7T On 02-February-12 | | | Index Future | 408.18 | 406.2370 | 408.1800 | 406.2370 | 0.00 |
| 19/10/2011 | ALBI On 03-November-11 | | | Index Future | 368.28 | 366.3800 | 368.2760 | 366.3800 | 1,692.00 |
| 19/10/2011 | ALBI On 02-February-12 | | | Index Future | 373.56 | 371.6350 | 373.5580 | 371.6350 | 15.00 |
| 19/10/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 19/10/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2011 | CAAG On 24-October-11 | | | Can-Do Future | 7.99 | 8.0534 | 7.9881 | 8.0534 | 0.00 |
| 19/10/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 1288 | 1 | 1288 | 1 | 0.00 |
| 19/10/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 1238 | 1 | 1238 | 1 | 0.00 |
| 19/10/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 1338 | 1 | 1338 | 1 | 0.00 |
| 19/10/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 988 | 1 | 988 | 1 | 14,286.00 |
| 19/10/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 588 | 1 | 588 | 1 | 6,757.00 |
| 19/10/2011 | CAAG On 24-October-11 | 8.75 | Call | Can-Do Future | 2 | 0 | 2 | 0 | 11,429.00 |
| 19/10/2011 | CAAG On 24-October-11 | 8.50 | Call | Can-Do Future | 6 | 0 | 6 | 0 | 11,765.00 |
| 19/10/2011 | CAAG On 24-October-11 | 9.00 | Call | Can-Do Future | 0 | 0 | 0 | 0 | 11,111.00 |
| 19/10/2011 | CAAG On 24-October-11 | 9.00 | Put | Can-Do Future | 1012 | 1 | 1012 | 1 | 0.00 |
| 19/10/2011 | CAAG On 24-October-11 | 8.50 | Put | Can-Do Future | 518 | 0 | 518 | 0 | 0.00 |
| 19/10/2011 | CAAG On 24-October-11 | 8.75 | Put | Can-Do Future | 764 | 1 | 764 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | CAAJ On 20-October-11 | | | Any day expiry | 7.99 | 8.0497 | 7.9856 | 8.0497 | 0.00 |
| 19/10/2011 | CAAJ On 20-October-11 | 7.75 | Call | Any day expiry | 237 | 0 | 237 | 0 | 0.00 |
| 19/10/2011 | CAAJ On 20-October-11 | 7.80 | Call | Any day expiry | 189 | 0 | 189 | 0 | 0.00 |
| 19/10/2011 | CAAJ On 20-October-11 | 7.70 | Call | Any day expiry | 286 | 0 | 286 | 0 | 0.00 |
| 19/10/2011 | CAAJ On 20-October-11 | 7.70 | Put | Any day expiry | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | CAAJ On 20-October-11 | 7.80 | Put | Any day expiry | 3 | 0 | 3 | 0 | 0.00 |
| 19/10/2011 | CAAJ On 20-October-11 | 7.75 | Put | Any day expiry | 1 | 0 | 1 | 0 | 0.00 |
| 19/10/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.08 | 0.0841 | 0.0787 | 0.0841 | 12,659.00 |
| 19/10/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.09 | 0.1009 | 0.0931 | 0.1009 | 18,519.00 |
| 19/10/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.19 | 0.1796 | 0.1907 | 0.1796 | 12,423.00 |
| 19/10/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.41 | 0.4358 | 0.4119 | 0.4358 | 100,000.00 |
| 19/10/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.14 | 0.1237 | 0.1402 | 0.1237 | 100,000.00 |
| 19/10/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.22 | 0.2030 | 0.2167 | 0.2030 | 12,346.00 |
| 19/10/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 19/10/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 19/10/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2011 | GOVI On 03-November-11 | | | GOVI | 369.54 | 367.7630 | 369.5410 | 367.7630 | 164.00 |
| 19/10/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 125410 | 11 | 125410 | 11 | 0.00 |
| 19/10/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 125310 | 11 | 125310 | 11 | 0.00 |
| 19/10/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 125510 | 11 | 125510 | 11 | 0.00 |
| 19/10/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | GOVI On 02-February-12 | | | GOVI | 374.84 | 373.0370 | 374.8410 | 373.0370 | 0.00 |
| 19/10/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 58410 | 4 | 58410 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 58310 | 4 | 58310 | 4 | 0.00 |
| 19/10/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 58510 | 4 | 58510 | 4 | 0.00 |
| 19/10/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 19/10/2011 | IGOV On 03-November-11 | | | Index Future | 159.81 | 159.8210 | 159.8140 | 159.8210 | 88.00 |
| 19/10/2011 | IGOV On 02-February-12 | | | Index Future | 162.11 | 162.1130 | 162.1060 | 162.1130 | 0.00 |
| 19/10/2011 | ILBI On 02-February-12 | | | Index Future | 439.45 | 439.1750 | 439.4450 | 439.1750 | 88.00 |
| 19/10/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 19/10/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 19/10/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 19/10/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 19/10/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 19/10/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 19/10/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.58 | 94.4300 | 5.5750 | 94.4300 | 0.00 |
| 19/10/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.50 | 94.5100 | 5.5000 | 94.5100 | 1,700.00 |
| 19/10/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.47 | 94.5300 | 5.4700 | 94.5300 | 5,541.00 |
| 19/10/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.43 | 94.5700 | 5.4300 | 94.5700 | 700.00 |
| 19/10/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.37 | 94.6100 | 5.3700 | 94.6100 | 0.00 |
| 19/10/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.33 | 94.6500 | 5.3300 | 94.6500 | 1,340.00 |
| 19/10/2011 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.32 | 5.3200 | 5.3200 | 5.3200 | 0.00 |
| 19/10/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.32 | 94.6600 | 5.3200 | 94.6600 | 2,890.00 |
| 19/10/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.42 | 94.5100 | 5.4200 | 94.5100 | 44,760.00 |
| 19/10/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.59 | 94.3400 | 5.5900 | 94.3400 | 990.00 |
| 19/10/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.83 | 94.1000 | 5.8300 | 94.1000 | 790.00 |
| 19/10/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.10 | 93.8200 | 6.1000 | 93.8200 | 1,250.00 |
| 19/10/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.37 | 93.5200 | 6.3700 | 93.5200 | 500.00 |
| 19/10/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 19/10/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 19/10/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 19/10/2011 | JN05 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 19/10/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 19/10/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 19/10/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 19/10/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 19/10/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | OTH1 On 03-November-11 | | | Index Future | 361.17 | 358.6430 | 361.1690 | 358.6430 | 0.00 |
| 19/10/2011 | OTH1 On 02-February-12 | | | Index Future | 366.35 | 363.7870 | 366.3480 | 363.7870 | 0.00 |
| 19/10/2011 | R157 On 03-November-11 | | | Bond Future | 6.72 | 124.3327 | 6.7220 | 124.3327 | 15,680.00 |
| 19/10/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 5647 | 5 | 5647 | 5 | 0.00 |
| 19/10/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 5826 | 6 | 5826 | 6 | 0.00 |
| 19/10/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 5467 | 5 | 5467 | 5 | 0.00 |
| 19/10/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 159 | 0 | 159 | 0 | 1,200.00 |
| 19/10/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 3102 | 3 | 3102 | 3 | 0.00 |
| 19/10/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 1135 | 1 | 1135 | 1 | 400.00 |
| 19/10/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 1468 | 1 | 1468 | 1 | 0.00 |
| 19/10/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 39 | 0 | 39 | 0 | 400.00 |
| 19/10/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,200.00 |
| 19/10/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 82 | 0 | 82 | 0 | 0.00 |
| 19/10/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 816 | 1 | 816 | 1 | 0.00 |
| 19/10/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2011 | R157 On 02-February-12 | | | Bond Future | 6.80 | 126.1145 | 6.8030 | 126.1145 | 0.00 |
| 19/10/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 5880 | 6 | 5880 | 6 | 0.00 |
| 19/10/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 6042 | 6 | 6042 | 6 | 0.00 |
| 19/10/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 5718 | 5 | 5718 | 5 | 0.00 |
| 19/10/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 237 | 0 | 237 | 0 | 130.00 |
| 19/10/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 1666 | 1 | 1666 | 1 | 0.00 |
| 19/10/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 766 | 1 | 766 | 1 | 0.00 |
| 19/10/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 1669 | 2 | 1669 | 2 | 130.00 |
| 19/10/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 3134 | 3 | 3134 | 3 | 0.00 |
| 19/10/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 792 | 1 | 792 | 1 | 130.00 |
| 19/10/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 40 | 0 | 40 | 0 | 0.00 |
| 19/10/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 31 | 0 | 31 | 0 | 0.00 |
| 19/10/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 35 | 0 | 35 | 0 | 0.00 |
| 19/10/2011 | R157 On 03-May-12 | | | Bond Future | 6.87 | 121.2039 | 6.8660 | 121.2039 | 0.00 |
| 19/10/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4696 | 4 | 4696 | 4 | 0.00 |
| 19/10/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4557 | 4 | 4557 | 4 | 0.00 |
| 19/10/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4837 | 5 | 4837 | 5 | 0.00 |
| 19/10/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 212 | 0 | 212 | 0 | 0.00 |
| 19/10/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 247 | 0 | 247 | 0 | 0.00 |
| 19/10/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 229 | 0 | 229 | 0 | 0.00 |
| 19/10/2011 | R157 On 02-August-12 | | | Bond Future | 6.92 | 123.0840 | 6.9180 | 123.0840 | 0.00 |
| 19/10/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3926 | 4 | 3926 | 4 | 0.00 |
| 19/10/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4041 | 4 | 4041 | 4 | 0.00 |
| 19/10/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3812 | 4 | 3812 | 4 | 0.00 |
| 19/10/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 705 | 1 | 705 | 1 | 0.00 |
| 19/10/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 639 | 1 | 639 | 1 | 0.00 |
| 19/10/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 672 | 1 | 672 | 1 | 0.00 |
| 19/10/2011 | R186 On 03-November-11 | | | Bond Future | 8.41 | 120.6906 | 8.4130 | 120.6906 | 30,149.00 |
| 19/10/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 5451 | 5 | 5451 | 5 | 0.00 |
| 19/10/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 5881 | 5 | 5881 | 5 | 0.00 |
| 19/10/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 5023 | 4 | 5023 | 4 | 0.00 |
| 19/10/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 3377 | 3 | 3377 | 3 | 0.00 |
| 19/10/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 245 | 0 | 245 | 0 | 1,275.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 920 | 1 | 920 | 1 | 425.00 |
| 19/10/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 1954 | 1 | 1954 | 1 | 0.00 |
| 19/10/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 6313 | 5 | 6313 | 5 | 0.00 |
| 19/10/2011 | R186 On 03-November-11 | 7.80 | Call | Bond Future | 25 | 0 | 25 | 0 | 250.00 |
| 19/10/2011 | R186 On 03-November-11 | 8.00 | Call | Bond Future | 125 | 0 | 125 | 0 | 0.00 |
| 19/10/2011 | R186 On 03-November-11 | 8.20 | Call | Bond Future | 441 | 0 | 441 | 0 | 0.00 |
| 19/10/2011 | R186 On 03-November-11 | 8.20 | Put | Bond Future | 2497 | 3 | 2497 | 3 | 250.00 |
| 19/10/2011 | R186 On 03-November-11 | 8.00 | Put | Bond Future | 4160 | 5 | 4160 | 5 | 250.00 |
| 19/10/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 19 | 0 | 19 | 0 | 1,275.00 |
| 19/10/2011 | R186 On 03-November-11 | 7.80 | Put | Bond Future | 6085 | 7 | 6085 | 7 | 0.00 |
| 19/10/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 658 | 1 | 658 | 1 | 425.00 |
| 19/10/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 1523 | 2 | 1523 | 2 | 0.00 |
| 19/10/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 3285 | 4 | 3285 | 4 | 0.00 |
| 19/10/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 61 | 0 | 61 | 0 | 0.00 |
| 19/10/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 227 | 0 | 227 | 0 | 0.00 |
| 19/10/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 19/10/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 42 | 0 | 42 | 0 | 0.00 |
| 19/10/2011 | R186 On 02-February-12 | | | Bond Future | 8.49 | 117.1316 | 8.4930 | 117.1316 | 2,501.00 |
| 19/10/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 6156 | 5 | 6156 | 5 | 0.00 |
| 19/10/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 6472 | 6 | 6472 | 6 | 0.00 |
| 19/10/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 5847 | 5 | 5847 | 5 | 0.00 |
| 19/10/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 919 | 1 | 919 | 1 | 6,000.00 |
| 19/10/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 60 | 0 | 60 | 0 | 6,000.00 |
| 19/10/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 1512 | 1 | 1512 | 1 | 100.00 |
| 19/10/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 34456 | 33 | 34456 | 33 | 0.00 |
| 19/10/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 106230 | 105 | 106230 | 105 | 0.00 |
| 19/10/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 6258 | 7 | 6258 | 7 | 0.00 |
| 19/10/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 18146 | 19 | 18146 | 19 | 0.00 |
| 19/10/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1683 | 2 | 1683 | 2 | 0.00 |
| 19/10/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 8178 | 9 | 8178 | 9 | 0.00 |
| 19/10/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1425 | 2 | 1425 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1549 | 2 | 1549 | 2 | 100.00 |
| 19/10/2011 | R186 On 03-May-12 | | | Bond Future | 8.57 | 118.8901 | 8.5680 | 118.8901 | 0.00 |
| 19/10/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 6897 | 6 | 6897 | 6 | 0.00 |
| 19/10/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 7174 | 7 | 7174 | 7 | 0.00 |
| 19/10/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6623 | 6 | 6623 | 6 | 0.00 |
| 19/10/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 3190 | 4 | 3190 | 4 | 0.00 |
| 19/10/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 2867 | 3 | 2867 | 3 | 0.00 |
| 19/10/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3026 | 3 | 3026 | 3 | 0.00 |
| 19/10/2011 | R186 On 02-August-12 | | | Bond Future | 8.64 | 115.4501 | 8.6400 | 115.4501 | 0.00 |
| 19/10/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 6056 | 6 | 6056 | 6 | 0.00 |
| 19/10/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 5823 | 5 | 5823 | 5 | 0.00 |
| 19/10/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6295 | 6 | 6295 | 6 | 0.00 |
| 19/10/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 4865 | 5 | 4865 | 5 | 0.00 |
| 19/10/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 5284 | 6 | 5284 | 6 | 0.00 |
| 19/10/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 5070 | 6 | 5070 | 6 | 0.00 |
| 19/10/2011 | R189 On 03-November-11 | | | Bond Future | 214.94 | 214.8256 | 214.9354 | 214.8256 | 0.00 |
| 19/10/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 2935 | 3 | 2935 | 3 | 0.00 |
| 19/10/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 2885 | 3 | 2885 | 3 | 0.00 |
| 19/10/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 2985 | 3 | 2985 | 3 | 0.00 |
| 19/10/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R197 On 03-November-11 | | | Bond Future | 241.27 | 241.2304 | 241.2651 | 241.2304 | 183.00 |
| 19/10/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 2765 | 3 | 2765 | 3 | 0.00 |
| 19/10/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 2815 | 3 | 2815 | 3 | 0.00 |
| 19/10/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 2715 | 3 | 2715 | 3 | 0.00 |
| 19/10/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R201 On 03-November-11 | | | Bond Future | 6.32 | 109.8964 | 6.3170 | 109.8964 | 3,124.00 |
| 19/10/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 4758 | 5 | 4758 | 5 | 0.00 |
| 19/10/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 4620 | 4 | 4620 | 4 | 0.00 |
| 19/10/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 4895 | 5 | 4895 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R201 On 02-February-12 | | | Bond Future | 6.37 | 107.0633 | 6.3670 | 107.0633 | 0.00 |
| 19/10/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 4910 | 5 | 4910 | 5 | 0.00 |
| 19/10/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4784 | 5 | 4784 | 5 | 0.00 |
| 19/10/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 5036 | 5 | 5036 | 5 | 0.00 |
| 19/10/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 19/10/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 19/10/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 19/10/2011 | R201 On 03-May-12 | | | Bond Future | 6.40 | 108.6764 | 6.3950 | 108.6764 | 0.00 |
| 19/10/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3366 | 3 | 3366 | 3 | 0.00 |
| 19/10/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3258 | 3 | 3258 | 3 | 0.00 |
| 19/10/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3474 | 3 | 3474 | 3 | 0.00 |
| 19/10/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 84 | 0 | 84 | 0 | 0.00 |
| 19/10/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 105 | 0 | 105 | 0 | 0.00 |
| 19/10/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 95 | 0 | 95 | 0 | 0.00 |
| 19/10/2011 | R201 On 02-August-12 | | | Bond Future | 6.41 | 105.9536 | 6.4080 | 105.9536 | 0.00 |
| 19/10/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2650 | 2 | 2650 | 2 | 0.00 |
| 19/10/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2742 | 3 | 2742 | 3 | 0.00 |
| 19/10/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2560 | 2 | 2560 | 2 | 0.00 |
| 19/10/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 259 | 0 | 259 | 0 | 0.00 |
| 19/10/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 224 | 0 | 224 | 0 | 0.00 |
| 19/10/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 240 | 0 | 240 | 0 | 0.00 |
| 19/10/2011 | R202 On 03-November-11 | | | Bond Future | 175.15 | 175.1240 | 175.1517 | 175.1240 | 33,766.00 |
| 19/10/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 174652 | 175 | 174652 | 175 | 0.00 |
| 19/10/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 174602 | 175 | 174602 | 175 | 0.00 |
| 19/10/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 174702 | 175 | 174702 | 175 | 0.00 |
| 19/10/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R202 On 02-February-12 | | | Bond Future | 175.00 | 174.9723 | 175.0002 | 174.9723 | 0.00 |
| 19/10/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 2050 | 2 | 2050 | 2 | 0.00 |
| 19/10/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 1950 | 2 | 1950 | 2 | 0.00 |
| 19/10/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 2000 | 2 | 2000 | 2 | 0.00 |
| 19/10/2011 | R203 On 03-November-11 | | | Bond Future | 7.52 | 104.1666 | 7.5200 | 104.1666 | 2,109.00 |
| 19/10/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 4542 | 4 | 4542 | 4 | 0.00 |
| 19/10/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 4766 | 4 | 4766 | 4 | 0.00 |
| 19/10/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 4316 | 4 | 4316 | 4 | 0.00 |
| 19/10/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 19/10/2011 | R203 On 02-February-12 | | | Bond Future | 7.62 | 105.6612 | 7.6180 | 105.6612 | 150.00 |
| 19/10/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 5247 | 5 | 5247 | 5 | 0.00 |
| 19/10/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 5439 | 5 | 5439 | 5 | 0.00 |
| 19/10/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 5056 | 5 | 5056 | 5 | 0.00 |
| 19/10/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 253 | 0 | 253 | 0 | 0.00 |
| 19/10/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 207 | 0 | 207 | 0 | 0.00 |
| 19/10/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 229 | 0 | 229 | 0 | 0.00 |
| 19/10/2011 | R203 On 03-May-12 | | | Bond Future | 7.71 | 103.0897 | 7.7050 | 103.0897 | 0.00 |
| 19/10/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 5117 | 5 | 5117 | 5 | 0.00 |
| 19/10/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 5284 | 5 | 5284 | 5 | 0.00 |
| 19/10/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 4953 | 5 | 4953 | 5 | 0.00 |
| 19/10/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 703 | 1 | 703 | 1 | 0.00 |
| 19/10/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 619 | 1 | 619 | 1 | 0.00 |
| 19/10/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 659 | 1 | 659 | 1 | 0.00 |
| 19/10/2011 | R203 On 02-August-12 | | | Bond Future | 7.79 | 104.6932 | 7.7870 | 104.6932 | 0.00 |
| 19/10/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4407 | 4 | 4407 | 4 | 0.00 |
| 19/10/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4547 | 4 | 4547 | 4 | 0.00 |
| 19/10/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4270 | 4 | 4270 | 4 | 0.00 |
| 19/10/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1533 | 2 | 1533 | 2 | 0.00 |
| 19/10/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1405 | 2 | 1405 | 2 | 0.00 |
| 19/10/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1467 | 2 | 1467 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2011 | R204 On 03-November-11 | | | Bond Future | 7.79 | 103.7013 | 7.7900 | 103.7013 | 3,163.00 |
| 19/10/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 5045 | 5 | 5045 | 5 | 0.00 |
| 19/10/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 4791 | 4 | 4791 | 4 | 0.00 |
| 19/10/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 5299 | 5 | 5299 | 5 | 0.00 |
| 19/10/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 19/10/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R204 On 02-February-12 | | | Bond Future | 7.88 | 101.1539 | 7.8840 | 101.1539 | 0.00 |
| 19/10/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 5884 | 5 | 5884 | 5 | 0.00 |
| 19/10/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 5666 | 5 | 5666 | 5 | 0.00 |
| 19/10/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 6104 | 6 | 6104 | 6 | 0.00 |
| 19/10/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 210 | 0 | 210 | 0 | 0.00 |
| 19/10/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 260 | 0 | 260 | 0 | 0.00 |
| 19/10/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 234 | 0 | 234 | 0 | 0.00 |
| 19/10/2011 | R204 On 03-May-12 | | | Bond Future | 7.97 | 102.6802 | 7.9710 | 102.6802 | 0.00 |
| 19/10/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 4874 | 5 | 4874 | 5 | 0.00 |
| 19/10/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4696 | 4 | 4696 | 4 | 0.00 |
| 19/10/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 5060 | 5 | 5060 | 5 | 0.00 |
| 19/10/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 19/10/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1080 | 1 | 1080 | 1 | 0.00 |
| 19/10/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1016 | 1 | 1016 | 1 | 0.00 |
| 19/10/2011 | R204 On 02-August-12 | | | Bond Future | 8.06 | 100.2390 | 8.0550 | 100.2390 | 0.00 |
| 19/10/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4215 | 4 | 4215 | 4 | 0.00 |
| 19/10/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4066 | 4 | 4066 | 4 | 0.00 |
| 19/10/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4365 | 4 | 4365 | 4 | 0.00 |
| 19/10/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 1975 | 2 | 1975 | 2 | 0.00 |
| 19/10/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2153 | 2 | 2153 | 2 | 0.00 |
| 19/10/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2063 | 2 | 2063 | 2 | 0.00 |
| 19/10/2011 | R206 On 03-November-11 | | | Bond Future | 6.00 | 105.2260 | 6.0030 | 105.2260 | 12,577.00 |
| 19/10/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 3520 | 3 | 3520 | 3 | 0.00 |
| 19/10/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 3619 | 3 | 3619 | 3 | 0.00 |
| 19/10/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 3422 | 3 | 3422 | 3 | 0.00 |
| 19/10/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R206 On 02-February-12 | | | Bond Future | 6.03 | 102.9708 | 6.0270 | 102.9708 | 0.00 |
| 19/10/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3540 | 3 | 3540 | 3 | 0.00 |
| 19/10/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3627 | 3 | 3627 | 3 | 0.00 |
| 19/10/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3452 | 3 | 3452 | 3 | 0.00 |
| 19/10/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 19/10/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 19/10/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 19/10/2011 | R206 On 03-May-12 | | | Bond Future | 6.02 | 104.5223 | 6.0200 | 104.5223 | 0.00 |
| 19/10/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2434 | 2 | 2434 | 2 | 0.00 |
| 19/10/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2504 | 2 | 2504 | 2 | 0.00 |
| 19/10/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2364 | 2 | 2364 | 2 | 0.00 |
| 19/10/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 98 | 0 | 98 | 0 | 0.00 |
| 19/10/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 82 | 0 | 82 | 0 | 0.00 |
| 19/10/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 90 | 0 | 90 | 0 | 0.00 |
| 19/10/2011 | R206 On 02-August-12 | | | Bond Future | 5.97 | 102.3811 | 5.9740 | 102.3811 | 0.00 |
| 19/10/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1940 | 2 | 1940 | 2 | 0.00 |
| 19/10/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1995 | 2 | 1995 | 2 | 0.00 |
| 19/10/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1885 | 2 | 1885 | 2 | 0.00 |
| 19/10/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 214 | 0 | 214 | 0 | 0.00 |
| 19/10/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 189 | 0 | 189 | 0 | 0.00 |
| 19/10/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 202 | 0 | 202 | 0 | 0.00 |
| 19/10/2011 | R207 On 03-November-11 | | | Bond Future | 8.03 | 97.1508 | 8.0340 | 97.1508 | 8,999.00 |
| 19/10/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 4009 | 4 | 4009 | 4 | 0.00 |
| 19/10/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 4278 | 4 | 4278 | 4 | 0.00 |
| 19/10/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 3741 | 3 | 3741 | 3 | 0.00 |
| 19/10/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 378 | 0 | 378 | 0 | 2,000.00 |
| 19/10/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 1080 | 1 | 1080 | 1 | 0.00 |
| 19/10/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 1933 | 2 | 1933 | 2 | 0.00 |
| 19/10/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 4 | 0 | 4 | 0 | 900.00 |
| 19/10/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 162 | 0 | 162 | 0 | 300.00 |
| 19/10/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 482 | 0 | 482 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 2175 | 2 | 2175 | 2 | 0.00 |
| 19/10/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 102 | 0 | 102 | 0 | 900.00 |
| 19/10/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 966 | 1 | 966 | 1 | 300.00 |
| 19/10/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 1811 | 2 | 1811 | 2 | 0.00 |
| 19/10/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 140 | 0 | 140 | 0 | 2,000.00 |
| 19/10/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 4339 | 5 | 4339 | 5 | 0.00 |
| 19/10/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 417 | 1 | 417 | 1 | 2,000.00 |
| 19/10/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 19/10/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 1151 | 2 | 1151 | 2 | 0.00 |
| 19/10/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 19/10/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 19/10/2011 | R207 On 02-February-12 | | | Bond Future | 8.13 | 94.9036 | 8.1270 | 94.9036 | 0.00 |
| 19/10/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 5187 | 5 | 5187 | 5 | 0.00 |
| 19/10/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 4971 | 5 | 4971 | 5 | 0.00 |
| 19/10/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 5406 | 5 | 5406 | 5 | 0.00 |
| 19/10/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 425 | 1 | 425 | 1 | 0.00 |
| 19/10/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 513 | 1 | 513 | 1 | 0.00 |
| 19/10/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 467 | 1 | 467 | 1 | 0.00 |
| 19/10/2011 | R207 On 03-May-12 | | | Bond Future | 8.22 | 96.3355 | 8.2160 | 96.3355 | 0.00 |
| 19/10/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4423 | 4 | 4423 | 4 | 0.00 |
| 19/10/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4245 | 4 | 4245 | 4 | 0.00 |
| 19/10/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4599 | 4 | 4599 | 4 | 0.00 |
| 19/10/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1496 | 2 | 1496 | 2 | 0.00 |
| 19/10/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1664 | 2 | 1664 | 2 | 0.00 |
| 19/10/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1580 | 2 | 1580 | 2 | 0.00 |
| 19/10/2011 | R207 On 02-August-12 | | | Bond Future | 8.30 | 94.1942 | 8.3020 | 94.1942 | 0.00 |
| 19/10/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4550 | 4 | 4550 | 4 | 0.00 |
| 19/10/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4392 | 4 | 4392 | 4 | 0.00 |
| 19/10/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4711 | 4 | 4711 | 4 | 0.00 |
| 19/10/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2132 | 2 | 2132 | 2 | 0.00 |
| 19/10/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2323 | 3 | 2323 | 3 | 0.00 |
| 19/10/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2226 | 2 | 2226 | 2 | 0.00 |
| 19/10/2011 | R208 On 03-November-11 | | | Bond Future | 8.08 | 91.5073 | 8.0830 | 91.5073 | 7,097.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 3988 | 3 | 3988 | 3 | 0.00 |
| 19/10/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 4273 | 4 | 4273 | 4 | 0.00 |
| 19/10/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 3703 | 3 | 3703 | 3 | 0.00 |
| 19/10/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 398 | 0 | 398 | 0 | 1,995.00 |
| 19/10/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 1151 | 1 | 1151 | 1 | 665.00 |
| 19/10/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 2065 | 2 | 2065 | 2 | 0.00 |
| 19/10/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 4843 | 4 | 4843 | 4 | 0.00 |
| 19/10/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 3 | 0 | 3 | 0 | 1,995.00 |
| 19/10/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 147 | 0 | 147 | 0 | 665.00 |
| 19/10/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 437 | 1 | 437 | 1 | 0.00 |
| 19/10/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 19/10/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 1218 | 2 | 1218 | 2 | 0.00 |
| 19/10/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 19/10/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 19/10/2011 | R208 On 02-February-12 | | | Bond Future | 8.17 | 92.8231 | 8.1680 | 92.8231 | 0.00 |
| 19/10/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 5366 | 5 | 5366 | 5 | 0.00 |
| 19/10/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 5597 | 5 | 5597 | 5 | 0.00 |
| 19/10/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 5138 | 5 | 5138 | 5 | 0.00 |
| 19/10/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 605 | 1 | 605 | 1 | 0.00 |
| 19/10/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 505 | 1 | 505 | 1 | 0.00 |
| 19/10/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 553 | 1 | 553 | 1 | 0.00 |
| 19/10/2011 | R208 On 03-May-12 | | | Bond Future | 8.25 | 90.8235 | 8.2480 | 90.8235 | 0.00 |
| 19/10/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5512 | 5 | 5512 | 5 | 0.00 |
| 19/10/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5716 | 5 | 5716 | 5 | 0.00 |
| 19/10/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5311 | 5 | 5311 | 5 | 0.00 |
| 19/10/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1322 | 1 | 1322 | 1 | 0.00 |
| 19/10/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1178 | 1 | 1178 | 1 | 0.00 |
| 19/10/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1248 | 1 | 1248 | 1 | 0.00 |
| 19/10/2011 | R208 On 02-August-12 | | | Bond Future | 8.32 | 92.2337 | 8.3240 | 92.2337 | 0.00 |
| 19/10/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4811 | 4 | 4811 | 4 | 0.00 |
| 19/10/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 4986 | 5 | 4986 | 5 | 0.00 |
| 19/10/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4639 | 4 | 4639 | 4 | 0.00 |
| 19/10/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2525 | 3 | 2525 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2320 | 3 | 2320 | 3 | 0.00 |
| 19/10/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2421 | 3 | 2421 | 3 | 0.00 |
| 19/10/2011 | R209 On 03-November-11 | | | Bond Future | 8.83 | 74.0591 | 8.8310 | 74.0591 | 3,000.00 |
| 19/10/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 733 | 0 | 733 | 0 | 0.00 |
| 19/10/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 585 | 0 | 585 | 0 | 0.00 |
| 19/10/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 903 | 1 | 903 | 1 | 0.00 |
| 19/10/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 1148 | 2 | 1148 | 2 | 0.00 |
| 19/10/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 1628 | 2 | 1628 | 2 | 0.00 |
| 19/10/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 1375 | 2 | 1375 | 2 | 0.00 |
| 19/10/2011 | R209 On 02-February-12 | | | Bond Future | 8.90 | 75.1221 | 8.9020 | 75.1221 | 0.00 |
| 19/10/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3254 | 3 | 3254 | 3 | 0.00 |
| 19/10/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3052 | 3 | 3052 | 3 | 0.00 |
| 19/10/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3463 | 3 | 3463 | 3 | 0.00 |
| 19/10/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2328 | 3 | 2328 | 3 | 0.00 |
| 19/10/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2681 | 3 | 2681 | 3 | 0.00 |
| 19/10/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2499 | 3 | 2499 | 3 | 0.00 |
| 19/10/2011 | R209 On 03-May-12 | | | Bond Future | 8.97 | 73.1061 | 8.9680 | 73.1061 | 0.00 |
| 19/10/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3989 | 4 | 3989 | 4 | 0.00 |
| 19/10/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3799 | 3 | 3799 | 3 | 0.00 |
| 19/10/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4184 | 4 | 4184 | 4 | 0.00 |
| 19/10/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3559 | 4 | 3559 | 4 | 0.00 |
| 19/10/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 3937 | 4 | 3937 | 4 | 0.00 |
| 19/10/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 3744 | 4 | 3744 | 4 | 0.00 |
| 19/10/2011 | R209 On 02-August-12 | | | Bond Future | 9.03 | 74.2407 | 9.0320 | 74.2407 | 0.00 |
| 19/10/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5616 | 5 | 5616 | 5 | 0.00 |
| 19/10/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5416 | 5 | 5416 | 5 | 0.00 |
| 19/10/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 5819 | 5 | 5819 | 5 | 0.00 |
| 19/10/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 3833 | 4 | 3833 | 4 | 0.00 |
| 19/10/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 4161 | 5 | 4161 | 5 | 0.00 |
| 19/10/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 3994 | 4 | 3994 | 4 | 0.00 |
| 19/10/2011 | R210 On 03-November-11 | | | Bond Future | 131.24 | 131.2231 | 131.2434 | 131.2231 | 750.00 |
| 19/10/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 243 | 0 | 243 | 0 | 0.00 |
| 19/10/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 193 | 0 | 193 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 293 | 0 | 293 | 0 | 0.00 |
| 19/10/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R211 On 03-November-11 | | | Bond Future | 113.28 | 113.2744 | 113.2804 | 113.2744 | 529.00 |
| 19/10/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 112030 | 112 | 112030 | 112 | 0.00 |
| 19/10/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 112080 | 112 | 112080 | 112 | 0.00 |
| 19/10/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 111980 | 112 | 111980 | 112 | 0.00 |
| 19/10/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R211 On 02-February-12 | | | Bond Future | 113.57 | 113.5612 | 113.5671 | 113.5612 | 0.00 |
| 19/10/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 3067 | 3 | 3067 | 3 | 0.00 |
| 19/10/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 3117 | 3 | 3117 | 3 | 0.00 |
| 19/10/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 3017 | 3 | 3017 | 3 | 0.00 |
| 19/10/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R212 On 03-November-11 | | | Bond Future | 109.65 | 109.6342 | 109.6497 | 109.6342 | 2,677.00 |
| 19/10/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 107150 | 107 | 107150 | 107 | 0.00 |
| 19/10/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 107100 | 107 | 107100 | 107 | 0.00 |
| 19/10/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 107200 | 107 | 107200 | 107 | 0.00 |
| 19/10/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R212 On 02-February-12 | | | Bond Future | 109.75 | 109.7382 | 109.7539 | 109.7382 | 0.00 |
| 19/10/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 1254 | 1 | 1254 | 1 | 0.00 |
| 19/10/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 1204 | 1 | 1204 | 1 | 0.00 |
| 19/10/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 1304 | 1 | 1304 | 1 | 0.00 |
| 19/10/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R213 On 03-November-11 | | | Bond Future | 8.85 | 83.4597 | 8.8480 | 83.4597 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 1195 | 2 | 1195 | 2 | 0.00 |
| 19/10/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 385 | 1 | 385 | 1 | 0.00 |
| 19/10/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 789 | 2 | 789 | 2 | 0.00 |
| 19/10/2011 | R213 On 02-February-12 | | | Bond Future | 8.93 | 84.6578 | 8.9300 | 84.6578 | 0.00 |
| 19/10/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 548 | 0 | 548 | 0 | 0.00 |
| 19/10/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 936 | 0 | 936 | 0 | 0.00 |
| 19/10/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 157 | 0 | 157 | 0 | 0.00 |
| 19/10/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 19/10/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R213 On 03-May-12 | | | Bond Future | 9.00 | 82.3880 | 9.0020 | 82.3880 | 0.00 |
| 19/10/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 1890 | 1 | 1890 | 1 | 0.00 |
| 19/10/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 2263 | 1 | 2263 | 1 | 0.00 |
| 19/10/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 1514 | 1 | 1514 | 1 | 0.00 |
| 19/10/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R213 On 02-August-12 | | | Bond Future | 9.07 | 83.6713 | 9.0710 | 83.6713 | 0.00 |
| 19/10/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 1352 | 0 | 1352 | 0 | 0.00 |
| 19/10/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 1724 | 1 | 1724 | 1 | 0.00 |
| 19/10/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 978 | 0 | 978 | 0 | 0.00 |
| 19/10/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |
| 19/10/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 27590 | 28 | 0.00 |
| 19/10/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26333 | 26 | 0.00 |
| 19/10/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 28834 | 29 | 0.00 |
| 19/10/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 19/10/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 19/10/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 19/10/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 19/10/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 19/10/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 19/10/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 19/10/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 19/10/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 19/10/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 20/10/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2011 | AL7T On 03-November-11 | | | Index Future | 404.07 | 402.4100 | 404.0650 | 402.4100 | 16.00 |
| 20/10/2011 | AL7T On 02-February-12 | | | Index Future | 409.86 | 408.1800 | 409.8600 | 408.1800 | 0.00 |
| 20/10/2011 | ALBI On 03-November-11 | | | Index Future | 369.54 | 368.2760 | 369.5420 | 368.2760 | 1,692.00 |
| 20/10/2011 | ALBI On 02-February-12 | | | Index Future | 374.84 | 373.5580 | 374.8420 | 373.5580 | 15.00 |
| 20/10/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 20/10/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2011 | CAAG On 24-October-11 | | | Can-Do Future | 8.18 | 7.9881 | 8.1784 | 7.9881 | 0.00 |
| 20/10/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 1478 | 1 | 1478 | 1 | 0.00 |
| 20/10/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 1428 | 1 | 1428 | 1 | 0.00 |
| 20/10/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 1528 | 1 | 1528 | 1 | 0.00 |
| 20/10/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 1178 | 1 | 1178 | 1 | 14,286.00 |
| 20/10/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 778 | 1 | 778 | 1 | 6,757.00 |
| 20/10/2011 | CAAG On 24-October-11 | 8.75 | Call | Can-Do Future | 3 | 0 | 3 | 0 | 11,429.00 |
| 20/10/2011 | CAAG On 24-October-11 | 8.50 | Call | Can-Do Future | 15 | 0 | 15 | 0 | 11,765.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2011 | CAAG On 24-October-11 | 9.00 | Call | Can-Do Future | 1 | 0 | 1 | 0 | 11,111.00 |
| 20/10/2011 | CAAG On 24-October-11 | 9.00 | Put | Can-Do Future | 823 | 1 | 823 | 1 | 0.00 |
| 20/10/2011 | CAAG On 24-October-11 | 8.50 | Put | Can-Do Future | 337 | 1 | 337 | 1 | 0.00 |
| 20/10/2011 | CAAG On 24-October-11 | 8.75 | Put | Can-Do Future | 575 | 1 | 575 | 1 | 0.00 |
| 20/10/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | CAAJ On 20-October-11 | | | Any day expiry | 8.12 | 7.9856 | 8.1155 | 7.9856 | 0.00 |
| 20/10/2011 | CAAJ On 20-October-11 | 7.75 | Call | Any day expiry | 366 | 0 | 366 | 0 | 0.00 |
| 20/10/2011 | CAAJ On 20-October-11 | 7.80 | Call | Any day expiry | 316 | 0 | 316 | 0 | 0.00 |
| 20/10/2011 | CAAJ On 20-October-11 | 7.70 | Call | Any day expiry | 416 | 0 | 416 | 0 | 0.00 |
| 20/10/2011 | CAAJ On 20-October-11 | 7.70 | Put | Any day expiry | 1 | 0 | 1 | 0 | 0.00 |
| 20/10/2011 | CAAJ On 20-October-11 | 7.80 | Put | Any day expiry | 1 | 0 | 1 | 0 | 0.00 |
| 20/10/2011 | CAAJ On 20-October-11 | 7.75 | Put | Any day expiry | 1 | 0 | 1 | 0 | 0.00 |
| 20/10/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.09 | 0.0787 | 0.0944 | 0.0787 | 12,659.00 |
| 20/10/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.12 | 0.0931 | 0.1185 | 0.0931 | 18,519.00 |
| 20/10/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.15 | 0.1907 | 0.1463 | 0.1907 | 12,423.00 |
| 20/10/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.48 | 0.4119 | 0.4847 | 0.4119 | 100,000.00 |
| 20/10/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.09 | 0.1402 | 0.0937 | 0.1402 | 100,000.00 |
| 20/10/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.17 | 0.2167 | 0.1687 | 0.2167 | 12,346.00 |
| 20/10/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 20/10/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 20/10/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/10/2011 | GOVI On 03-November-11 | | | GOVI | 370.74 | 369.5410 | 370.7380 | 369.5410 | 164.00 |
| 20/10/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 137380 | 13 | 137380 | 13 | 0.00 |
| 20/10/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 137280 | 13 | 137280 | 13 | 0.00 |
| 20/10/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 137480 | 13 | 137480 | 13 | 0.00 |
| 20/10/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | GOVI On 02-February-12 | | | GOVI | 376.05 | 374.8410 | 376.0540 | 374.8410 | 0.00 |
| 20/10/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 70540 | 6 | 70540 | 6 | 0.00 |
| 20/10/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 70440 | 6 | 70440 | 6 | 0.00 |
| 20/10/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 70640 | 6 | 70640 | 6 | 0.00 |
| 20/10/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 20/10/2011 | IGOV On 03-November-11 | | | Index Future | 159.80 | 159.8140 | 159.7980 | 159.8140 | 88.00 |
| 20/10/2011 | IGOV On 02-February-12 | | | Index Future | 162.09 | 162.1060 | 162.0900 | 162.1060 | 0.00 |
| 20/10/2011 | ILBI On 02-February-12 | | | Index Future | 439.45 | 439.4450 | 439.4450 | 439.4450 | 88.00 |
| 20/10/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 20/10/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 20/10/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 20/10/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 20/10/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 20/10/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 20/10/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.50 | 94.5000 | 5.5000 | 94.5000 | 1,700.00 |
| 20/10/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.48 | 94.5300 | 5.4800 | 94.5300 | 5,541.00 |
| 20/10/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.42 | 94.5700 | 5.4200 | 94.5700 | 700.00 |
| 20/10/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.39 | 94.6300 | 5.3900 | 94.6300 | 0.00 |
| 20/10/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.35 | 94.6700 | 5.3500 | 94.6700 | 1,340.00 |
| 20/10/2011 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.32 | 94.6800 | 5.3200 | 94.6800 | 0.00 |
| 20/10/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.33 | 94.6800 | 5.3300 | 94.6800 | 2,890.00 |
| 20/10/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.42 | 94.5800 | 5.4200 | 94.5800 | 44,760.00 |
| 20/10/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.58 | 94.4100 | 5.5800 | 94.4100 | 990.00 |
| 20/10/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.82 | 94.1700 | 5.8200 | 94.1700 | 790.00 |
| 20/10/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.08 | 93.9000 | 6.0800 | 93.9000 | 1,250.00 |
| 20/10/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.36 | 93.6300 | 6.3600 | 93.6300 | 500.00 |
| 20/10/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 20/10/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 20/10/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 20/10/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 20/10/2011 | JN05 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 20/10/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 20/10/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 20/10/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 20/10/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 20/10/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | OTH1 On 03-November-11 | | | Index Future | 362.81 | 361.1690 | 362.8070 | 361.1690 | 0.00 |
| 20/10/2011 | OTH1 On 02-February-12 | | | Index Future | 368.01 | 366.3480 | 368.0090 | 366.3480 | 0.00 |
| 20/10/2011 | R157 On 03-November-11 | | | Bond Future | 6.68 | 124.6482 | 6.6760 | 124.6482 | 14,513.00 |
| 20/10/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 5822 | 6 | 5822 | 6 | 0.00 |
| 20/10/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 6001 | 6 | 6001 | 6 | 0.00 |
| 20/10/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 5643 | 5 | 5643 | 5 | 0.00 |
| 20/10/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 197 | 0 | 197 | 0 | 1,200.00 |
| 20/10/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 3277 | 3 | 3277 | 3 | 0.00 |
| 20/10/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 1280 | 1 | 1280 | 1 | 400.00 |
| 20/10/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 1627 | 1 | 1627 | 1 | 0.00 |
| 20/10/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 23 | 0 | 23 | 0 | 400.00 |
| 20/10/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,200.00 |
| 20/10/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 52 | 0 | 52 | 0 | 0.00 |
| 20/10/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 679 | 1 | 679 | 1 | 0.00 |
| 20/10/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R157 On 02-February-12 | | | Bond Future | 6.75 | 126.4373 | 6.7530 | 126.4373 | 3,182.00 |
| 20/10/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 6052 | 6 | 6052 | 6 | 0.00 |
| 20/10/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 6215 | 6 | 6215 | 6 | 0.00 |
| 20/10/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 5890 | 6 | 5890 | 6 | 0.00 |
| 20/10/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 264 | 0 | 264 | 0 | 130.00 |
| 20/10/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 1774 | 2 | 1774 | 2 | 0.00 |
| 20/10/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 830 | 1 | 830 | 1 | 0.00 |
| 20/10/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 1555 | 2 | 1555 | 2 | 130.00 |
| 20/10/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 2983 | 3 | 2983 | 3 | 0.00 |
| 20/10/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 722 | 1 | 722 | 1 | 130.00 |
| 20/10/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 35 | 0 | 35 | 0 | 0.00 |
| 20/10/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 26 | 0 | 26 | 0 | 0.00 |
| 20/10/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 30 | 0 | 30 | 0 | 0.00 |
| 20/10/2011 | R157 On 03-May-12 | | | Bond Future | 6.81 | 121.5307 | 6.8110 | 121.5307 | 0.00 |
| 20/10/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4856 | 5 | 4856 | 5 | 0.00 |
| 20/10/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4998 | 5 | 4998 | 5 | 0.00 |
| 20/10/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4715 | 5 | 4715 | 5 | 0.00 |
| 20/10/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 223 | 0 | 223 | 0 | 0.00 |
| 20/10/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 191 | 0 | 191 | 0 | 0.00 |
| 20/10/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 207 | 0 | 207 | 0 | 0.00 |
| 20/10/2011 | R157 On 02-August-12 | | | Bond Future | 6.86 | 123.4172 | 6.8580 | 123.4172 | 0.00 |
| 20/10/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4065 | 4 | 4065 | 4 | 0.00 |
| 20/10/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4182 | 4 | 4182 | 4 | 0.00 |
| 20/10/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3949 | 4 | 3949 | 4 | 0.00 |
| 20/10/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 659 | 1 | 659 | 1 | 0.00 |
| 20/10/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 596 | 1 | 596 | 1 | 0.00 |
| 20/10/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 627 | 1 | 627 | 1 | 0.00 |
| 20/10/2011 | R186 On 03-November-11 | | | Bond Future | 8.36 | 121.6666 | 8.3620 | 121.6666 | 21,130.00 |
| 20/10/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 5919 | 5 | 5919 | 5 | 0.00 |
| 20/10/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 6355 | 6 | 6355 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 5484 | 5 | 5484 | 5 | 0.00 |
| 20/10/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 3784 | 3 | 3784 | 3 | 0.00 |
| 20/10/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 305 | 0 | 305 | 0 | 1,275.00 |
| 20/10/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 1103 | 1 | 1103 | 1 | 425.00 |
| 20/10/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 2262 | 2 | 2262 | 2 | 0.00 |
| 20/10/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 6791 | 6 | 6791 | 6 | 0.00 |
| 20/10/2011 | R186 On 03-November-11 | 7.80 | Call | Bond Future | 32 | 0 | 32 | 0 | 250.00 |
| 20/10/2011 | R186 On 03-November-11 | 8.00 | Call | Bond Future | 157 | 0 | 157 | 0 | 0.00 |
| 20/10/2011 | R186 On 03-November-11 | 8.20 | Call | Bond Future | 541 | 0 | 541 | 0 | 0.00 |
| 20/10/2011 | R186 On 03-November-11 | 8.20 | Put | Bond Future | 2110 | 2 | 2110 | 2 | 250.00 |
| 20/10/2011 | R186 On 03-November-11 | 8.00 | Put | Bond Future | 3704 | 4 | 3704 | 4 | 250.00 |
| 20/10/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 10 | 0 | 10 | 0 | 1,275.00 |
| 20/10/2011 | R186 On 03-November-11 | 7.80 | Put | Bond Future | 5605 | 6 | 5605 | 6 | 0.00 |
| 20/10/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 479 | 1 | 479 | 1 | 425.00 |
| 20/10/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 1218 | 2 | 1218 | 2 | 0.00 |
| 20/10/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 2857 | 3 | 2857 | 3 | 0.00 |
| 20/10/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 34 | 0 | 34 | 0 | 0.00 |
| 20/10/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 146 | 0 | 146 | 0 | 0.00 |
| 20/10/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 20/10/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 23 | 0 | 23 | 0 | 0.00 |
| 20/10/2011 | R186 On 02-February-12 | | | Bond Future | 8.44 | 118.1264 | 8.4410 | 118.1264 | 11,520.00 |
| 20/10/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 6499 | 6 | 6499 | 6 | 0.00 |
| 20/10/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 6824 | 6 | 6824 | 6 | 0.00 |
| 20/10/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 6181 | 6 | 6181 | 6 | 0.00 |
| 20/10/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 1012 | 1 | 1012 | 1 | 6,000.00 |
| 20/10/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 69 | 0 | 69 | 0 | 6,000.00 |
| 20/10/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 1649 | 2 | 1649 | 2 | 100.00 |
| 20/10/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 34944 | 34 | 34944 | 34 | 0.00 |
| 20/10/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 106718 | 106 | 106718 | 106 | 0.00 |
| 20/10/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 5907 | 6 | 5907 | 6 | 0.00 |
| 20/10/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 17667 | 18 | 17667 | 18 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1529 | 2 | 1529 | 2 | 0.00 |
| 20/10/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 7783 | 8 | 7783 | 8 | 0.00 |
| 20/10/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1290 | 1 | 1290 | 1 | 0.00 |
| 20/10/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1405 | 2 | 1405 | 2 | 100.00 |
| 20/10/2011 | R186 On 03-May-12 | | | Bond Future | 8.51 | 119.9030 | 8.5140 | 119.9030 | 0.00 |
| 20/10/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 7211 | 7 | 7211 | 7 | 0.00 |
| 20/10/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6931 | 7 | 6931 | 7 | 0.00 |
| 20/10/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 7496 | 7 | 7496 | 7 | 0.00 |
| 20/10/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 2692 | 3 | 2692 | 3 | 0.00 |
| 20/10/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 3001 | 3 | 3001 | 3 | 0.00 |
| 20/10/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 2842 | 3 | 2842 | 3 | 0.00 |
| 20/10/2011 | R186 On 02-August-12 | | | Bond Future | 8.58 | 116.4716 | 8.5840 | 116.4716 | 0.00 |
| 20/10/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 6330 | 6 | 6330 | 6 | 0.00 |
| 20/10/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 6090 | 6 | 6090 | 6 | 0.00 |
| 20/10/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6575 | 6 | 6575 | 6 | 0.00 |
| 20/10/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 4638 | 5 | 4638 | 5 | 0.00 |
| 20/10/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 5044 | 5 | 5044 | 5 | 0.00 |
| 20/10/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 4838 | 5 | 4838 | 5 | 0.00 |
| 20/10/2011 | R189 On 03-November-11 | | | Bond Future | 214.93 | 214.9354 | 214.9320 | 214.9354 | 0.00 |
| 20/10/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 2932 | 3 | 2932 | 3 | 0.00 |
| 20/10/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 2882 | 3 | 2882 | 3 | 0.00 |
| 20/10/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 2982 | 3 | 2982 | 3 | 0.00 |
| 20/10/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R197 On 03-November-11 | | | Bond Future | 241.28 | 241.2651 | 241.2768 | 241.2651 | 183.00 |
| 20/10/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 2777 | 3 | 2777 | 3 | 0.00 |
| 20/10/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 2827 | 3 | 2827 | 3 | 0.00 |
| 20/10/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 2727 | 3 | 2727 | 3 | 0.00 |
| 20/10/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R201 On 03-November-11 | | | Bond Future | 6.27 | 110.1229 | 6.2710 | 110.1229 | 2,300.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 4892 | 5 | 4892 | 5 | 0.00 |
| 20/10/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 4754 | 5 | 4754 | 5 | 0.00 |
| 20/10/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 5029 | 5 | 5029 | 5 | 0.00 |
| 20/10/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R201 On 02-February-12 | | | Bond Future | 6.32 | 107.2939 | 6.3160 | 107.2939 | 993.00 |
| 20/10/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 5047 | 5 | 5047 | 5 | 0.00 |
| 20/10/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4920 | 5 | 4920 | 5 | 0.00 |
| 20/10/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 5173 | 5 | 5173 | 5 | 0.00 |
| 20/10/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 20/10/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 20/10/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 20/10/2011 | R201 On 03-May-12 | | | Bond Future | 6.34 | 108.9100 | 6.3390 | 108.9100 | 0.00 |
| 20/10/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3492 | 3 | 3492 | 3 | 0.00 |
| 20/10/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3602 | 3 | 3602 | 3 | 0.00 |
| 20/10/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3383 | 3 | 3383 | 3 | 0.00 |
| 20/10/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 92 | 0 | 92 | 0 | 0.00 |
| 20/10/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 74 | 0 | 74 | 0 | 0.00 |
| 20/10/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 83 | 0 | 83 | 0 | 0.00 |
| 20/10/2011 | R201 On 02-August-12 | | | Bond Future | 6.35 | 106.1884 | 6.3450 | 106.1884 | 0.00 |
| 20/10/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2767 | 3 | 2767 | 3 | 0.00 |
| 20/10/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2860 | 3 | 2860 | 3 | 0.00 |
| 20/10/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2675 | 3 | 2675 | 3 | 0.00 |
| 20/10/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 233 | 0 | 233 | 0 | 0.00 |
| 20/10/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 200 | 0 | 200 | 0 | 0.00 |
| 20/10/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 216 | 0 | 216 | 0 | 0.00 |
| 20/10/2011 | R202 On 03-November-11 | | | Bond Future | 175.16 | 175.1517 | 175.1610 | 175.1517 | 33,766.00 |
| 20/10/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 174661 | 175 | 174661 | 175 | 0.00 |
| 20/10/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 174611 | 175 | 174611 | 175 | 0.00 |
| 20/10/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 174711 | 175 | 174711 | 175 | 0.00 |
| 20/10/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R202 On 02-February-12 | | | Bond Future | 175.01 | 175.0002 | 175.0096 | 175.0002 | 0.00 |
| 20/10/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 2040 | 2 | 2040 | 2 | 0.00 |
| 20/10/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 1940 | 2 | 1940 | 2 | 0.00 |
| 20/10/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 1990 | 2 | 1990 | 2 | 0.00 |
| 20/10/2011 | R203 On 03-November-11 | | | Bond Future | 7.46 | 104.6132 | 7.4630 | 104.6132 | 937.00 |
| 20/10/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 4813 | 5 | 4813 | 5 | 0.00 |
| 20/10/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 5038 | 5 | 5038 | 5 | 0.00 |
| 20/10/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 4588 | 4 | 4588 | 4 | 0.00 |
| 20/10/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R203 On 02-February-12 | | | Bond Future | 7.56 | 106.1125 | 7.5580 | 106.1125 | 1,651.00 |
| 20/10/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 5490 | 5 | 5490 | 5 | 0.00 |
| 20/10/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 5684 | 5 | 5684 | 5 | 0.00 |
| 20/10/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 5296 | 5 | 5296 | 5 | 0.00 |
| 20/10/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 219 | 0 | 219 | 0 | 0.00 |
| 20/10/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 177 | 0 | 177 | 0 | 0.00 |
| 20/10/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 197 | 0 | 197 | 0 | 0.00 |
| 20/10/2011 | R203 On 03-May-12 | | | Bond Future | 7.64 | 103.5488 | 7.6420 | 103.5488 | 0.00 |
| 20/10/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 5336 | 5 | 5336 | 5 | 0.00 |
| 20/10/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 5168 | 5 | 5168 | 5 | 0.00 |
| 20/10/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 5505 | 5 | 5505 | 5 | 0.00 |
| 20/10/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 563 | 1 | 563 | 1 | 0.00 |
| 20/10/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 641 | 1 | 641 | 1 | 0.00 |
| 20/10/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 602 | 1 | 602 | 1 | 0.00 |
| 20/10/2011 | R203 On 02-August-12 | | | Bond Future | 7.72 | 105.1579 | 7.7200 | 105.1579 | 0.00 |
| 20/10/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4597 | 4 | 4597 | 4 | 0.00 |
| 20/10/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4739 | 5 | 4739 | 5 | 0.00 |
| 20/10/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4457 | 4 | 4457 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1438 | 2 | 1438 | 2 | 0.00 |
| 20/10/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1315 | 1 | 1315 | 1 | 0.00 |
| 20/10/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1375 | 1 | 1375 | 1 | 0.00 |
| 20/10/2011 | R204 On 03-November-11 | | | Bond Future | 7.73 | 104.1773 | 7.7330 | 104.1773 | 1,081.00 |
| 20/10/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 5355 | 5 | 5355 | 5 | 0.00 |
| 20/10/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 5100 | 5 | 5100 | 5 | 0.00 |
| 20/10/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 5609 | 5 | 5609 | 5 | 0.00 |
| 20/10/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 20/10/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 20/10/2011 | R204 On 02-February-12 | | | Bond Future | 7.83 | 101.6406 | 7.8250 | 101.6406 | 2,082.00 |
| 20/10/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 6161 | 6 | 6161 | 6 | 0.00 |
| 20/10/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 5940 | 6 | 5940 | 6 | 0.00 |
| 20/10/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 6384 | 6 | 6384 | 6 | 0.00 |
| 20/10/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 180 | 0 | 180 | 0 | 0.00 |
| 20/10/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 224 | 0 | 224 | 0 | 0.00 |
| 20/10/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 201 | 0 | 201 | 0 | 0.00 |
| 20/10/2011 | R204 On 03-May-12 | | | Bond Future | 7.91 | 103.1709 | 7.9090 | 103.1709 | 0.00 |
| 20/10/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 5105 | 5 | 5105 | 5 | 0.00 |
| 20/10/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 5295 | 5 | 5295 | 5 | 0.00 |
| 20/10/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4924 | 5 | 4924 | 5 | 0.00 |
| 20/10/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 993 | 1 | 993 | 1 | 0.00 |
| 20/10/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 881 | 1 | 881 | 1 | 0.00 |
| 20/10/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 932 | 1 | 932 | 1 | 0.00 |
| 20/10/2011 | R204 On 02-August-12 | | | Bond Future | 7.99 | 100.7423 | 7.9900 | 100.7423 | 0.00 |
| 20/10/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4412 | 4 | 4412 | 4 | 0.00 |
| 20/10/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4260 | 4 | 4260 | 4 | 0.00 |
| 20/10/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4567 | 4 | 4567 | 4 | 0.00 |
| 20/10/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 1857 | 2 | 1857 | 2 | 0.00 |
| 20/10/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2027 | 2 | 2027 | 2 | 0.00 |
| 20/10/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 1941 | 2 | 1941 | 2 | 0.00 |
| 20/10/2011 | R206 On 03-November-11 | | | Bond Future | 5.97 | 105.3742 | 5.9720 | 105.3742 | 12,577.00 |
| 20/10/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 3584 | 4 | 3584 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 3683 | 4 | 3683 | 4 | 0.00 |
| 20/10/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 3486 | 3 | 3486 | 3 | 0.00 |
| 20/10/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R206 On 02-February-12 | | | Bond Future | 5.99 | 103.1230 | 5.9920 | 103.1230 | 0.00 |
| 20/10/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3604 | 4 | 3604 | 4 | 0.00 |
| 20/10/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3691 | 4 | 3691 | 4 | 0.00 |
| 20/10/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3516 | 3 | 3516 | 3 | 0.00 |
| 20/10/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 20/10/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 20/10/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 20/10/2011 | R206 On 03-May-12 | | | Bond Future | 5.98 | 104.6765 | 5.9800 | 104.6765 | 0.00 |
| 20/10/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2491 | 2 | 2491 | 2 | 0.00 |
| 20/10/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2421 | 2 | 2421 | 2 | 0.00 |
| 20/10/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2562 | 3 | 2562 | 3 | 0.00 |
| 20/10/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 76 | 0 | 76 | 0 | 0.00 |
| 20/10/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 91 | 0 | 91 | 0 | 0.00 |
| 20/10/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 83 | 0 | 83 | 0 | 0.00 |
| 20/10/2011 | R206 On 02-August-12 | | | Bond Future | 5.93 | 102.5353 | 5.9270 | 102.5353 | 0.00 |
| 20/10/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1992 | 2 | 1992 | 2 | 0.00 |
| 20/10/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 2047 | 2 | 2047 | 2 | 0.00 |
| 20/10/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1936 | 2 | 1936 | 2 | 0.00 |
| 20/10/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 200 | 0 | 200 | 0 | 0.00 |
| 20/10/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 177 | 0 | 177 | 0 | 0.00 |
| 20/10/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 189 | 0 | 189 | 0 | 0.00 |
| 20/10/2011 | R207 On 03-November-11 | | | Bond Future | 7.96 | 97.6316 | 7.9580 | 97.6316 | 8,399.00 |
| 20/10/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 4443 | 4 | 4443 | 4 | 0.00 |
| 20/10/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 4713 | 4 | 4713 | 4 | 0.00 |
| 20/10/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 4172 | 4 | 4172 | 4 | 0.00 |
| 20/10/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 521 | 0 | 521 | 0 | 2,000.00 |
| 20/10/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 1365 | 1 | 1365 | 1 | 0.00 |
| 20/10/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 2306 | 2 | 2306 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 6 | 0 | 6 | 0 | 900.00 |
| 20/10/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 235 | 0 | 235 | 0 | 300.00 |
| 20/10/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 653 | 0 | 653 | 0 | 0.00 |
| 20/10/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 2563 | 2 | 2563 | 2 | 0.00 |
| 20/10/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 52 | 0 | 52 | 0 | 900.00 |
| 20/10/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 699 | 1 | 699 | 1 | 300.00 |
| 20/10/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 1446 | 2 | 1446 | 2 | 0.00 |
| 20/10/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 75 | 0 | 75 | 0 | 2,000.00 |
| 20/10/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 3903 | 4 | 3903 | 4 | 0.00 |
| 20/10/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 264 | 0 | 264 | 0 | 2,000.00 |
| 20/10/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 20/10/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 857 | 1 | 857 | 1 | 0.00 |
| 20/10/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 20/10/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 20/10/2011 | R207 On 02-February-12 | | | Bond Future | 8.05 | 95.3933 | 8.0480 | 95.3933 | 600.00 |
| 20/10/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 5555 | 5 | 5555 | 5 | 0.00 |
| 20/10/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 5333 | 5 | 5333 | 5 | 0.00 |
| 20/10/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 5779 | 5 | 5779 | 5 | 0.00 |
| 20/10/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 355 | 0 | 355 | 0 | 0.00 |
| 20/10/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 433 | 1 | 433 | 1 | 0.00 |
| 20/10/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 393 | 0 | 393 | 0 | 0.00 |
| 20/10/2011 | R207 On 03-May-12 | | | Bond Future | 8.13 | 96.8277 | 8.1330 | 96.8277 | 0.00 |
| 20/10/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4726 | 4 | 4726 | 4 | 0.00 |
| 20/10/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4907 | 5 | 4907 | 5 | 0.00 |
| 20/10/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4541 | 4 | 4541 | 4 | 0.00 |
| 20/10/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1508 | 2 | 1508 | 2 | 0.00 |
| 20/10/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1352 | 1 | 1352 | 1 | 0.00 |
| 20/10/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1432 | 2 | 1432 | 2 | 0.00 |
| 20/10/2011 | R207 On 02-August-12 | | | Bond Future | 8.22 | 94.6932 | 8.2150 | 94.6932 | 0.00 |
| 20/10/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4839 | 5 | 4839 | 5 | 0.00 |
| 20/10/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4675 | 4 | 4675 | 4 | 0.00 |
| 20/10/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 5005 | 5 | 5005 | 5 | 0.00 |
| 20/10/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 1966 | 2 | 1966 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2147 | 2 | 2147 | 2 | 0.00 |
| 20/10/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2055 | 2 | 2055 | 2 | 0.00 |
| 20/10/2011 | R208 On 03-November-11 | | | Bond Future | 8.01 | 92.0510 | 8.0120 | 92.0510 | 2,040.00 |
| 20/10/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 4418 | 4 | 4418 | 4 | 0.00 |
| 20/10/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 4705 | 4 | 4705 | 4 | 0.00 |
| 20/10/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 4130 | 4 | 4130 | 4 | 0.00 |
| 20/10/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 538 | 0 | 538 | 0 | 1,995.00 |
| 20/10/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 1434 | 1 | 1434 | 1 | 665.00 |
| 20/10/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 2436 | 2 | 2436 | 2 | 0.00 |
| 20/10/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 5278 | 5 | 5278 | 5 | 0.00 |
| 20/10/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 2 | 0 | 2 | 0 | 1,995.00 |
| 20/10/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 81 | 0 | 81 | 0 | 665.00 |
| 20/10/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 283 | 0 | 283 | 0 | 0.00 |
| 20/10/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 20/10/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 922 | 1 | 922 | 1 | 0.00 |
| 20/10/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 20/10/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 20/10/2011 | R208 On 02-February-12 | | | Bond Future | 8.09 | 93.3718 | 8.0940 | 93.3718 | 5,986.00 |
| 20/10/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 5729 | 5 | 5729 | 5 | 0.00 |
| 20/10/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 5966 | 6 | 5966 | 6 | 0.00 |
| 20/10/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 5495 | 5 | 5495 | 5 | 0.00 |
| 20/10/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 518 | 1 | 518 | 1 | 0.00 |
| 20/10/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 430 | 1 | 430 | 1 | 0.00 |
| 20/10/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 472 | 1 | 472 | 1 | 0.00 |
| 20/10/2011 | R208 On 03-May-12 | | | Bond Future | 8.17 | 91.3766 | 8.1710 | 91.3766 | 0.00 |
| 20/10/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5843 | 6 | 5843 | 6 | 0.00 |
| 20/10/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5636 | 5 | 5636 | 5 | 0.00 |
| 20/10/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 6052 | 6 | 6052 | 6 | 0.00 |
| 20/10/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1062 | 1 | 1062 | 1 | 0.00 |
| 20/10/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1196 | 1 | 1196 | 1 | 0.00 |
| 20/10/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1127 | 1 | 1127 | 1 | 0.00 |
| 20/10/2011 | R208 On 02-August-12 | | | Bond Future | 8.24 | 92.7965 | 8.2440 | 92.7965 | 0.00 |
| 20/10/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 5097 | 5 | 5097 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5277 | 5 | 5277 | 5 | 0.00 |
| 20/10/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4919 | 5 | 4919 | 5 | 0.00 |
| 20/10/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2347 | 3 | 2347 | 3 | 0.00 |
| 20/10/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2153 | 2 | 2153 | 2 | 0.00 |
| 20/10/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2249 | 2 | 2249 | 2 | 0.00 |
| 20/10/2011 | R209 On 03-November-11 | | | Bond Future | 8.78 | 74.9787 | 8.7750 | 74.9787 | 1,763.00 |
| 20/10/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 894 | 1 | 894 | 1 | 0.00 |
| 20/10/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 720 | 1 | 720 | 1 | 0.00 |
| 20/10/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 1092 | 1 | 1092 | 1 | 0.00 |
| 20/10/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 894 | 1 | 894 | 1 | 0.00 |
| 20/10/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 1320 | 2 | 1320 | 2 | 0.00 |
| 20/10/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 1093 | 1 | 1093 | 1 | 0.00 |
| 20/10/2011 | R209 On 02-February-12 | | | Bond Future | 8.85 | 76.0523 | 8.8450 | 76.0523 | 1,237.00 |
| 20/10/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3495 | 3 | 3495 | 3 | 0.00 |
| 20/10/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3284 | 3 | 3284 | 3 | 0.00 |
| 20/10/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3714 | 3 | 3714 | 3 | 0.00 |
| 20/10/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2134 | 2 | 2134 | 2 | 0.00 |
| 20/10/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2468 | 3 | 2468 | 3 | 0.00 |
| 20/10/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2295 | 2 | 2295 | 2 | 0.00 |
| 20/10/2011 | R209 On 03-May-12 | | | Bond Future | 8.91 | 74.0549 | 8.9090 | 74.0549 | 0.00 |
| 20/10/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 4227 | 4 | 4227 | 4 | 0.00 |
| 20/10/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4429 | 4 | 4429 | 4 | 0.00 |
| 20/10/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 4030 | 4 | 4030 | 4 | 0.00 |
| 20/10/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 3714 | 4 | 3714 | 4 | 0.00 |
| 20/10/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3350 | 4 | 3350 | 4 | 0.00 |
| 20/10/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 3528 | 4 | 3528 | 4 | 0.00 |
| 20/10/2011 | R209 On 02-August-12 | | | Bond Future | 8.97 | 75.2004 | 8.9710 | 75.2004 | 0.00 |
| 20/10/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5883 | 6 | 5883 | 6 | 0.00 |
| 20/10/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5677 | 5 | 5677 | 5 | 0.00 |
| 20/10/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 6092 | 6 | 6092 | 6 | 0.00 |
| 20/10/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 3641 | 4 | 3641 | 4 | 0.00 |
| 20/10/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 3957 | 4 | 3957 | 4 | 0.00 |
| 20/10/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 3796 | 4 | 3796 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2011 | R210 On 03-November-11 | | | Bond Future | 130.90 | 131.2434 | 130.9026 | 131.2434 | 750.00 |
| 20/10/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 47 | 0 | 47 | 0 | 0.00 |
| 20/10/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 147 | 0 | 147 | 0 | 0.00 |
| 20/10/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 97 | 0 | 97 | 0 | 0.00 |
| 20/10/2011 | R211 On 03-November-11 | | | Bond Future | 113.28 | 113.2804 | 113.2824 | 113.2804 | 529.00 |
| 20/10/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 112032 | 112 | 112032 | 112 | 0.00 |
| 20/10/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 112082 | 112 | 112082 | 112 | 0.00 |
| 20/10/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 111982 | 112 | 111982 | 112 | 0.00 |
| 20/10/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R211 On 02-February-12 | | | Bond Future | 113.57 | 113.5671 | 113.5691 | 113.5671 | 0.00 |
| 20/10/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 3069 | 3 | 3069 | 3 | 0.00 |
| 20/10/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 3119 | 3 | 3119 | 3 | 0.00 |
| 20/10/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 3019 | 3 | 3019 | 3 | 0.00 |
| 20/10/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R212 On 03-November-11 | | | Bond Future | 109.65 | 109.6497 | 109.6549 | 109.6497 | 2,677.00 |
| 20/10/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 107155 | 107 | 107155 | 107 | 0.00 |
| 20/10/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 107105 | 107 | 107105 | 107 | 0.00 |
| 20/10/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 107205 | 107 | 107205 | 107 | 0.00 |
| 20/10/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R212 On 02-February-12 | | | Bond Future | 109.76 | 109.7539 | 109.7590 | 109.7539 | 0.00 |
| 20/10/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 1259 | 1 | 1259 | 1 | 0.00 |
| 20/10/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 1209 | 1 | 1209 | 1 | 0.00 |
| 20/10/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 1309 | 1 | 1309 | 1 | 0.00 |
| 20/10/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R213 On 03-November-11 | | | Bond Future | 8.78 | 84.3551 | 8.7770 | 84.3551 | 0.00 |
| 20/10/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 185 | 0 | 185 | 0 | 0.00 |
| 20/10/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 625 | 1 | 625 | 1 | 0.00 |
| 20/10/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 218 | 1 | 218 | 1 | 0.00 |
| 20/10/2011 | R213 On 02-February-12 | | | Bond Future | 8.86 | 85.5625 | 8.8560 | 85.5625 | 0.00 |
| 20/10/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 1133 | 1 | 1133 | 1 | 0.00 |
| 20/10/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 1521 | 1 | 1521 | 1 | 0.00 |
| 20/10/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 742 | 0 | 742 | 0 | 0.00 |
| 20/10/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R213 On 03-May-12 | | | Bond Future | 8.93 | 83.3108 | 8.9260 | 83.3108 | 0.00 |
| 20/10/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 2483 | 2 | 2483 | 2 | 0.00 |
| 20/10/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 2856 | 2 | 2856 | 2 | 0.00 |
| 20/10/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 2107 | 2 | 2107 | 2 | 0.00 |
| 20/10/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R213 On 02-August-12 | | | Bond Future | 8.99 | 84.6042 | 8.9930 | 84.6042 | 0.00 |
| 20/10/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 1952 | 1 | 1952 | 1 | 0.00 |
| 20/10/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 2324 | 2 | 2324 | 2 | 0.00 |
| 20/10/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 1578 | 1 | 1578 | 1 | 0.00 |
| 20/10/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |
| 20/10/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 27590 | 28 | 0.00 |
| 20/10/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 28834 | 29 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26333 | 26 | 0.00 |
| 20/10/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 20/10/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 20/10/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 20/10/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 20/10/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 20/10/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 20/10/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 20/10/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 20/10/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 20/10/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 21/10/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/10/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/10/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/10/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/10/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/10/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/10/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/10/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/10/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/10/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/10/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/10/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/10/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/10/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/10/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/10/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/10/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/10/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/10/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/10/2011 | AL7T On 03-November-11 | | | Index Future | 403.43 | 404.0650 | 403.4320 | 404.0650 | 16.00 |
| 21/10/2011 | AL7T On 02-February-12 | | | Index Future | 409.22 | 409.8600 | 409.2170 | 409.8600 | 0.00 |
| 21/10/2011 | ALBI On 03-November-11 | | | Index Future | 368.70 | 369.5420 | 368.7000 | 369.5420 | 1,692.00 |
| 21/10/2011 | ALBI On 02-February-12 | | | Index Future | 373.99 | 374.8420 | 373.9870 | 374.8420 | 15.00 |
| 21/10/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/10/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/10/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/10/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/10/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/10/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/10/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/10/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/10/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/10/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/10/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/10/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 21/10/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/10/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/10/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/10/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/10/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/10/2011 | CAAG On 24-October-11 | | | Can-Do Future | 8.08 | 8.1784 | 8.0839 | 8.1784 | 0.00 |
| 21/10/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 1384 | 1 | 1384 | 1 | 0.00 |
| 21/10/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 1334 | 1 | 1334 | 1 | 0.00 |
| 21/10/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 1434 | 2 | 1434 | 2 | 0.00 |
| 21/10/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 1084 | 1 | 1084 | 1 | 14,286.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 684 | 1 | 684 | 1 | 6,757.00 |
| 21/10/2011 | CAAG On 24-October-11 | 8.75 | Call | Can-Do Future | 1 | 0 | 1 | 0 | 11,429.00 |
| 21/10/2011 | CAAG On 24-October-11 | 8.50 | Call | Can-Do Future | 5 | 0 | 5 | 0 | 11,765.00 |
| 21/10/2011 | CAAG On 24-October-11 | 9.00 | Call | Can-Do Future | 0 | 0 | 0 | 0 | 11,111.00 |
| 21/10/2011 | CAAG On 24-October-11 | 9.00 | Put | Can-Do Future | 916 | 1 | 916 | 1 | 0.00 |
| 21/10/2011 | CAAG On 24-October-11 | 8.50 | Put | Can-Do Future | 421 | 0 | 421 | 0 | 0.00 |
| 21/10/2011 | CAAG On 24-October-11 | 8.75 | Put | Can-Do Future | 667 | 1 | 667 | 1 | 0.00 |
| 21/10/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.09 | 0.0944 | 0.0853 | 0.0944 | 12,659.00 |
| 21/10/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.11 | 0.1185 | 0.1053 | 0.1185 | 18,519.00 |
| 21/10/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.17 | 0.1463 | 0.1675 | 0.1463 | 12,423.00 |
| 21/10/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.45 | 0.4847 | 0.4517 | 0.4847 | 100,000.00 |
| 21/10/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.12 | 0.0937 | 0.1175 | 0.0937 | 100,000.00 |
| 21/10/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.19 | 0.1687 | 0.1905 | 0.1687 | 12,346.00 |
| 21/10/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/10/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 21/10/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 21/10/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/10/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/10/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/10/2011 | GOVI On 03-November-11 | | | GOVI | 369.98 | 370.7380 | 369.9830 | 370.7380 | 164.00 |
| 21/10/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 129830 | 14 | 129830 | 14 | 0.00 |
| 21/10/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 129730 | 14 | 129730 | 14 | 0.00 |
| 21/10/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 129930 | 14 | 129930 | 14 | 0.00 |
| 21/10/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | GOVI On 02-February-12 | | | GOVI | 375.29 | 376.0540 | 375.2890 | 376.0540 | 0.00 |
| 21/10/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 62890 | 7 | 62890 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 62790 | 7 | 62790 | 7 | 0.00 |
| 21/10/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 62990 | 7 | 62990 | 7 | 0.00 |
| 21/10/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 21/10/2011 | IGOV On 03-November-11 | | | Index Future | 159.83 | 159.7980 | 159.8260 | 159.7980 | 88.00 |
| 21/10/2011 | IGOV On 02-February-12 | | | Index Future | 162.12 | 162.0900 | 162.1180 | 162.0900 | 0.00 |
| 21/10/2011 | ILBI On 02-February-12 | | | Index Future | 439.48 | 439.4450 | 439.4790 | 439.4450 | 88.00 |
| 21/10/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 21/10/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 21/10/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 21/10/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 21/10/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 21/10/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 21/10/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.50 | 94.5000 | 5.5000 | 94.5000 | 1,700.00 |
| 21/10/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.48 | 94.5200 | 5.4800 | 94.5200 | 5,541.00 |
| 21/10/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.44 | 94.5800 | 5.4400 | 94.5800 | 700.00 |
| 21/10/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.40 | 94.6100 | 5.4000 | 94.6100 | 0.00 |
| 21/10/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.37 | 94.6500 | 5.3700 | 94.6500 | 1,340.00 |
| 21/10/2011 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.36 | 94.6800 | 5.3600 | 94.6800 | 0.00 |
| 21/10/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.37 | 94.6700 | 5.3700 | 94.6700 | 2,890.00 |
| 21/10/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.48 | 94.5800 | 5.4800 | 94.5800 | 44,760.00 |
| 21/10/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.66 | 94.4200 | 5.6600 | 94.4200 | 990.00 |
| 21/10/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.89 | 94.1800 | 5.8900 | 94.1800 | 790.00 |
| 21/10/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.16 | 93.9200 | 6.1600 | 93.9200 | 1,250.00 |
| 21/10/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.45 | 93.6400 | 6.4500 | 93.6400 | 500.00 |
| 21/10/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 21/10/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 21/10/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 21/10/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 21/10/2011 | JN05 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 21/10/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 21/10/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 21/10/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 21/10/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 21/10/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | OTH1 On 03-November-11 | | | Index Future | 361.49 | 362.8070 | 361.4920 | 362.8070 | 0.00 |
| 21/10/2011 | OTH1 On 02-February-12 | | | Index Future | 366.68 | 368.0090 | 366.6760 | 368.0090 | 0.00 |
| 21/10/2011 | R157 On 03-November-11 | | | Bond Future | 6.70 | 124.8235 | 6.7000 | 124.8235 | 14,513.00 |
| 21/10/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 5731 | 6 | 5731 | 6 | 0.00 |
| 21/10/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 5910 | 6 | 5910 | 6 | 0.00 |
| 21/10/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 5551 | 6 | 5551 | 6 | 0.00 |
| 21/10/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 158 | 0 | 158 | 0 | 1,200.00 |
| 21/10/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 3186 | 3 | 3186 | 3 | 0.00 |
| 21/10/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 1192 | 1 | 1192 | 1 | 400.00 |
| 21/10/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 1536 | 2 | 1536 | 2 | 0.00 |
| 21/10/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 24 | 0 | 24 | 0 | 400.00 |
| 21/10/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,200.00 |
| 21/10/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 56 | 0 | 56 | 0 | 0.00 |
| 21/10/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 731 | 1 | 731 | 1 | 0.00 |
| 21/10/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R157 On 02-February-12 | | | Bond Future | 6.78 | 126.6151 | 6.7800 | 126.6151 | 3,182.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 5958 | 6 | 5958 | 6 | 0.00 |
| 21/10/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 6120 | 6 | 6120 | 6 | 0.00 |
| 21/10/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 5795 | 6 | 5795 | 6 | 0.00 |
| 21/10/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 244 | 0 | 244 | 0 | 130.00 |
| 21/10/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 1707 | 2 | 1707 | 2 | 0.00 |
| 21/10/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 787 | 1 | 787 | 1 | 0.00 |
| 21/10/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 1609 | 2 | 1609 | 2 | 130.00 |
| 21/10/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 3059 | 3 | 3059 | 3 | 0.00 |
| 21/10/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 752 | 1 | 752 | 1 | 130.00 |
| 21/10/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 36 | 0 | 36 | 0 | 0.00 |
| 21/10/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 27 | 0 | 27 | 0 | 0.00 |
| 21/10/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 32 | 0 | 32 | 0 | 0.00 |
| 21/10/2011 | R157 On 03-May-12 | | | Bond Future | 6.84 | 121.7127 | 6.8400 | 121.7127 | 0.00 |
| 21/10/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4769 | 5 | 4769 | 5 | 0.00 |
| 21/10/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4910 | 5 | 4910 | 5 | 0.00 |
| 21/10/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4628 | 5 | 4628 | 5 | 0.00 |
| 21/10/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 232 | 0 | 232 | 0 | 0.00 |
| 21/10/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 199 | 0 | 199 | 0 | 0.00 |
| 21/10/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 216 | 0 | 216 | 0 | 0.00 |
| 21/10/2011 | R157 On 02-August-12 | | | Bond Future | 6.89 | 123.6010 | 6.8900 | 123.6010 | 0.00 |
| 21/10/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3987 | 4 | 3987 | 4 | 0.00 |
| 21/10/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4103 | 4 | 4103 | 4 | 0.00 |
| 21/10/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3872 | 4 | 3872 | 4 | 0.00 |
| 21/10/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 680 | 1 | 680 | 1 | 0.00 |
| 21/10/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 615 | 1 | 615 | 1 | 0.00 |
| 21/10/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 647 | 1 | 647 | 1 | 0.00 |
| 21/10/2011 | R186 On 03-November-11 | | | Bond Future | 8.42 | 122.1543 | 8.4160 | 122.1543 | 21,130.00 |
| 21/10/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 5409 | 6 | 5409 | 6 | 0.00 |
| 21/10/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 5843 | 6 | 5843 | 6 | 0.00 |
| 21/10/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 4977 | 5 | 4977 | 5 | 0.00 |
| 21/10/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 3306 | 4 | 3306 | 4 | 0.00 |
| 21/10/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 193 | 0 | 193 | 0 | 1,275.00 |
| 21/10/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 827 | 1 | 827 | 1 | 425.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 1860 | 2 | 1860 | 2 | 0.00 |
| 21/10/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 6277 | 7 | 6277 | 7 | 0.00 |
| 21/10/2011 | R186 On 03-November-11 | 7.80 | Call | Bond Future | 15 | 0 | 15 | 0 | 250.00 |
| 21/10/2011 | R186 On 03-November-11 | 8.00 | Call | Bond Future | 92 | 0 | 92 | 0 | 0.00 |
| 21/10/2011 | R186 On 03-November-11 | 8.20 | Call | Bond Future | 370 | 1 | 370 | 1 | 0.00 |
| 21/10/2011 | R186 On 03-November-11 | 8.20 | Put | Bond Future | 2455 | 2 | 2455 | 2 | 250.00 |
| 21/10/2011 | R186 On 03-November-11 | 8.00 | Put | Bond Future | 4155 | 4 | 4155 | 4 | 250.00 |
| 21/10/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 12 | 0 | 12 | 0 | 1,275.00 |
| 21/10/2011 | R186 On 03-November-11 | 7.80 | Put | Bond Future | 6104 | 6 | 6104 | 6 | 0.00 |
| 21/10/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 593 | 0 | 593 | 0 | 425.00 |
| 21/10/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 1458 | 1 | 1458 | 1 | 0.00 |
| 21/10/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 3261 | 3 | 3261 | 3 | 0.00 |
| 21/10/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 43 | 0 | 43 | 0 | 0.00 |
| 21/10/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 184 | 0 | 184 | 0 | 0.00 |
| 21/10/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 21/10/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 21/10/2011 | R186 On 02-February-12 | | | Bond Future | 8.50 | 118.6142 | 8.4970 | 118.6142 | 11,520.00 |
| 21/10/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 6102 | 6 | 6102 | 6 | 0.00 |
| 21/10/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 6418 | 7 | 6418 | 7 | 0.00 |
| 21/10/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 5792 | 6 | 5792 | 6 | 0.00 |
| 21/10/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 889 | 1 | 889 | 1 | 6,000.00 |
| 21/10/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 56 | 0 | 56 | 0 | 6,000.00 |
| 21/10/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 1474 | 2 | 1474 | 2 | 100.00 |
| 21/10/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 34418 | 35 | 34418 | 35 | 0.00 |
| 21/10/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 106193 | 107 | 106193 | 107 | 0.00 |
| 21/10/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 6258 | 6 | 6258 | 6 | 0.00 |
| 21/10/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 18179 | 18 | 18179 | 18 | 0.00 |
| 21/10/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1665 | 2 | 1665 | 2 | 0.00 |
| 21/10/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 8186 | 8 | 8186 | 8 | 0.00 |
| 21/10/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1409 | 1 | 1409 | 1 | 0.00 |
| 21/10/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1533 | 1 | 1533 | 1 | 100.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2011 | R186 On 03-May-12 | | | Bond Future | 8.57 | 120.4004 | 8.5720 | 120.4004 | 0.00 |
| 21/10/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 6850 | 7 | 6850 | 7 | 0.00 |
| 21/10/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6577 | 7 | 6577 | 7 | 0.00 |
| 21/10/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 7128 | 7 | 7128 | 7 | 0.00 |
| 21/10/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 2858 | 3 | 2858 | 3 | 0.00 |
| 21/10/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 3181 | 3 | 3181 | 3 | 0.00 |
| 21/10/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3016 | 3 | 3016 | 3 | 0.00 |
| 21/10/2011 | R186 On 02-August-12 | | | Bond Future | 8.64 | 116.9782 | 8.6440 | 116.9782 | 0.00 |
| 21/10/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 6017 | 6 | 6017 | 6 | 0.00 |
| 21/10/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 5784 | 6 | 5784 | 6 | 0.00 |
| 21/10/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6255 | 7 | 6255 | 7 | 0.00 |
| 21/10/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 4861 | 5 | 4861 | 5 | 0.00 |
| 21/10/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 5281 | 5 | 5281 | 5 | 0.00 |
| 21/10/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 5067 | 5 | 5067 | 5 | 0.00 |
| 21/10/2011 | R189 On 03-November-11 | | | Bond Future | 214.93 | 214.9320 | 214.9286 | 214.9320 | 0.00 |
| 21/10/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 2929 | 3 | 2929 | 3 | 0.00 |
| 21/10/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 2879 | 3 | 2879 | 3 | 0.00 |
| 21/10/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 2979 | 3 | 2979 | 3 | 0.00 |
| 21/10/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R197 On 03-November-11 | | | Bond Future | 241.29 | 241.2768 | 241.2882 | 241.2768 | 183.00 |
| 21/10/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 2788 | 3 | 2788 | 3 | 0.00 |
| 21/10/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 2838 | 3 | 2838 | 3 | 0.00 |
| 21/10/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 2738 | 3 | 2738 | 3 | 0.00 |
| 21/10/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R201 On 03-November-11 | | | Bond Future | 6.30 | 110.2568 | 6.3010 | 110.2568 | 2,300.00 |
| 21/10/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 4804 | 5 | 4804 | 5 | 0.00 |
| 21/10/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 4667 | 5 | 4667 | 5 | 0.00 |
| 21/10/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 4941 | 5 | 4941 | 5 | 0.00 |
| 21/10/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R201 On 02-February-12 | | | Bond Future | 6.35 | 107.4309 | 6.3490 | 107.4309 | 993.00 |
| 21/10/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 4958 | 5 | 4958 | 5 | 0.00 |
| 21/10/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4832 | 5 | 4832 | 5 | 0.00 |
| 21/10/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 5084 | 5 | 5084 | 5 | 0.00 |
| 21/10/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 21/10/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 21/10/2011 | R201 On 03-May-12 | | | Bond Future | 6.38 | 109.0480 | 6.3760 | 109.0480 | 0.00 |
| 21/10/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3407 | 3 | 3407 | 3 | 0.00 |
| 21/10/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3516 | 4 | 3516 | 4 | 0.00 |
| 21/10/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3298 | 3 | 3298 | 3 | 0.00 |
| 21/10/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 98 | 0 | 98 | 0 | 0.00 |
| 21/10/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 80 | 0 | 80 | 0 | 0.00 |
| 21/10/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 89 | 0 | 89 | 0 | 0.00 |
| 21/10/2011 | R201 On 02-August-12 | | | Bond Future | 6.39 | 106.3296 | 6.3860 | 106.3296 | 0.00 |
| 21/10/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2689 | 3 | 2689 | 3 | 0.00 |
| 21/10/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2781 | 3 | 2781 | 3 | 0.00 |
| 21/10/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2598 | 3 | 2598 | 3 | 0.00 |
| 21/10/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 248 | 0 | 248 | 0 | 0.00 |
| 21/10/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 213 | 0 | 213 | 0 | 0.00 |
| 21/10/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 230 | 0 | 230 | 0 | 0.00 |
| 21/10/2011 | R202 On 03-November-11 | | | Bond Future | 175.17 | 175.1610 | 175.1700 | 175.1610 | 34,326.00 |
| 21/10/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 174670 | 175 | 174670 | 175 | 0.00 |
| 21/10/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 174620 | 175 | 174620 | 175 | 0.00 |
| 21/10/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 174720 | 175 | 174720 | 175 | 0.00 |
| 21/10/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R202 On 02-February-12 | | | Bond Future | 175.02 | 175.0096 | 175.0189 | 175.0096 | 0.00 |
| 21/10/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 2031 | 2 | 2031 | 2 | 0.00 |
| 21/10/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 1931 | 2 | 1931 | 2 | 0.00 |
| 21/10/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 1981 | 2 | 1981 | 2 | 0.00 |
| 21/10/2011 | R203 On 03-November-11 | | | Bond Future | 7.48 | 104.8852 | 7.4830 | 104.8852 | 937.00 |
| 21/10/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 4718 | 5 | 4718 | 5 | 0.00 |
| 21/10/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 4943 | 5 | 4943 | 5 | 0.00 |
| 21/10/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 4492 | 5 | 4492 | 5 | 0.00 |
| 21/10/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R203 On 02-February-12 | | | Bond Future | 7.58 | 106.3873 | 7.5780 | 106.3873 | 1,651.00 |
| 21/10/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 5404 | 5 | 5404 | 5 | 0.00 |
| 21/10/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 5598 | 6 | 5598 | 6 | 0.00 |
| 21/10/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 5211 | 5 | 5211 | 5 | 0.00 |
| 21/10/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 225 | 0 | 225 | 0 | 0.00 |
| 21/10/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 182 | 0 | 182 | 0 | 0.00 |
| 21/10/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 203 | 0 | 203 | 0 | 0.00 |
| 21/10/2011 | R203 On 03-May-12 | | | Bond Future | 7.66 | 103.8254 | 7.6630 | 103.8254 | 0.00 |
| 21/10/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 5257 | 5 | 5257 | 5 | 0.00 |
| 21/10/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 5090 | 5 | 5090 | 5 | 0.00 |
| 21/10/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 5426 | 6 | 5426 | 6 | 0.00 |
| 21/10/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 577 | 1 | 577 | 1 | 0.00 |
| 21/10/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 656 | 1 | 656 | 1 | 0.00 |
| 21/10/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 615 | 1 | 615 | 1 | 0.00 |
| 21/10/2011 | R203 On 02-August-12 | | | Bond Future | 7.74 | 105.4396 | 7.7430 | 105.4396 | 0.00 |
| 21/10/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4526 | 5 | 4526 | 5 | 0.00 |
| 21/10/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4667 | 5 | 4667 | 5 | 0.00 |
| 21/10/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4386 | 4 | 4386 | 4 | 0.00 |
| 21/10/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1464 | 1 | 1464 | 1 | 0.00 |
| 21/10/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1340 | 1 | 1340 | 1 | 0.00 |
| 21/10/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1401 | 1 | 1401 | 1 | 0.00 |
| 21/10/2011 | R204 On 03-November-11 | | | Bond Future | 7.75 | 104.4871 | 7.7530 | 104.4871 | 1,081.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 5246 | 5 | 5246 | 5 | 0.00 |
| 21/10/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 4991 | 5 | 4991 | 5 | 0.00 |
| 21/10/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 5500 | 6 | 5500 | 6 | 0.00 |
| 21/10/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R204 On 02-February-12 | | | Bond Future | 7.85 | 101.9508 | 7.8450 | 101.9508 | 2,082.00 |
| 21/10/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 6062 | 6 | 6062 | 6 | 0.00 |
| 21/10/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 5841 | 6 | 5841 | 6 | 0.00 |
| 21/10/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 6284 | 6 | 6284 | 6 | 0.00 |
| 21/10/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 185 | 0 | 185 | 0 | 0.00 |
| 21/10/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 230 | 0 | 230 | 0 | 0.00 |
| 21/10/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 207 | 0 | 207 | 0 | 0.00 |
| 21/10/2011 | R204 On 03-May-12 | | | Bond Future | 7.93 | 103.4861 | 7.9300 | 103.4861 | 0.00 |
| 21/10/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 5020 | 5 | 5020 | 5 | 0.00 |
| 21/10/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 5208 | 5 | 5208 | 5 | 0.00 |
| 21/10/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4839 | 5 | 4839 | 5 | 0.00 |
| 21/10/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1015 | 1 | 1015 | 1 | 0.00 |
| 21/10/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 901 | 1 | 901 | 1 | 0.00 |
| 21/10/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 954 | 1 | 954 | 1 | 0.00 |
| 21/10/2011 | R204 On 02-August-12 | | | Bond Future | 8.01 | 101.0616 | 8.0120 | 101.0616 | 0.00 |
| 21/10/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4338 | 4 | 4338 | 4 | 0.00 |
| 21/10/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4187 | 4 | 4187 | 4 | 0.00 |
| 21/10/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4491 | 5 | 4491 | 5 | 0.00 |
| 21/10/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 1890 | 2 | 1890 | 2 | 0.00 |
| 21/10/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2063 | 2 | 2063 | 2 | 0.00 |
| 21/10/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 1975 | 2 | 1975 | 2 | 0.00 |
| 21/10/2011 | R206 On 03-November-11 | | | Bond Future | 6.00 | 105.4381 | 6.0020 | 105.4381 | 12,577.00 |
| 21/10/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 3522 | 4 | 3522 | 4 | 0.00 |
| 21/10/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 3621 | 4 | 3621 | 4 | 0.00 |
| 21/10/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 3424 | 3 | 3424 | 3 | 0.00 |
| 21/10/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R206 On 02-February-12 | | | Bond Future | 6.03 | 103.1872 | 6.0270 | 103.1872 | 0.00 |
| 21/10/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3540 | 4 | 3540 | 4 | 0.00 |
| 21/10/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3627 | 4 | 3627 | 4 | 0.00 |
| 21/10/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3452 | 4 | 3452 | 4 | 0.00 |
| 21/10/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 21/10/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 21/10/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 21/10/2011 | R206 On 03-May-12 | | | Bond Future | 6.02 | 104.7408 | 6.0200 | 104.7408 | 0.00 |
| 21/10/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2432 | 2 | 2432 | 2 | 0.00 |
| 21/10/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2362 | 2 | 2362 | 2 | 0.00 |
| 21/10/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2502 | 3 | 2502 | 3 | 0.00 |
| 21/10/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 80 | 0 | 80 | 0 | 0.00 |
| 21/10/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 96 | 0 | 96 | 0 | 0.00 |
| 21/10/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 88 | 0 | 88 | 0 | 0.00 |
| 21/10/2011 | R206 On 02-August-12 | | | Bond Future | 5.98 | 102.6001 | 5.9750 | 102.6001 | 0.00 |
| 21/10/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1937 | 2 | 1937 | 2 | 0.00 |
| 21/10/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1992 | 2 | 1992 | 2 | 0.00 |
| 21/10/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1882 | 2 | 1882 | 2 | 0.00 |
| 21/10/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 212 | 0 | 212 | 0 | 0.00 |
| 21/10/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 188 | 0 | 188 | 0 | 0.00 |
| 21/10/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 200 | 0 | 200 | 0 | 0.00 |
| 21/10/2011 | R207 On 03-November-11 | | | Bond Future | 7.97 | 98.0693 | 7.9720 | 98.0693 | 8,399.00 |
| 21/10/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 4361 | 4 | 4361 | 4 | 0.00 |
| 21/10/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 4632 | 5 | 4632 | 5 | 0.00 |
| 21/10/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 4090 | 4 | 4090 | 4 | 0.00 |
| 21/10/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 463 | 1 | 463 | 1 | 2,000.00 |
| 21/10/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 1285 | 1 | 1285 | 1 | 0.00 |
| 21/10/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 2222 | 2 | 2222 | 2 | 0.00 |
| 21/10/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 4 | 0 | 4 | 0 | 900.00 |
| 21/10/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 198 | 0 | 198 | 0 | 300.00 |
| 21/10/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 589 | 1 | 589 | 1 | 0.00 |
| 21/10/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 2480 | 3 | 2480 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 50 | 0 | 50 | 0 | 900.00 |
| 21/10/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 716 | 1 | 716 | 1 | 300.00 |
| 21/10/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 1490 | 1 | 1490 | 1 | 0.00 |
| 21/10/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 72 | 0 | 72 | 0 | 2,000.00 |
| 21/10/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 3982 | 4 | 3982 | 4 | 0.00 |
| 21/10/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 265 | 0 | 265 | 0 | 2,000.00 |
| 21/10/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 21/10/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 880 | 1 | 880 | 1 | 0.00 |
| 21/10/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 21/10/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 21/10/2011 | R207 On 02-February-12 | | | Bond Future | 8.06 | 95.8356 | 8.0620 | 95.8356 | 600.00 |
| 21/10/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 5482 | 6 | 5482 | 6 | 0.00 |
| 21/10/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 5261 | 5 | 5261 | 5 | 0.00 |
| 21/10/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 5706 | 6 | 5706 | 6 | 0.00 |
| 21/10/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 361 | 0 | 361 | 0 | 0.00 |
| 21/10/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 439 | 0 | 439 | 0 | 0.00 |
| 21/10/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 398 | 0 | 398 | 0 | 0.00 |
| 21/10/2011 | R207 On 03-May-12 | | | Bond Future | 8.15 | 97.2794 | 8.1480 | 97.2794 | 0.00 |
| 21/10/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4662 | 5 | 4662 | 5 | 0.00 |
| 21/10/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4843 | 5 | 4843 | 5 | 0.00 |
| 21/10/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4479 | 5 | 4479 | 5 | 0.00 |
| 21/10/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1528 | 2 | 1528 | 2 | 0.00 |
| 21/10/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1370 | 1 | 1370 | 1 | 0.00 |
| 21/10/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1449 | 1 | 1449 | 1 | 0.00 |
| 21/10/2011 | R207 On 02-August-12 | | | Bond Future | 8.23 | 95.1531 | 8.2320 | 95.1531 | 0.00 |
| 21/10/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4775 | 5 | 4775 | 5 | 0.00 |
| 21/10/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4612 | 5 | 4612 | 5 | 0.00 |
| 21/10/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4940 | 5 | 4940 | 5 | 0.00 |
| 21/10/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 1991 | 2 | 1991 | 2 | 0.00 |
| 21/10/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2174 | 2 | 2174 | 2 | 0.00 |
| 21/10/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2081 | 2 | 2081 | 2 | 0.00 |
| 21/10/2011 | R208 On 03-November-11 | | | Bond Future | 8.05 | 92.4877 | 8.0510 | 92.4877 | 2,040.00 |
| 21/10/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 4178 | 4 | 4178 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 4465 | 5 | 4465 | 5 | 0.00 |
| 21/10/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 3890 | 4 | 3890 | 4 | 0.00 |
| 21/10/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 419 | 1 | 419 | 1 | 1,995.00 |
| 21/10/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 1238 | 1 | 1238 | 1 | 665.00 |
| 21/10/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 2208 | 2 | 2208 | 2 | 0.00 |
| 21/10/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 5037 | 5 | 5037 | 5 | 0.00 |
| 21/10/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 1 | 0 | 1 | 0 | 1,995.00 |
| 21/10/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 94 | 0 | 94 | 0 | 665.00 |
| 21/10/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 328 | 0 | 328 | 0 | 0.00 |
| 21/10/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 21/10/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 1043 | 1 | 1043 | 1 | 0.00 |
| 21/10/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 21/10/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 21/10/2011 | R208 On 02-February-12 | | | Bond Future | 8.14 | 93.8162 | 8.1350 | 93.8162 | 5,986.00 |
| 21/10/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 5516 | 6 | 5516 | 6 | 0.00 |
| 21/10/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 5750 | 6 | 5750 | 6 | 0.00 |
| 21/10/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 5285 | 5 | 5285 | 5 | 0.00 |
| 21/10/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 554 | 1 | 554 | 1 | 0.00 |
| 21/10/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 460 | 0 | 460 | 0 | 0.00 |
| 21/10/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 505 | 0 | 505 | 0 | 0.00 |
| 21/10/2011 | R208 On 03-May-12 | | | Bond Future | 8.21 | 91.8281 | 8.2130 | 91.8281 | 0.00 |
| 21/10/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5652 | 6 | 5652 | 6 | 0.00 |
| 21/10/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5448 | 6 | 5448 | 6 | 0.00 |
| 21/10/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5858 | 6 | 5858 | 6 | 0.00 |
| 21/10/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1115 | 1 | 1115 | 1 | 0.00 |
| 21/10/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 21/10/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1183 | 1 | 1183 | 1 | 0.00 |
| 21/10/2011 | R208 On 02-August-12 | | | Bond Future | 8.29 | 93.2545 | 8.2880 | 93.2545 | 0.00 |
| 21/10/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4929 | 5 | 4929 | 5 | 0.00 |
| 21/10/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5107 | 5 | 5107 | 5 | 0.00 |
| 21/10/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4755 | 5 | 4755 | 5 | 0.00 |
| 21/10/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2435 | 2 | 2435 | 2 | 0.00 |
| 21/10/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2236 | 2 | 2236 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2333 | 2 | 2333 | 2 | 0.00 |
| 21/10/2011 | R209 On 03-November-11 | | | Bond Future | 8.84 | 75.4216 | 8.8400 | 75.4216 | 1,763.00 |
| 21/10/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 637 | 1 | 637 | 1 | 0.00 |
| 21/10/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 497 | 1 | 497 | 1 | 0.00 |
| 21/10/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 801 | 1 | 801 | 1 | 0.00 |
| 21/10/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 1116 | 1 | 1116 | 1 | 0.00 |
| 21/10/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 1611 | 1 | 1611 | 1 | 0.00 |
| 21/10/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 1350 | 1 | 1350 | 1 | 0.00 |
| 21/10/2011 | R209 On 02-February-12 | | | Bond Future | 8.91 | 76.4972 | 8.9110 | 76.4972 | 1,237.00 |
| 21/10/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3188 | 3 | 3188 | 3 | 0.00 |
| 21/10/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 2987 | 3 | 2987 | 3 | 0.00 |
| 21/10/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3396 | 4 | 3396 | 4 | 0.00 |
| 21/10/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2331 | 2 | 2331 | 2 | 0.00 |
| 21/10/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2686 | 2 | 2686 | 2 | 0.00 |
| 21/10/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2503 | 2 | 2503 | 2 | 0.00 |
| 21/10/2011 | R209 On 03-May-12 | | | Bond Future | 8.98 | 74.5096 | 8.9770 | 74.5096 | 0.00 |
| 21/10/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3932 | 4 | 3932 | 4 | 0.00 |
| 21/10/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4127 | 4 | 4127 | 4 | 0.00 |
| 21/10/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3743 | 4 | 3743 | 4 | 0.00 |
| 21/10/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 3950 | 4 | 3950 | 4 | 0.00 |
| 21/10/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3571 | 3 | 3571 | 3 | 0.00 |
| 21/10/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 3756 | 4 | 3756 | 4 | 0.00 |
| 21/10/2011 | R209 On 02-August-12 | | | Bond Future | 9.04 | 75.6649 | 9.0410 | 75.6649 | 0.00 |
| 21/10/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5560 | 6 | 5560 | 6 | 0.00 |
| 21/10/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5360 | 6 | 5360 | 6 | 0.00 |
| 21/10/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 5762 | 6 | 5762 | 6 | 0.00 |
| 21/10/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 3844 | 4 | 3844 | 4 | 0.00 |
| 21/10/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 4173 | 4 | 4173 | 4 | 0.00 |
| 21/10/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 4006 | 4 | 4006 | 4 | 0.00 |
| 21/10/2011 | R210 On 03-November-11 | | | Bond Future | 130.91 | 130.9026 | 130.9095 | 130.9026 | 750.00 |
| 21/10/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 41 | 0 | 41 | 0 | 0.00 |
| 21/10/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 141 | 0 | 141 | 0 | 0.00 |
| 21/10/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 91 | 0 | 91 | 0 | 0.00 |
| 21/10/2011 | R211 On 03-November-11 | | | Bond Future | 113.28 | 113.2824 | 113.2843 | 113.2824 | 529.00 |
| 21/10/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 112034 | 112 | 112034 | 112 | 0.00 |
| 21/10/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 111984 | 112 | 111984 | 112 | 0.00 |
| 21/10/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 112084 | 112 | 112084 | 112 | 0.00 |
| 21/10/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R211 On 02-February-12 | | | Bond Future | 113.57 | 113.5691 | 113.5711 | 113.5691 | 0.00 |
| 21/10/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 3071 | 3 | 3071 | 3 | 0.00 |
| 21/10/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 3121 | 3 | 3121 | 3 | 0.00 |
| 21/10/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 3021 | 3 | 3021 | 3 | 0.00 |
| 21/10/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R212 On 03-November-11 | | | Bond Future | 109.66 | 109.6549 | 109.6601 | 109.6549 | 2,677.00 |
| 21/10/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 107160 | 107 | 107160 | 107 | 0.00 |
| 21/10/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 107110 | 107 | 107110 | 107 | 0.00 |
| 21/10/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 107210 | 107 | 107210 | 107 | 0.00 |
| 21/10/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R212 On 02-February-12 | | | Bond Future | 109.76 | 109.7590 | 109.7642 | 109.7590 | 0.00 |
| 21/10/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 1264 | 1 | 1264 | 1 | 0.00 |
| 21/10/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 1214 | 1 | 1214 | 1 | 0.00 |
| 21/10/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 1314 | 1 | 1314 | 1 | 0.00 |
| 21/10/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R213 On 03-November-11 | | | Bond Future | 8.84 | 84.9252 | 8.8360 | 84.9252 | 0.00 |
| 21/10/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 1099 | 1 | 1099 | 1 | 0.00 |
| 21/10/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 289 | 0 | 289 | 0 | 0.00 |
| 21/10/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 693 | 0 | 693 | 0 | 0.00 |
| 21/10/2011 | R213 On 02-February-12 | | | Bond Future | 8.92 | 86.1475 | 8.9180 | 86.1475 | 0.00 |
| 21/10/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 642 | 1 | 642 | 1 | 0.00 |
| 21/10/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 1030 | 2 | 1030 | 2 | 0.00 |
| 21/10/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 252 | 1 | 252 | 1 | 0.00 |
| 21/10/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R213 On 03-May-12 | | | Bond Future | 8.99 | 83.9034 | 8.9890 | 83.9034 | 0.00 |
| 21/10/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 1991 | 2 | 1991 | 2 | 0.00 |
| 21/10/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 2364 | 3 | 2364 | 3 | 0.00 |
| 21/10/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 1615 | 2 | 1615 | 2 | 0.00 |
| 21/10/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R213 On 02-August-12 | | | Bond Future | 9.06 | 85.2042 | 9.0580 | 85.2042 | 0.00 |
| 21/10/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 1452 | 2 | 1452 | 2 | 0.00 |
| 21/10/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 1824 | 2 | 1824 | 2 | 0.00 |
| 21/10/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 1078 | 2 | 1078 | 2 | 0.00 |
| 21/10/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |
| 21/10/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 27590 | 28 | 0.00 |
| 21/10/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26333 | 26 | 0.00 |
| 21/10/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 28834 | 29 | 0.00 |
| 21/10/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 21/10/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 21/10/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 21/10/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 21/10/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 21/10/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 21/10/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 21/10/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 21/10/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/10/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 21/10/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 24/10/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | AL7T On 03-November-11 | | | Index Future | 402.52 | 403.4320 | 402.5190 | 403.4320 | 16.00 |
| 24/10/2011 | AL7T On 02-February-12 | | | Index Future | 408.29 | 409.2170 | 408.2900 | 409.2170 | 0.00 |
| 24/10/2011 | ALBI On 03-November-11 | | | Index Future | 367.70 | 368.7000 | 367.7020 | 368.7000 | 1,692.00 |
| 24/10/2011 | ALBI On 02-February-12 | | | Index Future | 372.97 | 373.9870 | 372.9740 | 373.9870 | 15.00 |
| 24/10/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 24/10/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | CAAG On 24-October-11 | | | Can-Do Future | 7.98 | 8.0839 | 7.9833 | 8.0839 | 0.00 |
| 24/10/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 1283 | 1 | 1283 | 1 | 0.00 |
| 24/10/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 1233 | 1 | 1233 | 1 | 0.00 |
| 24/10/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 1333 | 1 | 1333 | 1 | 0.00 |
| 24/10/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 983 | 1 | 983 | 1 | 0.00 |
| 24/10/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 583 | 1 | 583 | 1 | 0.00 |
| 24/10/2011 | CAAG On 24-October-11 | 8.75 | Call | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | CAAG On 24-October-11 | 8.50 | Call | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | CAAG On 24-October-11 | 9.00 | Call | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | CAAG On 24-October-11 | 9.00 | Put | Can-Do Future | 1017 | 1 | 1017 | 1 | 0.00 |
| 24/10/2011 | CAAG On 24-October-11 | 8.50 | Put | Can-Do Future | 517 | 0 | 517 | 0 | 0.00 |
| 24/10/2011 | CAAG On 24-October-11 | 8.75 | Put | Can-Do Future | 767 | 1 | 767 | 1 | 0.00 |
| 24/10/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.07 | 0.0853 | 0.0729 | 0.0853 | 12,659.00 |
| 24/10/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.09 | 0.1053 | 0.0856 | 0.1053 | 18,519.00 |
| 24/10/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.19 | 0.1675 | 0.1894 | 0.1675 | 12,423.00 |
| 24/10/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.39 | 0.4517 | 0.3941 | 0.4517 | 100,000.00 |
| 24/10/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.16 | 0.1175 | 0.1578 | 0.1175 | 100,000.00 |
| 24/10/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.21 | 0.1905 | 0.2129 | 0.1905 | 12,346.00 |
| 24/10/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 24/10/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 24/10/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2011 | GOVI On 03-November-11 | | | GOVI | 369.09 | 369.9830 | 369.0940 | 369.9830 | 164.00 |
| 24/10/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 120940 | 13 | 120940 | 13 | 0.00 |
| 24/10/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 120840 | 13 | 120840 | 13 | 0.00 |
| 24/10/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 121040 | 13 | 121040 | 13 | 0.00 |
| 24/10/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | GOVI On 02-February-12 | | | GOVI | 374.39 | 375.2890 | 374.3860 | 375.2890 | 0.00 |
| 24/10/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 53860 | 6 | 53860 | 6 | 0.00 |
| 24/10/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 53760 | 6 | 53760 | 6 | 0.00 |
| 24/10/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 53960 | 6 | 53960 | 6 | 0.00 |
| 24/10/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 24/10/2011 | IGOV On 03-November-11 | | | Index Future | 159.66 | 159.8260 | 159.6550 | 159.8260 | 90.00 |
| 24/10/2011 | IGOV On 02-February-12 | | | Index Future | 161.94 | 162.1180 | 161.9440 | 162.1180 | 0.00 |
| 24/10/2011 | ILBI On 02-February-12 | | | Index Future | 439.56 | 439.4790 | 439.5560 | 439.4790 | 88.00 |
| 24/10/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 24/10/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 24/10/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 24/10/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 24/10/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 24/10/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 24/10/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.51 | 94.5000 | 5.5100 | 94.5000 | 1,700.00 |
| 24/10/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.48 | 94.5200 | 5.4800 | 94.5200 | 5,541.00 |
| 24/10/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.42 | 94.5600 | 5.4200 | 94.5600 | 700.00 |
| 24/10/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.39 | 94.6000 | 5.3900 | 94.6000 | 0.00 |
| 24/10/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.36 | 94.6300 | 5.3600 | 94.6300 | 1,340.00 |
| 24/10/2011 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.34 | 94.6400 | 5.3400 | 94.6400 | 0.00 |
| 24/10/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.36 | 94.6300 | 5.3600 | 94.6300 | 2,890.00 |
| 24/10/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.48 | 94.5200 | 5.4800 | 94.5200 | 44,760.00 |
| 24/10/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.63 | 94.3400 | 5.6300 | 94.3400 | 990.00 |
| 24/10/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.85 | 94.1100 | 5.8500 | 94.1100 | 790.00 |
| 24/10/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.12 | 93.8400 | 6.1200 | 93.8400 | 1,250.00 |
| 24/10/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.40 | 93.5500 | 6.4000 | 93.5500 | 500.00 |
| 24/10/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 24/10/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 24/10/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 24/10/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 24/10/2011 | JN05 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 24/10/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 24/10/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 24/10/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 24/10/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | OTH1 On 03-November-11 | | | Index Future | 359.93 | 361.4920 | 359.9270 | 361.4920 | 0.00 |
| 24/10/2011 | OTH1 On 02-February-12 | | | Index Future | 365.09 | 366.6760 | 365.0870 | 366.6760 | 0.00 |
| 24/10/2011 | R157 On 03-November-11 | | | Bond Future | 6.73 | 124.7320 | 6.7300 | 124.7320 | 14,513.00 |
| 24/10/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 5616 | 6 | 5616 | 6 | 0.00 |
| 24/10/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 5796 | 6 | 5796 | 6 | 0.00 |
| 24/10/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 5437 | 6 | 5437 | 6 | 0.00 |
| 24/10/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 95 | 0 | 95 | 0 | 1,200.00 |
| 24/10/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 1068 | 1 | 1068 | 1 | 400.00 |
| 24/10/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 1415 | 2 | 1415 | 2 | 0.00 |
| 24/10/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 3071 | 3 | 3071 | 3 | 0.00 |
| 24/10/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,200.00 |
| 24/10/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 17 | 0 | 17 | 0 | 400.00 |
| 24/10/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 46 | 0 | 46 | 0 | 0.00 |
| 24/10/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 783 | 1 | 783 | 1 | 0.00 |
| 24/10/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R157 On 02-February-12 | | | Bond Future | 6.81 | 126.5191 | 6.8120 | 126.5191 | 3,182.00 |
| 24/10/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 5844 | 6 | 5844 | 6 | 0.00 |
| 24/10/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 6007 | 6 | 6007 | 6 | 0.00 |
| 24/10/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 5682 | 6 | 5682 | 6 | 0.00 |
| 24/10/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 727 | 1 | 727 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 216 | 0 | 216 | 0 | 130.00 |
| 24/10/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 1620 | 2 | 1620 | 2 | 0.00 |
| 24/10/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 778 | 1 | 778 | 1 | 130.00 |
| 24/10/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 1662 | 2 | 1662 | 2 | 130.00 |
| 24/10/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 3145 | 3 | 3145 | 3 | 0.00 |
| 24/10/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 36 | 0 | 36 | 0 | 0.00 |
| 24/10/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 28 | 0 | 28 | 0 | 0.00 |
| 24/10/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 31 | 0 | 31 | 0 | 0.00 |
| 24/10/2011 | R157 On 03-May-12 | | | Bond Future | 6.88 | 121.6167 | 6.8750 | 121.6167 | 0.00 |
| 24/10/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4660 | 5 | 4660 | 5 | 0.00 |
| 24/10/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4521 | 5 | 4521 | 5 | 0.00 |
| 24/10/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4801 | 5 | 4801 | 5 | 0.00 |
| 24/10/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 206 | 0 | 206 | 0 | 0.00 |
| 24/10/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 241 | 0 | 241 | 0 | 0.00 |
| 24/10/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 222 | 0 | 222 | 0 | 0.00 |
| 24/10/2011 | R157 On 02-August-12 | | | Bond Future | 6.93 | 123.5029 | 6.9300 | 123.5029 | 0.00 |
| 24/10/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3885 | 4 | 3885 | 4 | 0.00 |
| 24/10/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3771 | 4 | 3771 | 4 | 0.00 |
| 24/10/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4000 | 4 | 4000 | 4 | 0.00 |
| 24/10/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 635 | 1 | 635 | 1 | 0.00 |
| 24/10/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 701 | 1 | 701 | 1 | 0.00 |
| 24/10/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 667 | 1 | 667 | 1 | 0.00 |
| 24/10/2011 | R186 On 03-November-11 | | | Bond Future | 8.48 | 121.6380 | 8.4810 | 121.6380 | 21,130.00 |
| 24/10/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 4787 | 5 | 4787 | 5 | 0.00 |
| 24/10/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 5221 | 6 | 5221 | 6 | 0.00 |
| 24/10/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 4354 | 5 | 4354 | 5 | 0.00 |
| 24/10/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 2698 | 3 | 2698 | 3 | 0.00 |
| 24/10/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 71 | 0 | 71 | 0 | 1,275.00 |
| 24/10/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 475 | 1 | 475 | 1 | 425.00 |
| 24/10/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 1334 | 2 | 1334 | 2 | 0.00 |
| 24/10/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 5657 | 6 | 5657 | 6 | 0.00 |
| 24/10/2011 | R186 On 03-November-11 | 8.20 | Call | Bond Future | 166 | 0 | 166 | 0 | 0.00 |
| 24/10/2011 | R186 On 03-November-11 | 7.80 | Call | Bond Future | 2 | 0 | 2 | 0 | 250.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | R186 On 03-November-11 | 8.00 | Call | Bond Future | 26 | 0 | 26 | 0 | 0.00 |
| 24/10/2011 | R186 On 03-November-11 | 8.00 | Put | Bond Future | 4706 | 4 | 4706 | 4 | 250.00 |
| 24/10/2011 | R186 On 03-November-11 | 8.20 | Put | Bond Future | 2868 | 2 | 2868 | 2 | 250.00 |
| 24/10/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 9 | 0 | 9 | 0 | 1,275.00 |
| 24/10/2011 | R186 On 03-November-11 | 7.80 | Put | Bond Future | 6708 | 6 | 6708 | 6 | 0.00 |
| 24/10/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 684 | 1 | 684 | 1 | 425.00 |
| 24/10/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 1724 | 1 | 1724 | 1 | 0.00 |
| 24/10/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 3756 | 3 | 3756 | 3 | 0.00 |
| 24/10/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 38 | 0 | 38 | 0 | 0.00 |
| 24/10/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 193 | 0 | 193 | 0 | 0.00 |
| 24/10/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 14 | 0 | 14 | 0 | 0.00 |
| 24/10/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 24 | 0 | 24 | 0 | 0.00 |
| 24/10/2011 | R186 On 02-February-12 | | | Bond Future | 8.56 | 118.0889 | 8.5630 | 118.0889 | 11,520.00 |
| 24/10/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 5624 | 6 | 5624 | 6 | 0.00 |
| 24/10/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 5930 | 6 | 5930 | 6 | 0.00 |
| 24/10/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 5325 | 6 | 5325 | 6 | 0.00 |
| 24/10/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 741 | 1 | 741 | 1 | 6,000.00 |
| 24/10/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 40 | 0 | 40 | 0 | 6,000.00 |
| 24/10/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 33804 | 34 | 33804 | 34 | 0.00 |
| 24/10/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 105578 | 106 | 105578 | 106 | 0.00 |
| 24/10/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 1261 | 1 | 1261 | 1 | 100.00 |
| 24/10/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 6659 | 6 | 6659 | 6 | 0.00 |
| 24/10/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 18778 | 18 | 18778 | 18 | 0.00 |
| 24/10/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1813 | 2 | 1813 | 2 | 0.00 |
| 24/10/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 8653 | 8 | 8653 | 8 | 0.00 |
| 24/10/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1536 | 1 | 1536 | 1 | 0.00 |
| 24/10/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1670 | 2 | 1670 | 2 | 100.00 |
| 24/10/2011 | R186 On 03-May-12 | | | Bond Future | 8.64 | 119.8663 | 8.6410 | 119.8663 | 0.00 |
| 24/10/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 6414 | 7 | 6414 | 7 | 0.00 |
| 24/10/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 6683 | 7 | 6683 | 7 | 0.00 |
| 24/10/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6149 | 7 | 6149 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 3384 | 3 | 3384 | 3 | 0.00 |
| 24/10/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 3044 | 3 | 3044 | 3 | 0.00 |
| 24/10/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3210 | 3 | 3210 | 3 | 0.00 |
| 24/10/2011 | R186 On 02-August-12 | | | Bond Future | 8.72 | 116.4355 | 8.7160 | 116.4355 | 0.00 |
| 24/10/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 5638 | 6 | 5638 | 6 | 0.00 |
| 24/10/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 5868 | 6 | 5868 | 6 | 0.00 |
| 24/10/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 5413 | 6 | 5413 | 6 | 0.00 |
| 24/10/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 5556 | 5 | 5556 | 5 | 0.00 |
| 24/10/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 5120 | 5 | 5120 | 5 | 0.00 |
| 24/10/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 5335 | 5 | 5335 | 5 | 0.00 |
| 24/10/2011 | R189 On 03-November-11 | | | Bond Future | 214.93 | 214.9286 | 214.9252 | 214.9286 | 0.00 |
| 24/10/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 2925 | 3 | 2925 | 3 | 0.00 |
| 24/10/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 2975 | 3 | 2975 | 3 | 0.00 |
| 24/10/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 2875 | 3 | 2875 | 3 | 0.00 |
| 24/10/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R197 On 03-November-11 | | | Bond Future | 239.97 | 241.2882 | 239.9747 | 241.2882 | 183.00 |
| 24/10/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 1475 | 3 | 1475 | 3 | 0.00 |
| 24/10/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 1425 | 3 | 1425 | 3 | 0.00 |
| 24/10/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 1525 | 3 | 1525 | 3 | 0.00 |
| 24/10/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R201 On 03-November-11 | | | Bond Future | 6.33 | 110.1695 | 6.3260 | 110.1695 | 2,300.00 |
| 24/10/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 4731 | 5 | 4731 | 5 | 0.00 |
| 24/10/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 4869 | 5 | 4869 | 5 | 0.00 |
| 24/10/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 4594 | 5 | 4594 | 5 | 0.00 |
| 24/10/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R201 On 02-February-12 | | | Bond Future | 6.38 | 107.3422 | 6.3770 | 107.3422 | 993.00 |
| 24/10/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 4883 | 5 | 4883 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 5009 | 5 | 5009 | 5 | 0.00 |
| 24/10/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4757 | 5 | 4757 | 5 | 0.00 |
| 24/10/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 24/10/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 24/10/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 24/10/2011 | R201 On 03-May-12 | | | Bond Future | 6.41 | 108.9568 | 6.4060 | 108.9568 | 0.00 |
| 24/10/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3336 | 3 | 3336 | 3 | 0.00 |
| 24/10/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3228 | 3 | 3228 | 3 | 0.00 |
| 24/10/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3445 | 4 | 3445 | 4 | 0.00 |
| 24/10/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 83 | 0 | 83 | 0 | 0.00 |
| 24/10/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 102 | 0 | 102 | 0 | 0.00 |
| 24/10/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 92 | 0 | 92 | 0 | 0.00 |
| 24/10/2011 | R201 On 02-August-12 | | | Bond Future | 6.42 | 106.2376 | 6.4210 | 106.2376 | 0.00 |
| 24/10/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2620 | 3 | 2620 | 3 | 0.00 |
| 24/10/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2530 | 3 | 2530 | 3 | 0.00 |
| 24/10/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2712 | 3 | 2712 | 3 | 0.00 |
| 24/10/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 223 | 0 | 223 | 0 | 0.00 |
| 24/10/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 258 | 0 | 258 | 0 | 0.00 |
| 24/10/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 239 | 0 | 239 | 0 | 0.00 |
| 24/10/2011 | R202 On 03-November-11 | | | Bond Future | 175.18 | 175.1700 | 175.1794 | 175.1700 | 34,326.00 |
| 24/10/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 174679 | 175 | 174679 | 175 | 0.00 |
| 24/10/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 174629 | 175 | 174629 | 175 | 0.00 |
| 24/10/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 174729 | 175 | 174729 | 175 | 0.00 |
| 24/10/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R202 On 02-February-12 | | | Bond Future | 175.03 | 175.0189 | 175.0279 | 175.0189 | 0.00 |
| 24/10/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 1922 | 2 | 1922 | 2 | 0.00 |
| 24/10/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 2022 | 2 | 2022 | 2 | 0.00 |
| 24/10/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 1972 | 2 | 1972 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | R203 On 03-November-11 | | | Bond Future | 7.52 | 104.7896 | 7.5170 | 104.7896 | 937.00 |
| 24/10/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 4556 | 5 | 4556 | 5 | 0.00 |
| 24/10/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 4330 | 4 | 4330 | 4 | 0.00 |
| 24/10/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 4781 | 5 | 4781 | 5 | 0.00 |
| 24/10/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R203 On 02-February-12 | | | Bond Future | 7.62 | 106.2956 | 7.6150 | 106.2956 | 1,651.00 |
| 24/10/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 5241 | 5 | 5241 | 5 | 0.00 |
| 24/10/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 5049 | 5 | 5049 | 5 | 0.00 |
| 24/10/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 5434 | 6 | 5434 | 6 | 0.00 |
| 24/10/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 188 | 0 | 188 | 0 | 0.00 |
| 24/10/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 233 | 0 | 233 | 0 | 0.00 |
| 24/10/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 209 | 0 | 209 | 0 | 0.00 |
| 24/10/2011 | R203 On 03-May-12 | | | Bond Future | 7.70 | 103.7331 | 7.7010 | 103.7331 | 0.00 |
| 24/10/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 5111 | 5 | 5111 | 5 | 0.00 |
| 24/10/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 5278 | 5 | 5278 | 5 | 0.00 |
| 24/10/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 4946 | 5 | 4946 | 5 | 0.00 |
| 24/10/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 678 | 1 | 678 | 1 | 0.00 |
| 24/10/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 595 | 1 | 595 | 1 | 0.00 |
| 24/10/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 636 | 1 | 636 | 1 | 0.00 |
| 24/10/2011 | R203 On 02-August-12 | | | Bond Future | 7.79 | 105.3428 | 7.7850 | 105.3428 | 0.00 |
| 24/10/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4392 | 5 | 4392 | 5 | 0.00 |
| 24/10/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4254 | 4 | 4254 | 4 | 0.00 |
| 24/10/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4532 | 5 | 4532 | 5 | 0.00 |
| 24/10/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1381 | 1 | 1381 | 1 | 0.00 |
| 24/10/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1508 | 1 | 1508 | 1 | 0.00 |
| 24/10/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1444 | 1 | 1444 | 1 | 0.00 |
| 24/10/2011 | R204 On 03-November-11 | | | Bond Future | 7.81 | 104.3783 | 7.8120 | 104.3783 | 1,081.00 |
| 24/10/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 4925 | 5 | 4925 | 5 | 0.00 |
| 24/10/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 5179 | 6 | 5179 | 6 | 0.00 |
| 24/10/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 4671 | 5 | 4671 | 5 | 0.00 |
| 24/10/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R204 On 02-February-12 | | | Bond Future | 7.91 | 101.8455 | 7.9070 | 101.8455 | 2,082.00 |
| 24/10/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 5756 | 6 | 5756 | 6 | 0.00 |
| 24/10/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 5976 | 6 | 5976 | 6 | 0.00 |
| 24/10/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 5538 | 6 | 5538 | 6 | 0.00 |
| 24/10/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 253 | 0 | 253 | 0 | 0.00 |
| 24/10/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 203 | 0 | 203 | 0 | 0.00 |
| 24/10/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 227 | 0 | 227 | 0 | 0.00 |
| 24/10/2011 | R204 On 03-May-12 | | | Bond Future | 8.00 | 103.3792 | 7.9950 | 103.3792 | 0.00 |
| 24/10/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 4758 | 5 | 4758 | 5 | 0.00 |
| 24/10/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4581 | 5 | 4581 | 5 | 0.00 |
| 24/10/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 4942 | 5 | 4942 | 5 | 0.00 |
| 24/10/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 965 | 1 | 965 | 1 | 0.00 |
| 24/10/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1087 | 1 | 1087 | 1 | 0.00 |
| 24/10/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1022 | 1 | 1022 | 1 | 0.00 |
| 24/10/2011 | R204 On 02-August-12 | | | Bond Future | 8.08 | 100.9534 | 8.0820 | 100.9534 | 0.00 |
| 24/10/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4107 | 4 | 4107 | 4 | 0.00 |
| 24/10/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4256 | 4 | 4256 | 4 | 0.00 |
| 24/10/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 3960 | 4 | 3960 | 4 | 0.00 |
| 24/10/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2179 | 2 | 2179 | 2 | 0.00 |
| 24/10/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 1998 | 2 | 1998 | 2 | 0.00 |
| 24/10/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2087 | 2 | 2087 | 2 | 0.00 |
| 24/10/2011 | R206 On 03-November-11 | | | Bond Future | 6.03 | 105.3762 | 6.0330 | 105.3762 | 12,577.00 |
| 24/10/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 3459 | 4 | 3459 | 4 | 0.00 |
| 24/10/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 3360 | 3 | 3360 | 3 | 0.00 |
| 24/10/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 3557 | 4 | 3557 | 4 | 0.00 |
| 24/10/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R206 On 02-February-12 | | | Bond Future | 6.06 | 103.1230 | 6.0620 | 103.1230 | 0.00 |
| 24/10/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3475 | 4 | 3475 | 4 | 0.00 |
| 24/10/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3388 | 3 | 3388 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3563 | 4 | 3563 | 4 | 0.00 |
| 24/10/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 24/10/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 24/10/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 24/10/2011 | R206 On 03-May-12 | | | Bond Future | 6.06 | 104.6765 | 6.0600 | 104.6765 | 0.00 |
| 24/10/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2372 | 2 | 2372 | 2 | 0.00 |
| 24/10/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2442 | 3 | 2442 | 3 | 0.00 |
| 24/10/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2302 | 2 | 2302 | 2 | 0.00 |
| 24/10/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 101 | 0 | 101 | 0 | 0.00 |
| 24/10/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 85 | 0 | 85 | 0 | 0.00 |
| 24/10/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 93 | 0 | 93 | 0 | 0.00 |
| 24/10/2011 | R206 On 02-August-12 | | | Bond Future | 6.02 | 102.5339 | 6.0240 | 102.5339 | 0.00 |
| 24/10/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1879 | 2 | 1879 | 2 | 0.00 |
| 24/10/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1825 | 2 | 1825 | 2 | 0.00 |
| 24/10/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1934 | 2 | 1934 | 2 | 0.00 |
| 24/10/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 197 | 0 | 197 | 0 | 0.00 |
| 24/10/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 223 | 0 | 223 | 0 | 0.00 |
| 24/10/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 210 | 0 | 210 | 0 | 0.00 |
| 24/10/2011 | R207 On 03-November-11 | | | Bond Future | 8.01 | 97.9885 | 8.0110 | 97.9885 | 8,399.00 |
| 24/10/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 4135 | 4 | 4135 | 4 | 0.00 |
| 24/10/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 4407 | 5 | 4407 | 5 | 0.00 |
| 24/10/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 3864 | 4 | 3864 | 4 | 0.00 |
| 24/10/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 306 | 0 | 306 | 0 | 2,000.00 |
| 24/10/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 1054 | 1 | 1054 | 1 | 0.00 |
| 24/10/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 1985 | 2 | 1985 | 2 | 0.00 |
| 24/10/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 1 | 0 | 1 | 0 | 900.00 |
| 24/10/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 411 | 1 | 411 | 1 | 0.00 |
| 24/10/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 2244 | 2 | 2244 | 2 | 0.00 |
| 24/10/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 105 | 0 | 105 | 0 | 300.00 |
| 24/10/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 763 | 1 | 763 | 1 | 300.00 |
| 24/10/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 39 | 0 | 39 | 0 | 900.00 |
| 24/10/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 1621 | 1 | 1621 | 1 | 0.00 |
| 24/10/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 60 | 0 | 60 | 0 | 2,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 4203 | 4 | 4203 | 4 | 0.00 |
| 24/10/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 259 | 0 | 259 | 0 | 2,000.00 |
| 24/10/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 24/10/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 947 | 1 | 947 | 1 | 0.00 |
| 24/10/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 24/10/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R207 On 02-February-12 | | | Bond Future | 8.10 | 95.7570 | 8.1030 | 95.7570 | 600.00 |
| 24/10/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 5270 | 5 | 5270 | 5 | 0.00 |
| 24/10/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 5492 | 6 | 5492 | 6 | 0.00 |
| 24/10/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 5051 | 5 | 5051 | 5 | 0.00 |
| 24/10/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 459 | 0 | 459 | 0 | 0.00 |
| 24/10/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 377 | 0 | 377 | 0 | 0.00 |
| 24/10/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 416 | 0 | 416 | 0 | 0.00 |
| 24/10/2011 | R207 On 03-May-12 | | | Bond Future | 8.19 | 97.1975 | 8.1910 | 97.1975 | 0.00 |
| 24/10/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4483 | 5 | 4483 | 5 | 0.00 |
| 24/10/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4302 | 4 | 4302 | 4 | 0.00 |
| 24/10/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4661 | 5 | 4661 | 5 | 0.00 |
| 24/10/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1422 | 1 | 1422 | 1 | 0.00 |
| 24/10/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1585 | 2 | 1585 | 2 | 0.00 |
| 24/10/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1504 | 1 | 1504 | 1 | 0.00 |
| 24/10/2011 | R207 On 02-August-12 | | | Bond Future | 8.28 | 95.0630 | 8.2770 | 95.0630 | 0.00 |
| 24/10/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4606 | 5 | 4606 | 5 | 0.00 |
| 24/10/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4769 | 5 | 4769 | 5 | 0.00 |
| 24/10/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4446 | 5 | 4446 | 5 | 0.00 |
| 24/10/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2246 | 2 | 2246 | 2 | 0.00 |
| 24/10/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2058 | 2 | 2058 | 2 | 0.00 |
| 24/10/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2150 | 2 | 2150 | 2 | 0.00 |
| 24/10/2011 | R208 On 03-November-11 | | | Bond Future | 8.09 | 92.2475 | 8.0910 | 92.2475 | 2,040.00 |
| 24/10/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 3930 | 4 | 3930 | 4 | 0.00 |
| 24/10/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 4218 | 4 | 4218 | 4 | 0.00 |
| 24/10/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 3641 | 4 | 3641 | 4 | 0.00 |
| 24/10/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 264 | 0 | 264 | 0 | 1,995.00 |
| 24/10/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 4791 | 5 | 4791 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 994 | 1 | 994 | 1 | 665.00 |
| 24/10/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 1949 | 2 | 1949 | 2 | 0.00 |
| 24/10/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 80 | 0 | 80 | 0 | 665.00 |
| 24/10/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,995.00 |
| 24/10/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 329 | 0 | 329 | 0 | 0.00 |
| 24/10/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 24/10/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 1133 | 1 | 1133 | 1 | 0.00 |
| 24/10/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 24/10/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 24/10/2011 | R208 On 02-February-12 | | | Bond Future | 8.18 | 93.5696 | 8.1760 | 93.5696 | 5,986.00 |
| 24/10/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 5292 | 6 | 5292 | 6 | 0.00 |
| 24/10/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 5063 | 5 | 5063 | 5 | 0.00 |
| 24/10/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 5524 | 6 | 5524 | 6 | 0.00 |
| 24/10/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 480 | 0 | 480 | 0 | 0.00 |
| 24/10/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 578 | 1 | 578 | 1 | 0.00 |
| 24/10/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 527 | 1 | 527 | 1 | 0.00 |
| 24/10/2011 | R208 On 03-May-12 | | | Bond Future | 8.26 | 91.5815 | 8.2560 | 91.5815 | 0.00 |
| 24/10/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5447 | 6 | 5447 | 6 | 0.00 |
| 24/10/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5651 | 6 | 5651 | 6 | 0.00 |
| 24/10/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5245 | 5 | 5245 | 5 | 0.00 |
| 24/10/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1303 | 1 | 1303 | 1 | 0.00 |
| 24/10/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1159 | 1 | 1159 | 1 | 0.00 |
| 24/10/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1230 | 1 | 1230 | 1 | 0.00 |
| 24/10/2011 | R208 On 02-August-12 | | | Bond Future | 8.33 | 93.0022 | 8.3330 | 93.0022 | 0.00 |
| 24/10/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4750 | 5 | 4750 | 5 | 0.00 |
| 24/10/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4578 | 5 | 4578 | 5 | 0.00 |
| 24/10/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 4924 | 5 | 4924 | 5 | 0.00 |
| 24/10/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2310 | 2 | 2310 | 2 | 0.00 |
| 24/10/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2515 | 2 | 2515 | 2 | 0.00 |
| 24/10/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2411 | 2 | 2411 | 2 | 0.00 |
| 24/10/2011 | R209 On 03-November-11 | | | Bond Future | 8.92 | 74.9079 | 8.9190 | 74.9079 | 1,763.00 |
| 24/10/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 330 | 1 | 330 | 1 | 0.00 |
| 24/10/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 446 | 1 | 446 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 238 | 0 | 238 | 0 | 0.00 |
| 24/10/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 1968 | 2 | 1968 | 2 | 0.00 |
| 24/10/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 1378 | 1 | 1378 | 1 | 0.00 |
| 24/10/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 1660 | 1 | 1660 | 1 | 0.00 |
| 24/10/2011 | R209 On 02-February-12 | | | Bond Future | 8.99 | 75.9825 | 8.9930 | 75.9825 | 1,237.00 |
| 24/10/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 2806 | 3 | 2806 | 3 | 0.00 |
| 24/10/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3001 | 3 | 3001 | 3 | 0.00 |
| 24/10/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 2619 | 3 | 2619 | 3 | 0.00 |
| 24/10/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2949 | 3 | 2949 | 3 | 0.00 |
| 24/10/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2567 | 2 | 2567 | 2 | 0.00 |
| 24/10/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2752 | 3 | 2752 | 3 | 0.00 |
| 24/10/2011 | R209 On 03-May-12 | | | Bond Future | 9.06 | 73.9859 | 9.0610 | 73.9859 | 0.00 |
| 24/10/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3571 | 4 | 3571 | 4 | 0.00 |
| 24/10/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3392 | 4 | 3392 | 4 | 0.00 |
| 24/10/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 3755 | 4 | 3755 | 4 | 0.00 |
| 24/10/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3838 | 4 | 3838 | 4 | 0.00 |
| 24/10/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 4238 | 4 | 4238 | 4 | 0.00 |
| 24/10/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 4034 | 4 | 4034 | 4 | 0.00 |
| 24/10/2011 | R209 On 02-August-12 | | | Bond Future | 9.13 | 75.1322 | 9.1280 | 75.1322 | 0.00 |
| 24/10/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5161 | 6 | 5161 | 6 | 0.00 |
| 24/10/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 5355 | 6 | 5355 | 6 | 0.00 |
| 24/10/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 4969 | 5 | 4969 | 5 | 0.00 |
| 24/10/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 4435 | 4 | 4435 | 4 | 0.00 |
| 24/10/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 4090 | 4 | 4090 | 4 | 0.00 |
| 24/10/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 4260 | 4 | 4260 | 4 | 0.00 |
| 24/10/2011 | R210 On 03-November-11 | | | Bond Future | 130.92 | 130.9095 | 130.9164 | 130.9095 | 750.00 |
| 24/10/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 134 | 0 | 134 | 0 | 0.00 |
| 24/10/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 34 | 0 | 34 | 0 | 0.00 |
| 24/10/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 84 | 0 | 84 | 0 | 0.00 |
| 24/10/2011 | R211 On 03-November-11 | | | Bond Future | 113.37 | 113.2843 | 113.3699 | 113.2843 | 529.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 112120 | 112 | 112120 | 112 | 0.00 |
| 24/10/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 112070 | 112 | 112070 | 112 | 0.00 |
| 24/10/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 112170 | 112 | 112170 | 112 | 0.00 |
| 24/10/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R211 On 02-February-12 | | | Bond Future | 113.66 | 113.5711 | 113.6577 | 113.5711 | 0.00 |
| 24/10/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 3158 | 3 | 3158 | 3 | 0.00 |
| 24/10/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 3108 | 3 | 3108 | 3 | 0.00 |
| 24/10/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 3208 | 3 | 3208 | 3 | 0.00 |
| 24/10/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R212 On 03-November-11 | | | Bond Future | 109.67 | 109.6601 | 109.6653 | 109.6601 | 2,677.00 |
| 24/10/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 107165 | 107 | 107165 | 107 | 0.00 |
| 24/10/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 107115 | 107 | 107115 | 107 | 0.00 |
| 24/10/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 107215 | 107 | 107215 | 107 | 0.00 |
| 24/10/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R212 On 02-February-12 | | | Bond Future | 109.77 | 109.7642 | 109.7694 | 109.7642 | 0.00 |
| 24/10/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 1269 | 1 | 1269 | 1 | 0.00 |
| 24/10/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 1319 | 1 | 1319 | 1 | 0.00 |
| 24/10/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 1219 | 1 | 1219 | 1 | 0.00 |
| 24/10/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R213 On 03-November-11 | | | Bond Future | 8.92 | 84.4510 | 8.9210 | 84.4510 | 0.00 |
| 24/10/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 1775 | 1 | 1775 | 1 | 0.00 |
| 24/10/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 965 | 0 | 965 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 1369 | 1 | 1369 | 1 | 0.00 |
| 24/10/2011 | R213 On 02-February-12 | | | Bond Future | 9.01 | 85.6569 | 9.0050 | 85.6569 | 0.00 |
| 24/10/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 24/10/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 349 | 1 | 349 | 1 | 0.00 |
| 24/10/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 430 | 0 | 430 | 0 | 0.00 |
| 24/10/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 39 | 0 | 39 | 0 | 0.00 |
| 24/10/2011 | R213 On 03-May-12 | | | Bond Future | 9.08 | 83.4117 | 9.0790 | 83.4117 | 0.00 |
| 24/10/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 1296 | 2 | 1296 | 2 | 0.00 |
| 24/10/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 1669 | 2 | 1669 | 2 | 0.00 |
| 24/10/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 920 | 2 | 920 | 2 | 0.00 |
| 24/10/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R213 On 02-August-12 | | | Bond Future | 9.15 | 84.7038 | 9.1510 | 84.7038 | 0.00 |
| 24/10/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 744 | 1 | 744 | 1 | 0.00 |
| 24/10/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 1116 | 2 | 1116 | 2 | 0.00 |
| 24/10/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 369 | 1 | 369 | 1 | 0.00 |
| 24/10/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 0.0050 | 177.4717 | 0.00 |
| 24/10/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 27590 | 28 | 0.00 |
| 24/10/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 28834 | 29 | 0.00 |
| 24/10/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26333 | 26 | 0.00 |
| 24/10/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 0.7700 | 109.4951 | 0.00 |
| 24/10/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 24/10/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 24/10/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 1.9190 | 108.3913 | 0.00 |
| 24/10/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 24/10/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 24/10/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 24/10/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 24/10/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |