



Derivatives Weekly Statistics Report

From: 19/09/2011 To: 22/09/2011

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2011 | AL7T On 03-November-11 | | | Index Future | 399.25 | 403.8390 | 399.2500 | 403.8390 | 16.00 |
| 19/09/2011 | AL7T On 02-February-12 | | | Index Future | 404.99 | 409.6470 | 404.9900 | 409.6470 | 0.00 |
| 19/09/2011 | ALBI On 03-November-11 | | | Index Future | 366.68 | 370.8990 | 366.6750 | 370.8990 | 1,690.00 |
| 19/09/2011 | ALBI On 02-February-12 | | | Index Future | 371.95 | 376.2340 | 371.9470 | 376.2340 | 0.00 |
| 19/09/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 19/09/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2011 | CAAD On 19-September-11 | | | Can-Do Future | 0.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 19/09/2011 | CAAE On 19-September-11 | | | Can-Do Future | 0.84 | 0.5685 | 0.8418 | 0.5685 | 0.00 |
| 19/09/2011 | CAAG On 24-October-11 | | | Can-Do Future | 7.73 | 7.4650 | 7.7335 | 7.4650 | 0.00 |
| 19/09/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 1036 | 1 | 1 | 1 | 0.00 |
| 19/09/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 986 | 1 | 1 | 1 | 0.00 |
| 19/09/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 1085 | 1 | 1 | 1 | 0.00 |
| 19/09/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 740 | 0 | 1 | 0 | 14,286.00 |
| 19/09/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 392 | 0 | 0 | 0 | 6,757.00 |
| 19/09/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 59 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 2 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 7 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 3 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 3 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 19/09/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2011 | GOVI On 03-November-11 | | | GOVI | 367.39 | 371.4220 | 367.3940 | 371.4220 | 162.00 |
| 19/09/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 103940 | 14 | 10 | 14 | 0.00 |
| 19/09/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 103840 | 14 | 10 | 14 | 0.00 |
| 19/09/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 104040 | 14 | 10 | 14 | 0.00 |
| 19/09/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | GOVI On 02-February-12 | | | GOVI | 372.68 | 376.7640 | 372.6760 | 376.7640 | 0.00 |
| 19/09/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 36760 | 8 | 4 | 8 | 0.00 |
| 19/09/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 36660 | 8 | 4 | 8 | 0.00 |
| 19/09/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 36860 | 8 | 4 | 8 | 0.00 |
| 19/09/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 19/09/2011 | IGOV On 03-November-11 | | | Index Future | 161.69 | 161.7920 | 161.6880 | 161.7920 | 84.00 |
| 19/09/2011 | IGOV On 02-February-12 | | | Index Future | 164.01 | 164.1190 | 164.0120 | 164.1190 | 0.00 |
| 19/09/2011 | ILBI On 02-February-12 | | | Index Future | 449.29 | 449.2890 | 449.2890 | 449.2890 | 88.00 |
| 19/09/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 19/09/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 19/09/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 19/09/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |

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|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 19/09/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 19/09/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.57 | 94.4400 | 94.4300 | 94.4400 | 16,389.00 |
| 19/09/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.48 | 94.5300 | 94.5200 | 94.5300 | 1,000.00 |
| 19/09/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.44 | 94.5900 | 94.5600 | 94.5900 | 1,000.00 |
| 19/09/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.40 | 94.6400 | 94.6000 | 94.6400 | 5,541.00 |
| 19/09/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.38 | 94.6600 | 94.6200 | 94.6600 | 0.00 |
| 19/09/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.36 | 94.7100 | 94.6400 | 94.7100 | 0.00 |
| 19/09/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.34 | 94.7400 | 94.6600 | 94.7400 | 1,340.00 |
| 19/09/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.38 | 94.7100 | 94.6200 | 94.7100 | 2,890.00 |
| 19/09/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.65 | 94.4900 | 94.3500 | 94.4900 | 44,760.00 |
| 19/09/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.87 | 94.2700 | 94.1300 | 94.2700 | 990.00 |
| 19/09/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.09 | 94.0400 | 93.9100 | 94.0400 | 790.00 |
| 19/09/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.35 | 93.8000 | 93.6500 | 93.8000 | 1,250.00 |
| 19/09/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 19/09/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 19/09/2011 | JN05 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 19/09/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |

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|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | OTH1 On 03-November-11 | | | Index Future | 362.41 | 367.6510 | 362.4110 | 367.6510 | 0.00 |
| 19/09/2011 | OTH1 On 02-February-12 | | | Index Future | 367.62 | 372.9380 | 367.6220 | 372.9380 | 0.00 |
| 19/09/2011 | R157 On 03-November-11 | | | Bond Future | 7.02 | 124.3099 | 123.5277 | 124.3099 | 16,861.00 |
| 19/09/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 4531 | 5 | 5 | 5 | 0.00 |
| 19/09/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 4709 | 5 | 5 | 5 | 0.00 |
| 19/09/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 4353 | 5 | 4 | 5 | 0.00 |
| 19/09/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 142 | 0 | 0 | 0 | 1,200.00 |
| 19/09/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 675 | 1 | 1 | 1 | 400.00 |
| 19/09/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 875 | 1 | 1 | 1 | 0.00 |
| 19/09/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 2106 | 3 | 2 | 3 | 0.00 |
| 19/09/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 125 | 0 | 0 | 0 | 1,200.00 |
| 19/09/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 567 | 0 | 1 | 0 | 400.00 |
| 19/09/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 743 | 0 | 1 | 0 | 0.00 |
| 19/09/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 1920 | 1 | 2 | 1 | 0.00 |
| 19/09/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R157 On 02-February-12 | | | Bond Future | 7.12 | 126.0968 | 125.3034 | 126.0968 | 0.00 |
| 19/09/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 4855 | 6 | 5 | 6 | 0.00 |
| 19/09/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 5007 | 6 | 5 | 6 | 0.00 |
| 19/09/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 4702 | 5 | 5 | 5 | 0.00 |
| 19/09/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 536 | 1 | 1 | 1 | 0.00 |
| 19/09/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 167 | 0 | 0 | 0 | 130.00 |
| 19/09/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 1203 | 2 | 1 | 2 | 0.00 |
| 19/09/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 1463 | 1 | 1 | 1 | 130.00 |
| 19/09/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 2573 | 2 | 3 | 2 | 130.00 |
| 19/09/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 4198 | 4 | 4 | 4 | 0.00 |

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| 19/09/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 158 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 130 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 144 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R157 On 03-May-12 | | | Bond Future | 7.22 | 121.1841 | 120.3772 | 121.1841 | 0.00 |
| 19/09/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 3796 | 4 | 4 | 4 | 0.00 |
| 19/09/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 3669 | 4 | 4 | 4 | 0.00 |
| 19/09/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 3923 | 5 | 4 | 5 | 0.00 |
| 19/09/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 452 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 513 | 0 | 1 | 0 | 0.00 |
| 19/09/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 482 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R157 On 02-August-12 | | | Bond Future | 7.29 | 123.1023 | 122.2791 | 123.1023 | 0.00 |
| 19/09/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3188 | 4 | 3 | 4 | 0.00 |
| 19/09/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3087 | 4 | 3 | 4 | 0.00 |
| 19/09/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3291 | 4 | 3 | 4 | 0.00 |
| 19/09/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 1027 | 1 | 1 | 1 | 0.00 |
| 19/09/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 1119 | 1 | 1 | 1 | 0.00 |
| 19/09/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 1072 | 1 | 1 | 1 | 0.00 |
| 19/09/2011 | R186 On 03-November-11 | | | Bond Future | 8.44 | 123.4497 | 121.4001 | 123.4497 | 22,456.00 |
| 19/09/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 5582 | 7 | 6 | 7 | 0.00 |
| 19/09/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 5959 | 8 | 6 | 8 | 0.00 |
| 19/09/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 5212 | 7 | 5 | 7 | 0.00 |
| 19/09/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 3824 | 5 | 4 | 5 | 0.00 |
| 19/09/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 828 | 2 | 1 | 2 | 1,275.00 |
| 19/09/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 1666 | 3 | 2 | 3 | 425.00 |
| 19/09/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 2625 | 4 | 3 | 4 | 0.00 |
| 19/09/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 6343 | 8 | 6 | 8 | 0.00 |
| 19/09/2011 | R186 On 03-November-11 | 8.20 | Call | Bond Future | 1116 | 2 | 1 | 2 | 0.00 |
| 19/09/2011 | R186 On 03-November-11 | 7.80 | Call | Bond Future | 286 | 1 | 0 | 1 | 250.00 |
| 19/09/2011 | R186 On 03-November-11 | 8.00 | Call | Bond Future | 597 | 1 | 1 | 1 | 0.00 |
| 19/09/2011 | R186 On 03-November-11 | 8.00 | Put | Bond Future | 4898 | 3 | 5 | 3 | 250.00 |
| 19/09/2011 | R186 On 03-November-11 | 8.20 | Put | Bond Future | 3439 | 2 | 3 | 2 | 250.00 |
| 19/09/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 316 | 0 | 0 | 0 | 1,275.00 |
| 19/09/2011 | R186 On 03-November-11 | 7.80 | Put | Bond Future | 6613 | 5 | 7 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 1596 | 1 | 2 | 1 | 425.00 |
| 19/09/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 2535 | 2 | 3 | 2 | 0.00 |
| 19/09/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 4134 | 3 | 4 | 3 | 0.00 |
| 19/09/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 516 | 0 | 1 | 0 | 0.00 |
| 19/09/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 940 | 1 | 1 | 1 | 0.00 |
| 19/09/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 373 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 440 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R186 On 02-February-12 | | | Bond Future | 8.52 | 119.9330 | 117.8555 | 119.9330 | 5,451.00 |
| 19/09/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 6359 | 8 | 6 | 8 | 0.00 |
| 19/09/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 6661 | 8 | 7 | 8 | 0.00 |
| 19/09/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 6064 | 8 | 6 | 8 | 0.00 |
| 19/09/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 120 | 0 | 0 | 0 | 6,000.00 |
| 19/09/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 1180 | 2 | 1 | 2 | 6,000.00 |
| 19/09/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 18477 | 17 | 18 | 17 | 0.00 |
| 19/09/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 2171 | 2 | 2 | 2 | 0.00 |
| 19/09/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 8710 | 7 | 9 | 7 | 0.00 |
| 19/09/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1885 | 1 | 2 | 1 | 0.00 |
| 19/09/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 2023 | 1 | 2 | 1 | 0.00 |
| 19/09/2011 | R186 On 03-May-12 | | | Bond Future | 8.60 | 121.7420 | 119.6280 | 121.7420 | 0.00 |
| 19/09/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 7050 | 8 | 7 | 8 | 0.00 |
| 19/09/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 7321 | 9 | 7 | 9 | 0.00 |
| 19/09/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6784 | 8 | 7 | 8 | 0.00 |
| 19/09/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 3626 | 3 | 4 | 3 | 0.00 |
| 19/09/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 3289 | 3 | 3 | 3 | 0.00 |
| 19/09/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3454 | 3 | 3 | 3 | 0.00 |
| 19/09/2011 | R186 On 02-August-12 | | | Bond Future | 8.67 | 118.3694 | 116.2284 | 118.3694 | 0.00 |
| 19/09/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 6204 | 7 | 6 | 7 | 0.00 |
| 19/09/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6439 | 8 | 6 | 8 | 0.00 |
| 19/09/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 5974 | 7 | 6 | 7 | 0.00 |
| 19/09/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 5678 | 5 | 6 | 5 | 0.00 |
| 19/09/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 5252 | 4 | 5 | 4 | 0.00 |
| 19/09/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 5461 | 5 | 5 | 5 | 0.00 |
| 19/09/2011 | R189 On 03-November-11 | | | Bond Future | 214.37 | 214.3672 | 214.3665 | 214.3672 | 0.00 |

| Date | Contract Details | | | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|----------------|--------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | R189 On | 03-November-11 | 212.00 | Call | Bond Future | 2366 | 2 | 2 | 2 | 0.00 | |
| 19/09/2011 | R189 On | 03-November-11 | 211.95 | Call | Bond Future | 2416 | 2 | 2 | 2 | 0.00 | |
| 19/09/2011 | R189 On | 03-November-11 | 212.05 | Call | Bond Future | 2316 | 2 | 2 | 2 | 0.00 | |
| 19/09/2011 | R189 On | 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 | |
| 19/09/2011 | R189 On | 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 | |
| 19/09/2011 | R189 On | 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 | |
| 19/09/2011 | R197 On | 03-November-11 | | | Bond Future | 243.13 | 243.1150 | 243.1277 | 243.1150 | 183.00 | |
| 19/09/2011 | R197 On | 03-November-11 | 238.50 | Call | Bond Future | 4628 | 5 | 5 | 5 | 0.00 | |
| 19/09/2011 | R197 On | 03-November-11 | 238.55 | Call | Bond Future | 4578 | 5 | 5 | 5 | 0.00 | |
| 19/09/2011 | R197 On | 03-November-11 | 238.45 | Call | Bond Future | 4678 | 5 | 5 | 5 | 0.00 | |
| 19/09/2011 | R197 On | 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 | |
| 19/09/2011 | R197 On | 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 | |
| 19/09/2011 | R197 On | 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 | |
| 19/09/2011 | R201 On | 03-November-11 | | | Bond Future | 6.68 | 109.6185 | 109.0624 | 109.6185 | 3,090.00 | |
| 19/09/2011 | R201 On | 03-November-11 | 8.00 | Call | Bond Future | 3697 | 4 | 4 | 4 | 0.00 | |
| 19/09/2011 | R201 On | 03-November-11 | 8.05 | Call | Bond Future | 3834 | 4 | 4 | 4 | 0.00 | |
| 19/09/2011 | R201 On | 03-November-11 | 7.95 | Call | Bond Future | 3560 | 4 | 4 | 4 | 0.00 | |
| 19/09/2011 | R201 On | 03-November-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 | |
| 19/09/2011 | R201 On | 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 | |
| 19/09/2011 | R201 On | 03-November-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 | |
| 19/09/2011 | R201 On | 02-February-12 | | | Bond Future | 6.77 | 106.7879 | 106.2240 | 106.7879 | 0.00 | |
| 19/09/2011 | R201 On | 02-February-12 | 8.25 | Call | Bond Future | 3857 | 4 | 4 | 4 | 0.00 | |
| 19/09/2011 | R201 On | 02-February-12 | 8.30 | Call | Bond Future | 3980 | 5 | 4 | 5 | 0.00 | |
| 19/09/2011 | R201 On | 02-February-12 | 8.20 | Call | Bond Future | 3733 | 4 | 4 | 4 | 0.00 | |
| 19/09/2011 | R201 On | 02-February-12 | 8.20 | Put | Bond Future | 21 | 0 | 0 | 0 | 0.00 | |
| 19/09/2011 | R201 On | 02-February-12 | 8.30 | Put | Bond Future | 15 | 0 | 0 | 0 | 0.00 | |
| 19/09/2011 | R201 On | 02-February-12 | 8.25 | Put | Bond Future | 18 | 0 | 0 | 0 | 0.00 | |
| 19/09/2011 | R201 On | 03-May-12 | | | Bond Future | 6.84 | 108.3920 | 107.8213 | 108.3920 | 0.00 | |
| 19/09/2011 | R201 On | 03-May-12 | 7.75 | Call | Bond Future | 2462 | 3 | 2 | 3 | 0.00 | |
| 19/09/2011 | R201 On | 03-May-12 | 7.70 | Call | Bond Future | 2367 | 3 | 2 | 3 | 0.00 | |
| 19/09/2011 | R201 On | 03-May-12 | 7.80 | Call | Bond Future | 2558 | 3 | 3 | 3 | 0.00 | |
| 19/09/2011 | R201 On | 03-May-12 | 7.80 | Put | Bond Future | 257 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 303 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 279 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R201 On 02-August-12 | | | Bond Future | 6.89 | 105.6972 | 105.1115 | 105.6972 | 0.00 |
| 19/09/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 1867 | 2 | 2 | 2 | 0.00 |
| 19/09/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 1791 | 2 | 2 | 2 | 0.00 |
| 19/09/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 1945 | 2 | 2 | 2 | 0.00 |
| 19/09/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 503 | 0 | 1 | 0 | 0.00 |
| 19/09/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 567 | 0 | 1 | 0 | 0.00 |
| 19/09/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 534 | 0 | 1 | 0 | 0.00 |
| 19/09/2011 | R202 On 03-November-11 | | | Bond Future | 181.92 | 182.4897 | 181.9179 | 182.4897 | 30,266.00 |
| 19/09/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 181418 | 182 | 181 | 182 | 0.00 |
| 19/09/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 181368 | 182 | 181 | 182 | 0.00 |
| 19/09/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 181468 | 182 | 181 | 182 | 0.00 |
| 19/09/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R202 On 02-February-12 | | | Bond Future | 181.87 | 182.4509 | 181.8702 | 182.4509 | 0.00 |
| 19/09/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 4870 | 5 | 5 | 5 | 0.00 |
| 19/09/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 4820 | 5 | 5 | 5 | 0.00 |
| 19/09/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 4920 | 6 | 5 | 6 | 0.00 |
| 19/09/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R203 On 03-November-11 | | | Bond Future | 7.80 | 104.2614 | 103.2711 | 104.2614 | 2,153.00 |
| 19/09/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 3308 | 4 | 3 | 4 | 0.00 |
| 19/09/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 3105 | 4 | 3 | 4 | 0.00 |
| 19/09/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 3513 | 4 | 4 | 4 | 0.00 |
| 19/09/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 89 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 132 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 109 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R203 On 02-February-12 | | | Bond Future | 7.92 | 105.7613 | 104.7568 | 105.7613 | 0.00 |
| 19/09/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 4240 | 5 | 4 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 4072 | 5 | 4 | 5 | 0.00 |
| 19/09/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 4411 | 5 | 4 | 5 | 0.00 |
| 19/09/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 534 | 0 | 1 | 0 | 0.00 |
| 19/09/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 625 | 0 | 1 | 0 | 0.00 |
| 19/09/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 578 | 0 | 1 | 0 | 0.00 |
| 19/09/2011 | R203 On 03-May-12 | | | Bond Future | 8.02 | 103.1900 | 102.1705 | 103.1900 | 0.00 |
| 19/09/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 4208 | 5 | 4 | 5 | 0.00 |
| 19/09/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 4356 | 5 | 4 | 5 | 0.00 |
| 19/09/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 4062 | 5 | 4 | 5 | 0.00 |
| 19/09/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 1190 | 1 | 1 | 1 | 0.00 |
| 19/09/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 1069 | 1 | 1 | 1 | 0.00 |
| 19/09/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 1128 | 1 | 1 | 1 | 0.00 |
| 19/09/2011 | R203 On 02-August-12 | | | Bond Future | 8.12 | 104.8185 | 103.7840 | 104.8185 | 0.00 |
| 19/09/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 3656 | 4 | 4 | 4 | 0.00 |
| 19/09/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 3534 | 4 | 4 | 4 | 0.00 |
| 19/09/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 3779 | 4 | 4 | 4 | 0.00 |
| 19/09/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 2011 | 2 | 2 | 2 | 0.00 |
| 19/09/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 2171 | 2 | 2 | 2 | 0.00 |
| 19/09/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 2090 | 2 | 2 | 2 | 0.00 |
| 19/09/2011 | R204 On 03-November-11 | | | Bond Future | 8.01 | 104.0851 | 103.0139 | 104.0851 | 3,183.00 |
| 19/09/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 3988 | 5 | 4 | 5 | 0.00 |
| 19/09/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 4223 | 5 | 4 | 5 | 0.00 |
| 19/09/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 3756 | 5 | 4 | 5 | 0.00 |
| 19/09/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 130 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 88 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 107 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R204 On 02-February-12 | | | Bond Future | 8.11 | 101.5514 | 100.4631 | 101.5514 | 0.00 |
| 19/09/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 5014 | 6 | 5 | 6 | 0.00 |
| 19/09/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 5214 | 6 | 5 | 6 | 0.00 |
| 19/09/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 4816 | 6 | 5 | 6 | 0.00 |
| 19/09/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 588 | 0 | 1 | 0 | 0.00 |
| 19/09/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 498 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 541 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | R204 On 03-May-12 | | | Bond Future | 8.21 | 103.0796 | 101.9772 | 103.0796 | 0.00 |
| 19/09/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 4192 | 5 | 4 | 5 | 0.00 |
| 19/09/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4032 | 5 | 4 | 5 | 0.00 |
| 19/09/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 4361 | 5 | 4 | 5 | 0.00 |
| 19/09/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1456 | 1 | 1 | 1 | 0.00 |
| 19/09/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1610 | 1 | 2 | 1 | 0.00 |
| 19/09/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1528 | 1 | 2 | 1 | 0.00 |
| 19/09/2011 | R204 On 02-August-12 | | | Bond Future | 8.30 | 100.6737 | 99.5550 | 100.6737 | 0.00 |
| 19/09/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 3657 | 4 | 4 | 4 | 0.00 |
| 19/09/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 3793 | 4 | 4 | 4 | 0.00 |
| 19/09/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 3524 | 4 | 4 | 4 | 0.00 |
| 19/09/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2798 | 2 | 3 | 2 | 0.00 |
| 19/09/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 2590 | 2 | 3 | 2 | 0.00 |
| 19/09/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2692 | 2 | 3 | 2 | 0.00 |
| 19/09/2011 | R206 On 03-November-11 | | | Bond Future | 6.45 | 104.7932 | 104.4687 | 104.7932 | 12,577.00 |
| 19/09/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 2615 | 3 | 3 | 3 | 0.00 |
| 19/09/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 2517 | 3 | 3 | 3 | 0.00 |
| 19/09/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 2714 | 3 | 3 | 3 | 0.00 |
| 19/09/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R206 On 02-February-12 | | | Bond Future | 6.53 | 102.5363 | 102.2074 | 102.5363 | 0.00 |
| 19/09/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 2647 | 3 | 3 | 3 | 0.00 |
| 19/09/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 2563 | 3 | 3 | 3 | 0.00 |
| 19/09/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 2731 | 3 | 3 | 3 | 0.00 |
| 19/09/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 21 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 28 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 25 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R206 On 03-May-12 | | | Bond Future | 6.60 | 104.0774 | 103.7446 | 104.0774 | 0.00 |
| 19/09/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 1687 | 2 | 2 | 2 | 0.00 |
| 19/09/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 1747 | 2 | 2 | 2 | 0.00 |
| 19/09/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 1628 | 2 | 2 | 2 | 0.00 |
| 19/09/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 294 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 257 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 275 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R206 On 02-August-12 | | | Bond Future | 6.65 | 101.9586 | 101.6161 | 101.9586 | 0.00 |
| 19/09/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1292 | 2 | 1 | 2 | 0.00 |
| 19/09/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1247 | 1 | 1 | 1 | 0.00 |
| 19/09/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1336 | 2 | 1 | 2 | 0.00 |
| 19/09/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 450 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 495 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 473 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R207 On 03-November-11 | | | Bond Future | 8.16 | 98.0635 | 96.9285 | 98.0635 | 8,999.00 |
| 19/09/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 3515 | 5 | 4 | 5 | 0.00 |
| 19/09/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 3752 | 5 | 4 | 5 | 0.00 |
| 19/09/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 3283 | 4 | 3 | 4 | 0.00 |
| 19/09/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 607 | 1 | 1 | 1 | 2,000.00 |
| 19/09/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 1186 | 2 | 1 | 2 | 0.00 |
| 19/09/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 1830 | 3 | 2 | 3 | 0.00 |
| 19/09/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 59 | 0 | 0 | 0 | 900.00 |
| 19/09/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 702 | 1 | 1 | 1 | 0.00 |
| 19/09/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 2015 | 3 | 2 | 3 | 0.00 |
| 19/09/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 375 | 1 | 0 | 1 | 300.00 |
| 19/09/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 1889 | 1 | 2 | 1 | 300.00 |
| 19/09/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 645 | 0 | 1 | 0 | 900.00 |
| 19/09/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 2727 | 2 | 3 | 2 | 0.00 |
| 19/09/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 740 | 0 | 1 | 0 | 2,000.00 |
| 19/09/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 5097 | 4 | 5 | 4 | 0.00 |
| 19/09/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 1226 | 1 | 1 | 1 | 2,000.00 |
| 19/09/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 256 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 2083 | 1 | 2 | 1 | 0.00 |
| 19/09/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 181 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 216 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R207 On 02-February-12 | | | Bond Future | 8.26 | 95.8356 | 94.6821 | 95.8356 | 0.00 |
| 19/09/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 4807 | 6 | 5 | 6 | 0.00 |
| 19/09/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 5009 | 6 | 5 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 4608 | 6 | 5 | 6 | 0.00 |
| 19/09/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 861 | 1 | 1 | 1 | 0.00 |
| 19/09/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 739 | 1 | 1 | 1 | 0.00 |
| 19/09/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 798 | 1 | 1 | 1 | 0.00 |
| 19/09/2011 | R207 On 03-May-12 | | | Bond Future | 8.35 | 97.2739 | 96.1041 | 97.2739 | 0.00 |
| 19/09/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4145 | 5 | 4 | 5 | 0.00 |
| 19/09/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 3978 | 5 | 4 | 5 | 0.00 |
| 19/09/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4309 | 5 | 4 | 5 | 0.00 |
| 19/09/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1929 | 2 | 2 | 2 | 0.00 |
| 19/09/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 2120 | 2 | 2 | 2 | 0.00 |
| 19/09/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 2026 | 2 | 2 | 2 | 0.00 |
| 19/09/2011 | R207 On 02-August-12 | | | Bond Future | 8.44 | 95.1743 | 93.9851 | 95.1743 | 0.00 |
| 19/09/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4278 | 5 | 4 | 5 | 0.00 |
| 19/09/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4430 | 5 | 4 | 5 | 0.00 |
| 19/09/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4129 | 5 | 4 | 5 | 0.00 |
| 19/09/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2769 | 2 | 3 | 2 | 0.00 |
| 19/09/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2559 | 2 | 3 | 2 | 0.00 |
| 19/09/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2662 | 2 | 3 | 2 | 0.00 |
| 19/09/2011 | R208 On 03-November-11 | | | Bond Future | 8.19 | 92.6235 | 91.3796 | 92.6235 | 6,823.00 |
| 19/09/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 3566 | 5 | 4 | 5 | 0.00 |
| 19/09/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 3814 | 5 | 4 | 5 | 0.00 |
| 19/09/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 3322 | 4 | 3 | 4 | 0.00 |
| 19/09/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 662 | 1 | 1 | 1 | 1,995.00 |
| 19/09/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 4323 | 5 | 4 | 5 | 0.00 |
| 19/09/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 1298 | 2 | 1 | 2 | 665.00 |
| 19/09/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 2001 | 3 | 2 | 3 | 0.00 |
| 19/09/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 755 | 0 | 1 | 0 | 665.00 |
| 19/09/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 155 | 0 | 0 | 0 | 1,995.00 |
| 19/09/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 1255 | 1 | 1 | 1 | 0.00 |
| 19/09/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 308 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 2154 | 1 | 2 | 1 | 0.00 |
| 19/09/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 220 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 261 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | R208 On 02-February-12 | | | Bond Future | 8.28 | 93.9549 | 92.6925 | 93.9549 | 0.00 |
| 19/09/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 5039 | 6 | 5 | 6 | 0.00 |
| 19/09/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 4828 | 6 | 5 | 6 | 0.00 |
| 19/09/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 5254 | 6 | 5 | 6 | 0.00 |
| 19/09/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 842 | 1 | 1 | 1 | 0.00 |
| 19/09/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 974 | 1 | 1 | 1 | 0.00 |
| 19/09/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 905 | 1 | 1 | 1 | 0.00 |
| 19/09/2011 | R208 On 03-May-12 | | | Bond Future | 8.37 | 91.9694 | 90.6902 | 91.9694 | 0.00 |
| 19/09/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5207 | 6 | 5 | 6 | 0.00 |
| 19/09/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5399 | 6 | 5 | 6 | 0.00 |
| 19/09/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5017 | 6 | 5 | 6 | 0.00 |
| 19/09/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1715 | 1 | 2 | 1 | 0.00 |
| 19/09/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1547 | 1 | 2 | 1 | 0.00 |
| 19/09/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1629 | 1 | 2 | 1 | 0.00 |
| 19/09/2011 | R208 On 02-August-12 | | | Bond Future | 8.44 | 93.4212 | 92.1206 | 93.4212 | 0.00 |
| 19/09/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4571 | 5 | 5 | 5 | 0.00 |
| 19/09/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4408 | 5 | 4 | 5 | 0.00 |
| 19/09/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 4737 | 6 | 5 | 6 | 0.00 |
| 19/09/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2747 | 2 | 3 | 2 | 0.00 |
| 19/09/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2970 | 2 | 3 | 2 | 0.00 |
| 19/09/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2856 | 2 | 3 | 2 | 0.00 |
| 19/09/2011 | R209 On 03-November-11 | | | Bond Future | 8.62 | 78.4145 | 76.6942 | 78.4145 | 1,383.00 |
| 19/09/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 2379 | 4 | 2 | 4 | 0.00 |
| 19/09/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 2619 | 4 | 3 | 4 | 0.00 |
| 19/09/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 2149 | 3 | 2 | 3 | 0.00 |
| 19/09/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 1476 | 1 | 1 | 1 | 0.00 |
| 19/09/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 1148 | 1 | 1 | 1 | 0.00 |
| 19/09/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 1305 | 1 | 1 | 1 | 0.00 |
| 19/09/2011 | R209 On 02-February-12 | | | Bond Future | 8.68 | 79.5415 | 77.7931 | 79.5415 | 0.00 |
| 19/09/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 4675 | 6 | 5 | 6 | 0.00 |
| 19/09/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 4913 | 6 | 5 | 6 | 0.00 |
| 19/09/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 4443 | 6 | 4 | 6 | 0.00 |
| 19/09/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2331 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2037 | 2 | 2 | 2 | 0.00 |
| 19/09/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2179 | 2 | 2 | 2 | 0.00 |
| 19/09/2011 | R209 On 03-May-12 | | | Bond Future | 8.74 | 77.5902 | 75.8214 | 77.5902 | 0.00 |
| 19/09/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 5280 | 6 | 5 | 6 | 0.00 |
| 19/09/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 5065 | 6 | 5 | 6 | 0.00 |
| 19/09/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 5500 | 7 | 6 | 7 | 0.00 |
| 19/09/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3109 | 3 | 3 | 3 | 0.00 |
| 19/09/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 3437 | 3 | 3 | 3 | 0.00 |
| 19/09/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 3269 | 3 | 3 | 3 | 0.00 |
| 19/09/2011 | R209 On 02-August-12 | | | Bond Future | 8.80 | 78.8230 | 77.0163 | 78.8230 | 0.00 |
| 19/09/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 6966 | 8 | 7 | 8 | 0.00 |
| 19/09/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 7189 | 8 | 7 | 8 | 0.00 |
| 19/09/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 6746 | 8 | 7 | 8 | 0.00 |
| 19/09/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 3675 | 3 | 4 | 3 | 0.00 |
| 19/09/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 3387 | 3 | 3 | 3 | 0.00 |
| 19/09/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 3528 | 3 | 4 | 3 | 0.00 |
| 19/09/2011 | R210 On 03-November-11 | | | Bond Future | 135.48 | 135.4705 | 135.4775 | 135.4705 | 600.00 |
| 19/09/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 4478 | 4 | 4 | 4 | 0.00 |
| 19/09/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 4528 | 5 | 5 | 5 | 0.00 |
| 19/09/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 4428 | 4 | 4 | 4 | 0.00 |
| 19/09/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R211 On 03-November-11 | | | Bond Future | 112.81 | 112.8110 | 112.8140 | 112.8110 | 529.00 |
| 19/09/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 111564 | 112 | 112 | 112 | 0.00 |
| 19/09/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 111614 | 112 | 112 | 112 | 0.00 |
| 19/09/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 111514 | 112 | 112 | 112 | 0.00 |
| 19/09/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R211 On 02-February-12 | | | Bond Future | 113.10 | 113.0958 | 113.0982 | 113.0958 | 0.00 |
| 19/09/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 2598 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 2548 | 3 | 3 | 3 | 0.00 |
| 19/09/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 2648 | 3 | 3 | 3 | 0.00 |
| 19/09/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R212 On 03-November-11 | | | Bond Future | 110.46 | 111.1536 | 110.4632 | 111.1536 | 2,667.00 |
| 19/09/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 107963 | 109 | 108 | 109 | 0.00 |
| 19/09/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 107913 | 109 | 108 | 109 | 0.00 |
| 19/09/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 108013 | 109 | 108 | 109 | 0.00 |
| 19/09/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R212 On 02-February-12 | | | Bond Future | 110.58 | 111.2840 | 110.5830 | 111.2840 | 0.00 |
| 19/09/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 2083 | 3 | 2 | 3 | 0.00 |
| 19/09/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 2133 | 3 | 2 | 3 | 0.00 |
| 19/09/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 2033 | 3 | 2 | 3 | 0.00 |
| 19/09/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R213 On 03-November-11 | | | Bond Future | 8.69 | 87.4088 | 85.6483 | 87.4088 | 0.00 |
| 19/09/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 505 | 2 | 1 | 2 | 0.00 |
| 19/09/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 908 | 3 | 1 | 3 | 0.00 |
| 19/09/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 98 | 2 | 0 | 2 | 0.00 |
| 19/09/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R213 On 02-February-12 | | | Bond Future | 8.76 | 88.6672 | 86.8836 | 88.6672 | 0.00 |
| 19/09/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 1869 | 4 | 2 | 4 | 0.00 |
| 19/09/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 1478 | 3 | 1 | 3 | 0.00 |
| 19/09/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 2257 | 4 | 2 | 4 | 0.00 |
| 19/09/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R213 On 02-February-12 | 8.95 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R213 On 03-May-12 | | | Bond Future | 8.83 | 86.4620 | 84.6453 | 86.4620 | 0.00 |
| 19/09/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 3225 | 5 | 3 | 5 | 0.00 |
| 19/09/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 3598 | 5 | 4 | 5 | 0.00 |
| 19/09/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 2849 | 5 | 3 | 5 | 0.00 |
| 19/09/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R213 On 02-August-12 | | | Bond Future | 8.89 | 87.8333 | 85.9832 | 87.8333 | 0.00 |
| 19/09/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 2731 | 5 | 3 | 5 | 0.00 |
| 19/09/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 3103 | 5 | 3 | 5 | 0.00 |
| 19/09/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 2357 | 4 | 2 | 4 | 0.00 |
| 19/09/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 177.4717 | 177.4717 | 0.00 |
| 19/09/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 28 | 28 | 0.00 |
| 19/09/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 29 | 29 | 0.00 |
| 19/09/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26 | 26 | 0.00 |
| 19/09/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 109.5273 | 109.4951 | 0.00 |
| 19/09/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1 | 1 | 0.00 |
| 19/09/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 1 | 1 | 0.00 |
| 19/09/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1 | 1 | 0.00 |
| 19/09/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 108.4299 | 108.3913 | 0.00 |
| 19/09/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1 | 1 | 0.00 |
| 19/09/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 19/09/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 20/09/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2011 | AL7T On 03-November-11 | | | Index Future | 401.47 | 399.2500 | 401.4720 | 399.2500 | 16.00 |
| 20/09/2011 | AL7T On 02-February-12 | | | Index Future | 407.24 | 404.9900 | 407.2440 | 404.9900 | 0.00 |
| 20/09/2011 | ALBI On 03-November-11 | | | Index Future | 368.20 | 366.6750 | 368.1950 | 366.6750 | 1,690.00 |
| 20/09/2011 | ALBI On 02-February-12 | | | Index Future | 373.49 | 371.9470 | 373.4880 | 371.9470 | 0.00 |
| 20/09/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2011 | C207 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 20/09/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2011 | CAAG On 24-October-11 | | | Can-Do Future | 7.71 | 7.7335 | 7.7072 | 7.7335 | 0.00 |
| 20/09/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 1009 | 1 | 1 | 1 | 0.00 |
| 20/09/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 960 | 1 | 1 | 1 | 0.00 |
| 20/09/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 1059 | 1 | 1 | 1 | 0.00 |
| 20/09/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 715 | 1 | 1 | 1 | 14,286.00 |
| 20/09/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 373 | 0 | 0 | 0 | 6,757.00 |
| 20/09/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 66 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 2 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 8 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 3 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 2 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 20/09/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 20/09/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2011 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | GOVI On 03-November-11 | | | GOVI | 368.96 | 367.3940 | 368.9580 | 367.3940 | 162.00 |
| 20/09/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 119580 | 10 | 12 | 10 | 0.00 |
| 20/09/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 119480 | 10 | 12 | 10 | 0.00 |
| 20/09/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 119680 | 10 | 12 | 10 | 0.00 |
| 20/09/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | GOVI On 02-February-12 | | | GOVI | 374.26 | 372.6760 | 374.2620 | 372.6760 | 0.00 |
| 20/09/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 52620 | 4 | 5 | 4 | 0.00 |
| 20/09/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 52520 | 4 | 5 | 4 | 0.00 |
| 20/09/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 52720 | 4 | 5 | 4 | 0.00 |
| 20/09/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 20/09/2011 | IGOV On 03-November-11 | | | Index Future | 161.80 | 161.6880 | 161.8010 | 161.6880 | 84.00 |
| 20/09/2011 | IGOV On 02-February-12 | | | Index Future | 164.13 | 164.0120 | 164.1270 | 164.0120 | 0.00 |
| 20/09/2011 | ILBI On 02-February-12 | | | Index Future | 449.29 | 449.2890 | 449.2890 | 449.2890 | 88.00 |
| 20/09/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 20/09/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 20/09/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 20/09/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 20/09/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 20/09/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 20/09/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.57 | 94.4300 | 94.4300 | 94.4300 | 16,389.00 |
| 20/09/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.46 | 94.5200 | 94.5400 | 94.5200 | 1,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.41 | 94.5600 | 94.5900 | 94.5600 | 1,000.00 |
| 20/09/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.36 | 94.6000 | 94.6400 | 94.6000 | 5,541.00 |
| 20/09/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.33 | 94.6200 | 94.6700 | 94.6200 | 0.00 |
| 20/09/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.32 | 94.6400 | 94.6800 | 94.6400 | 0.00 |
| 20/09/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.28 | 94.6600 | 94.7200 | 94.6600 | 1,340.00 |
| 20/09/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.34 | 94.6200 | 94.6600 | 94.6200 | 2,890.00 |
| 20/09/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.56 | 94.3500 | 94.4400 | 94.3500 | 44,760.00 |
| 20/09/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.79 | 94.1300 | 94.2100 | 94.1300 | 990.00 |
| 20/09/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.04 | 93.9100 | 93.9600 | 93.9100 | 790.00 |
| 20/09/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.31 | 93.6500 | 93.6900 | 93.6500 | 1,250.00 |
| 20/09/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 20/09/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 20/09/2011 | JN05 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 20/09/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | OTH1 On 03-November-11 | | | Index Future | 363.70 | 362.4110 | 363.6950 | 362.4110 | 0.00 |
| 20/09/2011 | OTH1 On 02-February-12 | | | Index Future | 368.92 | 367.6220 | 368.9240 | 367.6220 | 0.00 |
| 20/09/2011 | R157 On 03-November-11 | | | Bond Future | 6.89 | 123.5277 | 124.0031 | 123.5277 | 16,862.00 |
| 20/09/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 5004 | 5 | 5 | 5 | 0.00 |
| 20/09/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 5182 | 5 | 5 | 5 | 0.00 |
| 20/09/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 4825 | 4 | 5 | 4 | 0.00 |
| 20/09/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 227 | 0 | 0 | 0 | 1,200.00 |
| 20/09/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 2527 | 2 | 3 | 2 | 0.00 |
| 20/09/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 924 | 1 | 1 | 1 | 400.00 |
| 20/09/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 1164 | 1 | 1 | 1 | 0.00 |
| 20/09/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 381 | 1 | 0 | 1 | 400.00 |
| 20/09/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 70 | 0 | 0 | 0 | 1,200.00 |
| 20/09/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 516 | 1 | 1 | 1 | 0.00 |
| 20/09/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 1529 | 2 | 2 | 2 | 0.00 |
| 20/09/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R157 On 02-February-12 | | | Bond Future | 6.99 | 125.3034 | 125.7857 | 125.3034 | 0.00 |
| 20/09/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 5298 | 5 | 5 | 5 | 0.00 |
| 20/09/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 5454 | 5 | 5 | 5 | 0.00 |
| 20/09/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 5142 | 5 | 5 | 5 | 0.00 |
| 20/09/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 225 | 0 | 0 | 0 | 130.00 |
| 20/09/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 1440 | 1 | 1 | 1 | 0.00 |
| 20/09/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 675 | 1 | 1 | 1 | 0.00 |
| 20/09/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 2230 | 3 | 2 | 3 | 130.00 |
| 20/09/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 3773 | 4 | 4 | 4 | 0.00 |
| 20/09/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 1218 | 1 | 1 | 1 | 130.00 |
| 20/09/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 116 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 94 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 105 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R157 On 03-May-12 | | | Bond Future | 7.07 | 120.3772 | 120.8651 | 120.3772 | 0.00 |
| 20/09/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4190 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4322 | 4 | 4 | 4 | 0.00 |
| 20/09/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4058 | 4 | 4 | 4 | 0.00 |
| 20/09/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 414 | 1 | 0 | 1 | 0.00 |
| 20/09/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 363 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 388 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R157 On 02-August-12 | | | Bond Future | 7.13 | 122.2791 | 122.7734 | 122.2791 | 0.00 |
| 20/09/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3528 | 3 | 4 | 3 | 0.00 |
| 20/09/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3635 | 3 | 4 | 3 | 0.00 |
| 20/09/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3421 | 3 | 3 | 3 | 0.00 |
| 20/09/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 958 | 1 | 1 | 1 | 0.00 |
| 20/09/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 877 | 1 | 1 | 1 | 0.00 |
| 20/09/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 917 | 1 | 1 | 1 | 0.00 |
| 20/09/2011 | R186 On 03-November-11 | | | Bond Future | 8.41 | 121.4001 | 121.7048 | 121.4001 | 22,456.00 |
| 20/09/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 5828 | 6 | 6 | 6 | 0.00 |
| 20/09/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 6212 | 6 | 6 | 6 | 0.00 |
| 20/09/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 5451 | 5 | 5 | 5 | 0.00 |
| 20/09/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 4026 | 4 | 4 | 4 | 0.00 |
| 20/09/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 893 | 1 | 1 | 1 | 1,275.00 |
| 20/09/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 1781 | 2 | 2 | 2 | 425.00 |
| 20/09/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 2785 | 3 | 3 | 3 | 0.00 |
| 20/09/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 6602 | 6 | 7 | 6 | 0.00 |
| 20/09/2011 | R186 On 03-November-11 | 7.80 | Call | Bond Future | 312 | 0 | 0 | 0 | 250.00 |
| 20/09/2011 | R186 On 03-November-11 | 8.00 | Call | Bond Future | 647 | 1 | 1 | 1 | 0.00 |
| 20/09/2011 | R186 On 03-November-11 | 8.20 | Call | Bond Future | 1200 | 1 | 1 | 1 | 0.00 |
| 20/09/2011 | R186 On 03-November-11 | 8.20 | Put | Bond Future | 3218 | 3 | 3 | 3 | 250.00 |
| 20/09/2011 | R186 On 03-November-11 | 8.00 | Put | Bond Future | 4643 | 5 | 5 | 5 | 250.00 |
| 20/09/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 270 | 0 | 0 | 0 | 1,275.00 |
| 20/09/2011 | R186 On 03-November-11 | 7.80 | Put | Bond Future | 6334 | 7 | 6 | 7 | 0.00 |
| 20/09/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 1451 | 2 | 1 | 2 | 425.00 |
| 20/09/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 2346 | 3 | 2 | 3 | 0.00 |
| 20/09/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 3894 | 4 | 4 | 4 | 0.00 |
| 20/09/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 451 | 1 | 0 | 1 | 0.00 |
| 20/09/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 838 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 321 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 381 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R186 On 02-February-12 | | | Bond Future | 8.49 | 117.8555 | 118.1638 | 117.8555 | 2,501.00 |
| 20/09/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 6561 | 6 | 7 | 6 | 0.00 |
| 20/09/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 6868 | 7 | 7 | 7 | 0.00 |
| 20/09/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 6260 | 6 | 6 | 6 | 0.00 |
| 20/09/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 1241 | 1 | 1 | 1 | 6,000.00 |
| 20/09/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 128 | 0 | 0 | 0 | 6,000.00 |
| 20/09/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 18177 | 18 | 18 | 18 | 0.00 |
| 20/09/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 2058 | 2 | 2 | 2 | 0.00 |
| 20/09/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 8463 | 9 | 8 | 9 | 0.00 |
| 20/09/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1784 | 2 | 2 | 2 | 0.00 |
| 20/09/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1917 | 2 | 2 | 2 | 0.00 |
| 20/09/2011 | R186 On 03-May-12 | | | Bond Future | 8.56 | 119.6280 | 119.9397 | 119.6280 | 0.00 |
| 20/09/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 7238 | 7 | 7 | 7 | 0.00 |
| 20/09/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6968 | 7 | 7 | 7 | 0.00 |
| 20/09/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 7513 | 7 | 8 | 7 | 0.00 |
| 20/09/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 3169 | 3 | 3 | 3 | 0.00 |
| 20/09/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 3499 | 4 | 3 | 4 | 0.00 |
| 20/09/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3330 | 3 | 3 | 3 | 0.00 |
| 20/09/2011 | R186 On 02-August-12 | | | Bond Future | 8.63 | 116.2284 | 116.5347 | 116.2284 | 0.00 |
| 20/09/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 6363 | 6 | 6 | 6 | 0.00 |
| 20/09/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 6129 | 6 | 6 | 6 | 0.00 |
| 20/09/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6601 | 6 | 7 | 6 | 0.00 |
| 20/09/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 5108 | 5 | 5 | 5 | 0.00 |
| 20/09/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 5527 | 6 | 6 | 6 | 0.00 |
| 20/09/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 5314 | 5 | 5 | 5 | 0.00 |
| 20/09/2011 | R189 On 03-November-11 | | | Bond Future | 214.33 | 214.3665 | 214.3339 | 214.3665 | 0.00 |
| 20/09/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 2334 | 2 | 2 | 2 | 0.00 |
| 20/09/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 2284 | 2 | 2 | 2 | 0.00 |
| 20/09/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 2384 | 2 | 2 | 2 | 0.00 |
| 20/09/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R189 On 03-November-11 | 212.05 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R197 On 03-November-11 | | | Bond Future | 243.14 | 243.1277 | 243.1400 | 243.1277 | 183.00 |
| 20/09/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 4640 | 5 | 5 | 5 | 0.00 |
| 20/09/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 4690 | 5 | 5 | 5 | 0.00 |
| 20/09/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 4590 | 5 | 5 | 5 | 0.00 |
| 20/09/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R201 On 03-November-11 | | | Bond Future | 6.54 | 109.0624 | 109.4712 | 109.0624 | 3,090.00 |
| 20/09/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 4106 | 4 | 4 | 4 | 0.00 |
| 20/09/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 3968 | 4 | 4 | 4 | 0.00 |
| 20/09/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 4243 | 4 | 4 | 4 | 0.00 |
| 20/09/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R201 On 02-February-12 | | | Bond Future | 6.61 | 106.2240 | 106.6386 | 106.2240 | 0.00 |
| 20/09/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 4263 | 4 | 4 | 4 | 0.00 |
| 20/09/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4139 | 4 | 4 | 4 | 0.00 |
| 20/09/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 4388 | 4 | 4 | 4 | 0.00 |
| 20/09/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 12 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 9 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R201 On 03-May-12 | | | Bond Future | 6.67 | 107.8213 | 108.2405 | 107.8213 | 0.00 |
| 20/09/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 2808 | 2 | 3 | 2 | 0.00 |
| 20/09/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 2908 | 3 | 3 | 3 | 0.00 |
| 20/09/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 2707 | 2 | 3 | 2 | 0.00 |
| 20/09/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 224 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 188 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 206 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R201 On 02-August-12 | | | Bond Future | 6.70 | 105.1115 | 105.5392 | 105.1115 | 0.00 |
| 20/09/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2174 | 2 | 2 | 2 | 0.00 |
| 20/09/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2258 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2092 | 2 | 2 | 2 | 0.00 |
| 20/09/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 440 | 1 | 0 | 1 | 0.00 |
| 20/09/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 389 | 1 | 0 | 1 | 0.00 |
| 20/09/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 413 | 1 | 0 | 1 | 0.00 |
| 20/09/2011 | R202 On 03-November-11 | | | Bond Future | 182.51 | 181.9179 | 182.5084 | 181.9179 | 30,266.00 |
| 20/09/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 182008 | 181 | 182 | 181 | 0.00 |
| 20/09/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 181958 | 181 | 182 | 181 | 0.00 |
| 20/09/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 182058 | 181 | 182 | 181 | 0.00 |
| 20/09/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R202 On 02-February-12 | | | Bond Future | 182.47 | 181.8702 | 182.4688 | 181.8702 | 0.00 |
| 20/09/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 5469 | 5 | 5 | 5 | 0.00 |
| 20/09/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 5519 | 5 | 6 | 5 | 0.00 |
| 20/09/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 5419 | 5 | 5 | 5 | 0.00 |
| 20/09/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R203 On 03-November-11 | | | Bond Future | 7.69 | 103.2711 | 103.8072 | 103.2711 | 2,153.00 |
| 20/09/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 3799 | 3 | 4 | 3 | 0.00 |
| 20/09/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 4012 | 4 | 4 | 4 | 0.00 |
| 20/09/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 3588 | 3 | 4 | 3 | 0.00 |
| 20/09/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 78 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 52 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 64 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R203 On 02-February-12 | | | Bond Future | 7.80 | 104.7568 | 105.3028 | 104.7568 | 0.00 |
| 20/09/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 4676 | 4 | 5 | 4 | 0.00 |
| 20/09/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 4854 | 4 | 5 | 4 | 0.00 |
| 20/09/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 4500 | 4 | 5 | 4 | 0.00 |
| 20/09/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 507 | 1 | 1 | 1 | 0.00 |
| 20/09/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 431 | 1 | 0 | 1 | 0.00 |
| 20/09/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 468 | 1 | 0 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | R203 On 03-May-12 | | | Bond Future | 7.89 | 102.1705 | 102.7243 | 102.1705 | 0.00 |
| 20/09/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 4605 | 4 | 5 | 4 | 0.00 |
| 20/09/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 4453 | 4 | 4 | 4 | 0.00 |
| 20/09/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 4760 | 4 | 5 | 4 | 0.00 |
| 20/09/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 919 | 1 | 1 | 1 | 0.00 |
| 20/09/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 1027 | 1 | 1 | 1 | 0.00 |
| 20/09/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 972 | 1 | 1 | 1 | 0.00 |
| 20/09/2011 | R203 On 02-August-12 | | | Bond Future | 7.98 | 103.7840 | 104.3433 | 103.7840 | 0.00 |
| 20/09/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 3996 | 4 | 4 | 4 | 0.00 |
| 20/09/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4125 | 4 | 4 | 4 | 0.00 |
| 20/09/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 3869 | 4 | 4 | 4 | 0.00 |
| 20/09/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1946 | 2 | 2 | 2 | 0.00 |
| 20/09/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1797 | 2 | 2 | 2 | 0.00 |
| 20/09/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1871 | 2 | 2 | 2 | 0.00 |
| 20/09/2011 | R204 On 03-November-11 | | | Bond Future | 7.89 | 103.0139 | 103.6258 | 103.0139 | 3,183.00 |
| 20/09/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 4556 | 4 | 5 | 4 | 0.00 |
| 20/09/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 4316 | 4 | 4 | 4 | 0.00 |
| 20/09/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 4798 | 4 | 5 | 4 | 0.00 |
| 20/09/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 51 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 78 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 63 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R204 On 02-February-12 | | | Bond Future | 7.99 | 100.4631 | 101.0861 | 100.4631 | 0.00 |
| 20/09/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 5527 | 5 | 6 | 5 | 0.00 |
| 20/09/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 5321 | 5 | 5 | 5 | 0.00 |
| 20/09/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 5734 | 5 | 6 | 5 | 0.00 |
| 20/09/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 395 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 470 | 1 | 0 | 1 | 0.00 |
| 20/09/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 431 | 1 | 0 | 1 | 0.00 |
| 20/09/2011 | R204 On 03-May-12 | | | Bond Future | 8.08 | 101.9772 | 102.6046 | 101.9772 | 0.00 |
| 20/09/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 4616 | 4 | 5 | 4 | 0.00 |
| 20/09/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 4793 | 4 | 5 | 4 | 0.00 |
| 20/09/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4448 | 4 | 4 | 4 | 0.00 |
| 20/09/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1399 | 2 | 1 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1260 | 1 | 1 | 1 | 0.00 |
| 20/09/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1325 | 2 | 1 | 2 | 0.00 |
| 20/09/2011 | R204 On 02-August-12 | | | Bond Future | 8.17 | 99.5550 | 100.1903 | 99.5550 | 0.00 |
| 20/09/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4021 | 4 | 4 | 4 | 0.00 |
| 20/09/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 3880 | 4 | 4 | 4 | 0.00 |
| 20/09/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4164 | 4 | 4 | 4 | 0.00 |
| 20/09/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 2326 | 3 | 2 | 3 | 0.00 |
| 20/09/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2519 | 3 | 3 | 3 | 0.00 |
| 20/09/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2421 | 3 | 2 | 3 | 0.00 |
| 20/09/2011 | R206 On 03-November-11 | | | Bond Future | 6.31 | 104.4687 | 104.7523 | 104.4687 | 12,577.00 |
| 20/09/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 2899 | 3 | 3 | 3 | 0.00 |
| 20/09/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 2997 | 3 | 3 | 3 | 0.00 |
| 20/09/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 2800 | 3 | 3 | 3 | 0.00 |
| 20/09/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R206 On 02-February-12 | | | Bond Future | 6.37 | 102.2074 | 102.4944 | 102.2074 | 0.00 |
| 20/09/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 2924 | 3 | 3 | 3 | 0.00 |
| 20/09/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3010 | 3 | 3 | 3 | 0.00 |
| 20/09/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 2839 | 3 | 3 | 3 | 0.00 |
| 20/09/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 17 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 15 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R206 On 03-May-12 | | | Bond Future | 6.42 | 103.7446 | 104.0359 | 103.7446 | 0.00 |
| 20/09/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 1915 | 2 | 2 | 2 | 0.00 |
| 20/09/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 1853 | 2 | 2 | 2 | 0.00 |
| 20/09/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 1978 | 2 | 2 | 2 | 0.00 |
| 20/09/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 197 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 228 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 212 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R206 On 02-August-12 | | | Bond Future | 6.43 | 101.6161 | 101.9121 | 101.6161 | 0.00 |
| 20/09/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1493 | 1 | 1 | 1 | 0.00 |
| 20/09/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1541 | 1 | 2 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1445 | 1 | 1 | 1 | 0.00 |
| 20/09/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 397 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 359 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 378 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R207 On 03-November-11 | | | Bond Future | 8.06 | 96.9285 | 97.4595 | 96.9285 | 8,999.00 |
| 20/09/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 3977 | 4 | 4 | 4 | 0.00 |
| 20/09/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 4223 | 4 | 4 | 4 | 0.00 |
| 20/09/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 3734 | 3 | 4 | 3 | 0.00 |
| 20/09/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 780 | 1 | 1 | 1 | 2,000.00 |
| 20/09/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 1457 | 1 | 1 | 1 | 0.00 |
| 20/09/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 2179 | 2 | 2 | 2 | 0.00 |
| 20/09/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 86 | 0 | 0 | 0 | 900.00 |
| 20/09/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 497 | 0 | 0 | 0 | 300.00 |
| 20/09/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 894 | 1 | 1 | 1 | 0.00 |
| 20/09/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 2381 | 2 | 2 | 2 | 0.00 |
| 20/09/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 480 | 1 | 0 | 1 | 900.00 |
| 20/09/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 1550 | 2 | 2 | 2 | 300.00 |
| 20/09/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 2318 | 3 | 2 | 3 | 0.00 |
| 20/09/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 558 | 1 | 1 | 1 | 2,000.00 |
| 20/09/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 4593 | 5 | 5 | 5 | 0.00 |
| 20/09/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 966 | 1 | 1 | 1 | 2,000.00 |
| 20/09/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 176 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 1725 | 2 | 2 | 2 | 0.00 |
| 20/09/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 121 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 147 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R207 On 02-February-12 | | | Bond Future | 8.16 | 94.6821 | 95.2204 | 94.6821 | 0.00 |
| 20/09/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 5222 | 5 | 5 | 5 | 0.00 |
| 20/09/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 5016 | 5 | 5 | 5 | 0.00 |
| 20/09/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 5432 | 5 | 5 | 5 | 0.00 |
| 20/09/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 623 | 1 | 1 | 1 | 0.00 |
| 20/09/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 731 | 1 | 1 | 1 | 0.00 |
| 20/09/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 675 | 1 | 1 | 1 | 0.00 |
| 20/09/2011 | R207 On 03-May-12 | | | Bond Future | 8.25 | 96.1041 | 96.6542 | 96.1041 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4491 | 4 | 4 | 4 | 0.00 |
| 20/09/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4662 | 4 | 5 | 4 | 0.00 |
| 20/09/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4317 | 4 | 4 | 4 | 0.00 |
| 20/09/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1909 | 2 | 2 | 2 | 0.00 |
| 20/09/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1732 | 2 | 2 | 2 | 0.00 |
| 20/09/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1822 | 2 | 2 | 2 | 0.00 |
| 20/09/2011 | R207 On 02-August-12 | | | Bond Future | 8.33 | 93.9851 | 94.5353 | 93.9851 | 0.00 |
| 20/09/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4606 | 4 | 5 | 4 | 0.00 |
| 20/09/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4451 | 4 | 4 | 4 | 0.00 |
| 20/09/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4764 | 4 | 5 | 4 | 0.00 |
| 20/09/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2343 | 3 | 2 | 3 | 0.00 |
| 20/09/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2540 | 3 | 3 | 3 | 0.00 |
| 20/09/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2440 | 3 | 2 | 3 | 0.00 |
| 20/09/2011 | R208 On 03-November-11 | | | Bond Future | 8.11 | 91.3796 | 91.9101 | 91.3796 | 6,822.00 |
| 20/09/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 4019 | 4 | 4 | 4 | 0.00 |
| 20/09/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 4277 | 4 | 4 | 4 | 0.00 |
| 20/09/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 3764 | 3 | 4 | 3 | 0.00 |
| 20/09/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 838 | 1 | 1 | 1 | 1,995.00 |
| 20/09/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 1573 | 1 | 2 | 1 | 665.00 |
| 20/09/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 2353 | 2 | 2 | 2 | 0.00 |
| 20/09/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 4804 | 4 | 5 | 4 | 0.00 |
| 20/09/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 105 | 0 | 0 | 0 | 1,995.00 |
| 20/09/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 576 | 1 | 1 | 1 | 665.00 |
| 20/09/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 1000 | 1 | 1 | 1 | 0.00 |
| 20/09/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 219 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 1799 | 2 | 2 | 2 | 0.00 |
| 20/09/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 153 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 184 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R208 On 02-February-12 | | | Bond Future | 8.19 | 92.6925 | 93.2342 | 92.6925 | 0.00 |
| 20/09/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 5452 | 5 | 5 | 5 | 0.00 |
| 20/09/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 5674 | 5 | 6 | 5 | 0.00 |
| 20/09/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 5233 | 5 | 5 | 5 | 0.00 |
| 20/09/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 838 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 720 | 1 | 1 | 1 | 0.00 |
| 20/09/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 777 | 1 | 1 | 1 | 0.00 |
| 20/09/2011 | R208 On 03-May-12 | | | Bond Future | 8.27 | 90.6902 | 91.2365 | 90.6902 | 0.00 |
| 20/09/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5586 | 5 | 6 | 5 | 0.00 |
| 20/09/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5390 | 5 | 5 | 5 | 0.00 |
| 20/09/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5785 | 5 | 6 | 5 | 0.00 |
| 20/09/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1387 | 2 | 1 | 2 | 0.00 |
| 20/09/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1542 | 2 | 2 | 2 | 0.00 |
| 20/09/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1462 | 2 | 1 | 2 | 0.00 |
| 20/09/2011 | R208 On 02-August-12 | | | Bond Future | 8.35 | 92.1206 | 92.6767 | 92.1206 | 0.00 |
| 20/09/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4902 | 5 | 5 | 5 | 0.00 |
| 20/09/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5075 | 5 | 5 | 5 | 0.00 |
| 20/09/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4732 | 4 | 5 | 4 | 0.00 |
| 20/09/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2738 | 3 | 3 | 3 | 0.00 |
| 20/09/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2529 | 3 | 3 | 3 | 0.00 |
| 20/09/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2631 | 3 | 3 | 3 | 0.00 |
| 20/09/2011 | R209 On 03-November-11 | | | Bond Future | 8.60 | 76.6942 | 76.8659 | 76.6942 | 1,383.00 |
| 20/09/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 2465 | 2 | 2 | 2 | 0.00 |
| 20/09/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 2229 | 2 | 2 | 2 | 0.00 |
| 20/09/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 2712 | 3 | 3 | 3 | 0.00 |
| 20/09/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 1069 | 1 | 1 | 1 | 0.00 |
| 20/09/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 1384 | 1 | 1 | 1 | 0.00 |
| 20/09/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 1220 | 1 | 1 | 1 | 0.00 |
| 20/09/2011 | R209 On 02-February-12 | | | Bond Future | 8.66 | 77.7931 | 77.9707 | 77.7931 | 0.00 |
| 20/09/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 4778 | 5 | 5 | 5 | 0.00 |
| 20/09/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 4542 | 4 | 5 | 4 | 0.00 |
| 20/09/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 5019 | 5 | 5 | 5 | 0.00 |
| 20/09/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 1965 | 2 | 2 | 2 | 0.00 |
| 20/09/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2252 | 2 | 2 | 2 | 0.00 |
| 20/09/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2105 | 2 | 2 | 2 | 0.00 |
| 20/09/2011 | R209 On 03-May-12 | | | Bond Future | 8.72 | 75.8214 | 75.9969 | 75.8214 | 0.00 |
| 20/09/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 5377 | 5 | 5 | 5 | 0.00 |
| 20/09/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 5600 | 6 | 6 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 5159 | 5 | 5 | 5 | 0.00 |
| 20/09/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 3355 | 3 | 3 | 3 | 0.00 |
| 20/09/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3033 | 3 | 3 | 3 | 0.00 |
| 20/09/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 3190 | 3 | 3 | 3 | 0.00 |
| 20/09/2011 | R209 On 02-August-12 | | | Bond Future | 8.77 | 77.0163 | 77.1978 | 77.0163 | 0.00 |
| 20/09/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 7075 | 7 | 7 | 7 | 0.00 |
| 20/09/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 6853 | 7 | 7 | 7 | 0.00 |
| 20/09/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 7299 | 7 | 7 | 7 | 0.00 |
| 20/09/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 3315 | 3 | 3 | 3 | 0.00 |
| 20/09/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 3600 | 4 | 4 | 4 | 0.00 |
| 20/09/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 3455 | 4 | 3 | 4 | 0.00 |
| 20/09/2011 | R210 On 03-November-11 | | | Bond Future | 135.48 | 135.4775 | 135.4844 | 135.4775 | 600.00 |
| 20/09/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 4484 | 4 | 4 | 4 | 0.00 |
| 20/09/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 4434 | 4 | 4 | 4 | 0.00 |
| 20/09/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 4534 | 5 | 5 | 5 | 0.00 |
| 20/09/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R211 On 03-November-11 | | | Bond Future | 112.82 | 112.8140 | 112.8168 | 112.8140 | 529.00 |
| 20/09/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 111567 | 112 | 112 | 112 | 0.00 |
| 20/09/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 111517 | 112 | 112 | 112 | 0.00 |
| 20/09/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 111617 | 112 | 112 | 112 | 0.00 |
| 20/09/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R211 On 02-February-12 | | | Bond Future | 113.10 | 113.0982 | 113.1009 | 113.0982 | 0.00 |
| 20/09/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 2601 | 3 | 3 | 3 | 0.00 |
| 20/09/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 2651 | 3 | 3 | 3 | 0.00 |
| 20/09/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 2551 | 3 | 3 | 3 | 0.00 |
| 20/09/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R211 On 02-February-12 | 110.50 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | R212 On 03-November-11 | | | Bond Future | 110.47 | 110.4632 | 110.4688 | 110.4632 | 2,667.00 |
| 20/09/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 107969 | 108 | 108 | 108 | 0.00 |
| 20/09/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 107919 | 108 | 108 | 108 | 0.00 |
| 20/09/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 108019 | 108 | 108 | 108 | 0.00 |
| 20/09/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R212 On 02-February-12 | | | Bond Future | 110.59 | 110.5830 | 110.5885 | 110.5830 | 0.00 |
| 20/09/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 2089 | 2 | 2 | 2 | 0.00 |
| 20/09/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 2039 | 2 | 2 | 2 | 0.00 |
| 20/09/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 2139 | 2 | 2 | 2 | 0.00 |
| 20/09/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R213 On 03-November-11 | | | Bond Future | 8.66 | 85.6483 | 85.9023 | 85.6483 | 0.00 |
| 20/09/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 759 | 1 | 1 | 1 | 0.00 |
| 20/09/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 1162 | 1 | 1 | 1 | 0.00 |
| 20/09/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 352 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R213 On 02-February-12 | | | Bond Future | 8.73 | 86.8836 | 87.1419 | 86.8836 | 0.00 |
| 20/09/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 2127 | 2 | 2 | 2 | 0.00 |
| 20/09/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 2515 | 2 | 3 | 2 | 0.00 |
| 20/09/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 1737 | 1 | 2 | 1 | 0.00 |
| 20/09/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R213 On 03-May-12 | | | Bond Future | 8.80 | 84.6453 | 84.9081 | 84.6453 | 0.00 |
| 20/09/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 3487 | 3 | 3 | 3 | 0.00 |
| 20/09/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 3860 | 4 | 4 | 4 | 0.00 |
| 20/09/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 3112 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R213 On 02-August-12 | | | Bond Future | 8.86 | 85.9832 | 86.2506 | 85.9832 | 0.00 |
| 20/09/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 2999 | 3 | 3 | 3 | 0.00 |
| 20/09/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 3370 | 3 | 3 | 3 | 0.00 |
| 20/09/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 2624 | 2 | 3 | 2 | 0.00 |
| 20/09/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 177.4717 | 177.4717 | 0.00 |
| 20/09/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 28 | 28 | 0.00 |
| 20/09/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 29 | 29 | 0.00 |
| 20/09/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26 | 26 | 0.00 |
| 20/09/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 109.5273 | 109.4951 | 0.00 |
| 20/09/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1 | 1 | 0.00 |
| 20/09/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 1 | 1 | 0.00 |
| 20/09/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1 | 1 | 0.00 |
| 20/09/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 108.4299 | 108.3913 | 0.00 |
| 20/09/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 1 | 1 | 0.00 |
| 20/09/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1 | 1 | 0.00 |
| 20/09/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 20/09/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 21/09/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/09/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/09/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/09/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/09/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/09/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/09/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/09/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/09/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/09/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/09/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/09/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/09/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/09/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/09/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/09/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/09/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/09/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/09/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/09/2011 | AL7T On 03-November-11 | | | Index Future | 400.95 | 401.4720 | 400.9540 | 401.4720 | 16.00 |
| 21/09/2011 | AL7T On 02-February-12 | | | Index Future | 406.72 | 407.2440 | 406.7170 | 407.2440 | 0.00 |
| 21/09/2011 | ALBI On 03-November-11 | | | Index Future | 367.82 | 368.1950 | 367.8210 | 368.1950 | 1,690.00 |
| 21/09/2011 | ALBI On 02-February-12 | | | Index Future | 373.11 | 373.4880 | 373.1080 | 373.4880 | 0.00 |
| 21/09/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/09/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/09/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/09/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/09/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/09/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/09/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/09/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/09/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/09/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/09/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/09/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 21/09/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/09/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/09/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/09/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/09/2011 | CAAG On 24-October-11 | | | Can-Do Future | 7.96 | 7.7072 | 7.9606 | 7.7072 | 0.00 |
| 21/09/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 1262 | 1 | 1 | 1 | 0.00 |
| 21/09/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 1212 | 1 | 1 | 1 | 0.00 |
| 21/09/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 1312 | 1 | 1 | 1 | 0.00 |
| 21/09/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 964 | 1 | 1 | 1 | 14,286.00 |
| 21/09/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 585 | 0 | 1 | 0 | 6,757.00 |
| 21/09/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 24 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 1 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 3 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 1 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 1 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | CAAJ On 20-October-11 | | | Any day expiry | 7.96 | 7.7500 | 7.9560 | 7.7500 | 0.00 |
| 21/09/2011 | CAAJ On 20-October-11 | 7.75 | Call | Any day expiry | 312 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | CAAJ On 20-October-11 | 7.70 | Call | Any day expiry | 343 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | CAAJ On 20-October-11 | 7.80 | Call | Any day expiry | 283 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | CAAJ On 20-October-11 | 7.80 | Put | Any day expiry | 127 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | CAAJ On 20-October-11 | 7.70 | Put | Any day expiry | 87 | 0 | 0 | 0 | 16,500.00 |
| 21/09/2011 | CAAJ On 20-October-11 | 7.75 | Put | Any day expiry | 106 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/09/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 21/09/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 21/09/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/09/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/09/2011 | GOVI On 03-November-11 | | | GOVI | 368.63 | 368.9580 | 368.6310 | 368.9580 | 163.00 |
| 21/09/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 116310 | 12 | 12 | 12 | 0.00 |
| 21/09/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 116210 | 12 | 12 | 12 | 0.00 |
| 21/09/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 116410 | 12 | 12 | 12 | 0.00 |
| 21/09/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | GOVI On 02-February-12 | | | GOVI | 373.93 | 374.2620 | 373.9300 | 374.2620 | 0.00 |
| 21/09/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 49300 | 5 | 5 | 5 | 0.00 |
| 21/09/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 49200 | 5 | 5 | 5 | 0.00 |
| 21/09/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 49400 | 5 | 5 | 5 | 0.00 |
| 21/09/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 21/09/2011 | IGOV On 03-November-11 | | | Index Future | 161.49 | 161.8010 | 161.4940 | 161.8010 | 85.00 |
| 21/09/2011 | IGOV On 02-February-12 | | | Index Future | 163.82 | 164.1270 | 163.8150 | 164.1270 | 0.00 |
| 21/09/2011 | ILBI On 02-February-12 | | | Index Future | 444.60 | 449.2890 | 444.6000 | 449.2890 | 88.00 |
| 21/09/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 21/09/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 21/09/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 21/09/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 21/09/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 21/09/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 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 |
|------------|------------------|-----------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | JBAF On | 21-September-11 | | | Jibar Tradeable Future | 5.58 | 94.4300 | 94.4250 | 94.4300 | 0.00 |
| 21/09/2011 | JBAF On | 19-October-11 | | | Jibar Tradeable Future | 5.47 | 94.5400 | 94.5300 | 94.5400 | 1,000.00 |
| 21/09/2011 | JBAF On | 16-November-11 | | | Jibar Tradeable Future | 5.39 | 94.5900 | 94.6100 | 94.5900 | 1,000.00 |
| 21/09/2011 | JBAF On | 21-December-11 | | | Jibar Tradeable Future | 5.34 | 94.6400 | 94.6600 | 94.6400 | 5,541.00 |
| 21/09/2011 | JBAF On | 18-January-12 | | | Jibar Tradeable Future | 5.30 | 94.6700 | 94.7000 | 94.6700 | 0.00 |
| 21/09/2011 | JBAF On | 15-February-12 | | | Jibar Tradeable Future | 5.28 | 94.6800 | 94.7200 | 94.6800 | 0.00 |
| 21/09/2011 | JBAF On | 20-March-12 | | | Jibar Tradeable Future | 5.26 | 94.7200 | 94.7400 | 94.7200 | 1,340.00 |
| 21/09/2011 | JBAF On | 20-June-12 | | | Jibar Tradeable Future | 5.34 | 94.6600 | 94.6600 | 94.6600 | 2,890.00 |
| 21/09/2011 | JBAF On | 19-September-12 | | | Jibar Tradeable Future | 5.54 | 94.4400 | 94.4600 | 94.4400 | 44,760.00 |
| 21/09/2011 | JBAF On | 19-December-12 | | | Jibar Tradeable Future | 5.76 | 94.2100 | 94.2400 | 94.2100 | 990.00 |
| 21/09/2011 | JBAF On | 20-March-13 | | | Jibar Tradeable Future | 6.04 | 93.9600 | 93.9600 | 93.9600 | 790.00 |
| 21/09/2011 | JBAF On | 19-June-13 | | | Jibar Tradeable Future | 6.30 | 93.6900 | 93.7000 | 93.6900 | 1,250.00 |
| 21/09/2011 | JN02 On | 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 21/09/2011 | JN02 On | 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | JN02 On | 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | JN02 On | 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | JN02 On | 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | JN02 On | 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | JN02 On | 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | JN05 On | 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 21/09/2011 | JN05 On | 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | JN05 On | 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | JN05 On | 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | JN05 On | 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | JN05 On | 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | JN05 On | 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | JN10 On | 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 21/09/2011 | JN10 On | 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | JN10 On | 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | JN10 On | 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | OTH1 On 03-November-11 | | | Index Future | 363.08 | 363.6950 | 363.0770 | 363.6950 | 0.00 |
| 21/09/2011 | OTH1 On 02-February-12 | | | Index Future | 368.30 | 368.9240 | 368.2960 | 368.9240 | 0.00 |
| 21/09/2011 | R157 On 03-November-11 | | | Bond Future | 6.88 | 124.0031 | 124.0523 | 124.0031 | 18,362.00 |
| 21/09/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 5052 | 5 | 5 | 5 | 0.00 |
| 21/09/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 5231 | 5 | 5 | 5 | 0.00 |
| 21/09/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 4873 | 5 | 5 | 5 | 0.00 |
| 21/09/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 233 | 0 | 0 | 0 | 1,200.00 |
| 21/09/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 2569 | 3 | 3 | 3 | 0.00 |
| 21/09/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 946 | 1 | 1 | 1 | 400.00 |
| 21/09/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 1190 | 1 | 1 | 1 | 0.00 |
| 21/09/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 357 | 0 | 0 | 0 | 400.00 |
| 21/09/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 63 | 0 | 0 | 0 | 1,200.00 |
| 21/09/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 489 | 1 | 0 | 1 | 0.00 |
| 21/09/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 1486 | 2 | 1 | 2 | 0.00 |
| 21/09/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R157 On 02-February-12 | | | Bond Future | 6.97 | 125.7857 | 125.8351 | 125.7857 | 0.00 |
| 21/09/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 5343 | 5 | 5 | 5 | 0.00 |
| 21/09/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 5499 | 5 | 5 | 5 | 0.00 |
| 21/09/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 5186 | 5 | 5 | 5 | 0.00 |
| 21/09/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 229 | 0 | 0 | 0 | 130.00 |
| 21/09/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 1462 | 1 | 1 | 1 | 0.00 |
| 21/09/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 686 | 1 | 1 | 1 | 0.00 |
| 21/09/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 2192 | 2 | 2 | 2 | 130.00 |
| 21/09/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 3728 | 4 | 4 | 4 | 0.00 |
| 21/09/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 1190 | 1 | 1 | 1 | 130.00 |
| 21/09/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 111 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 90 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 101 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R157 On 03-May-12 | | | Bond Future | 7.05 | 120.8651 | 120.9176 | 120.8651 | 0.00 |
| 21/09/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4231 | 4 | 4 | 4 | 0.00 |
| 21/09/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4364 | 4 | 4 | 4 | 0.00 |
| 21/09/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4099 | 4 | 4 | 4 | 0.00 |
| 21/09/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 402 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 352 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 377 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R157 On 02-August-12 | | | Bond Future | 7.11 | 122.7734 | 122.8251 | 122.7734 | 0.00 |
| 21/09/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3562 | 4 | 4 | 4 | 0.00 |
| 21/09/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3455 | 3 | 3 | 3 | 0.00 |
| 21/09/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3670 | 4 | 4 | 4 | 0.00 |
| 21/09/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 860 | 1 | 1 | 1 | 0.00 |
| 21/09/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 941 | 1 | 1 | 1 | 0.00 |
| 21/09/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 900 | 1 | 1 | 1 | 0.00 |
| 21/09/2011 | R186 On 03-November-11 | | | Bond Future | 8.42 | 121.7048 | 121.5809 | 121.7048 | 24,956.00 |
| 21/09/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 5708 | 6 | 6 | 6 | 0.00 |
| 21/09/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 6091 | 6 | 6 | 6 | 0.00 |
| 21/09/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 5332 | 5 | 5 | 5 | 0.00 |
| 21/09/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 3915 | 4 | 4 | 4 | 0.00 |
| 21/09/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 839 | 1 | 1 | 1 | 1,275.00 |
| 21/09/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 1701 | 2 | 2 | 2 | 425.00 |
| 21/09/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 2687 | 3 | 3 | 3 | 0.00 |
| 21/09/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 6480 | 7 | 6 | 7 | 0.00 |
| 21/09/2011 | R186 On 03-November-11 | 7.80 | Call | Bond Future | 285 | 0 | 0 | 0 | 250.00 |
| 21/09/2011 | R186 On 03-November-11 | 8.00 | Call | Bond Future | 602 | 1 | 1 | 1 | 0.00 |
| 21/09/2011 | R186 On 03-November-11 | 8.20 | Call | Bond Future | 1135 | 1 | 1 | 1 | 0.00 |
| 21/09/2011 | R186 On 03-November-11 | 8.20 | Put | Bond Future | 3277 | 3 | 3 | 3 | 250.00 |
| 21/09/2011 | R186 On 03-November-11 | 8.00 | Put | Bond Future | 4722 | 5 | 5 | 5 | 250.00 |
| 21/09/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 272 | 0 | 0 | 0 | 1,275.00 |
| 21/09/2011 | R186 On 03-November-11 | 7.80 | Put | Bond Future | 6431 | 6 | 6 | 6 | 0.00 |
| 21/09/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 1477 | 1 | 1 | 1 | 425.00 |
| 21/09/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 2390 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 3964 | 4 | 4 | 4 | 0.00 |
| 21/09/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 456 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 850 | 1 | 1 | 1 | 0.00 |
| 21/09/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 324 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 385 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R186 On 02-February-12 | | | Bond Future | 8.50 | 118.1638 | 118.0422 | 118.1638 | 2,501.00 |
| 21/09/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 6463 | 7 | 6 | 7 | 0.00 |
| 21/09/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 6769 | 7 | 7 | 7 | 0.00 |
| 21/09/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 6164 | 6 | 6 | 6 | 0.00 |
| 21/09/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 1202 | 1 | 1 | 1 | 6,000.00 |
| 21/09/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 121 | 0 | 0 | 0 | 6,000.00 |
| 21/09/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 18291 | 18 | 18 | 18 | 0.00 |
| 21/09/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 2084 | 2 | 2 | 2 | 0.00 |
| 21/09/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 8546 | 8 | 9 | 8 | 0.00 |
| 21/09/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1807 | 2 | 2 | 2 | 0.00 |
| 21/09/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1941 | 2 | 2 | 2 | 0.00 |
| 21/09/2011 | R186 On 03-May-12 | | | Bond Future | 8.58 | 119.9397 | 119.8112 | 119.9397 | 0.00 |
| 21/09/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 7145 | 7 | 7 | 7 | 0.00 |
| 21/09/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6877 | 7 | 7 | 7 | 0.00 |
| 21/09/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 7418 | 8 | 7 | 8 | 0.00 |
| 21/09/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 3203 | 3 | 3 | 3 | 0.00 |
| 21/09/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 3536 | 3 | 4 | 3 | 0.00 |
| 21/09/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3366 | 3 | 3 | 3 | 0.00 |
| 21/09/2011 | R186 On 02-August-12 | | | Bond Future | 8.65 | 116.5347 | 116.4084 | 116.5347 | 0.00 |
| 21/09/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 6284 | 6 | 6 | 6 | 0.00 |
| 21/09/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6521 | 7 | 7 | 7 | 0.00 |
| 21/09/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 6052 | 6 | 6 | 6 | 0.00 |
| 21/09/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 5576 | 6 | 6 | 6 | 0.00 |
| 21/09/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 5154 | 5 | 5 | 5 | 0.00 |
| 21/09/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 5361 | 5 | 5 | 5 | 0.00 |
| 21/09/2011 | R189 On 03-November-11 | | | Bond Future | 214.33 | 214.3339 | 214.3310 | 214.3339 | 0.00 |
| 21/09/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 2331 | 2 | 2 | 2 | 0.00 |
| 21/09/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 2381 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 2281 | 2 | 2 | 2 | 0.00 |
| 21/09/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R197 On 03-November-11 | | | Bond Future | 243.18 | 243.1400 | 243.1770 | 243.1400 | 183.00 |
| 21/09/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 4677 | 5 | 5 | 5 | 0.00 |
| 21/09/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 4627 | 5 | 5 | 5 | 0.00 |
| 21/09/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 4727 | 5 | 5 | 5 | 0.00 |
| 21/09/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R201 On 03-November-11 | | | Bond Future | 6.52 | 109.4712 | 109.5231 | 109.4712 | 3,090.00 |
| 21/09/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 4158 | 4 | 4 | 4 | 0.00 |
| 21/09/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 4020 | 4 | 4 | 4 | 0.00 |
| 21/09/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 4295 | 4 | 4 | 4 | 0.00 |
| 21/09/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R201 On 02-February-12 | | | Bond Future | 6.59 | 106.6386 | 106.6892 | 106.6386 | 0.00 |
| 21/09/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 4313 | 4 | 4 | 4 | 0.00 |
| 21/09/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4188 | 4 | 4 | 4 | 0.00 |
| 21/09/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 4438 | 4 | 4 | 4 | 0.00 |
| 21/09/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 9 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R201 On 03-May-12 | | | Bond Future | 6.65 | 108.2405 | 108.2942 | 108.2405 | 0.00 |
| 21/09/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 2852 | 3 | 3 | 3 | 0.00 |
| 21/09/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 2953 | 3 | 3 | 3 | 0.00 |
| 21/09/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 2751 | 3 | 3 | 3 | 0.00 |
| 21/09/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 214 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 179 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 196 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | R201 On 02-August-12 | | | Bond Future | 6.68 | 105.5392 | 105.5904 | 105.5392 | 0.00 |
| 21/09/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2212 | 2 | 2 | 2 | 0.00 |
| 21/09/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2129 | 2 | 2 | 2 | 0.00 |
| 21/09/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2295 | 2 | 2 | 2 | 0.00 |
| 21/09/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 375 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 426 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 400 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R202 On 03-November-11 | | | Bond Future | 181.09 | 182.5084 | 181.0885 | 182.5084 | 30,266.00 |
| 21/09/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 180589 | 182 | 181 | 182 | 0.00 |
| 21/09/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 180539 | 182 | 181 | 182 | 0.00 |
| 21/09/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 180639 | 182 | 181 | 182 | 0.00 |
| 21/09/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R202 On 02-February-12 | | | Bond Future | 181.03 | 182.4688 | 181.0282 | 182.4688 | 0.00 |
| 21/09/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 4028 | 5 | 4 | 5 | 0.00 |
| 21/09/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 3978 | 5 | 4 | 5 | 0.00 |
| 21/09/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 4078 | 6 | 4 | 6 | 0.00 |
| 21/09/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R203 On 03-November-11 | | | Bond Future | 7.68 | 103.8072 | 103.8497 | 103.8072 | 2,187.00 |
| 21/09/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 3836 | 4 | 4 | 4 | 0.00 |
| 21/09/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 4050 | 4 | 4 | 4 | 0.00 |
| 21/09/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 3624 | 4 | 4 | 4 | 0.00 |
| 21/09/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 72 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 47 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 58 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R203 On 02-February-12 | | | Bond Future | 7.79 | 105.3028 | 105.3390 | 105.3028 | 0.00 |
| 21/09/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 4701 | 5 | 5 | 5 | 0.00 |
| 21/09/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 4879 | 5 | 5 | 5 | 0.00 |
| 21/09/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 4525 | 5 | 5 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 496 | 1 | 0 | 1 | 0.00 |
| 21/09/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 420 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 457 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R203 On 03-May-12 | | | Bond Future | 7.89 | 102.7243 | 102.7633 | 102.7243 | 0.00 |
| 21/09/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 4630 | 5 | 5 | 5 | 0.00 |
| 21/09/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 4477 | 4 | 4 | 4 | 0.00 |
| 21/09/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 4785 | 5 | 5 | 5 | 0.00 |
| 21/09/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 905 | 1 | 1 | 1 | 0.00 |
| 21/09/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 1012 | 1 | 1 | 1 | 0.00 |
| 21/09/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 958 | 1 | 1 | 1 | 0.00 |
| 21/09/2011 | R203 On 02-August-12 | | | Bond Future | 7.97 | 104.3433 | 104.3848 | 104.3433 | 0.00 |
| 21/09/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4018 | 4 | 4 | 4 | 0.00 |
| 21/09/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 3890 | 4 | 4 | 4 | 0.00 |
| 21/09/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4148 | 4 | 4 | 4 | 0.00 |
| 21/09/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1779 | 2 | 2 | 2 | 0.00 |
| 21/09/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1926 | 2 | 2 | 2 | 0.00 |
| 21/09/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1851 | 2 | 2 | 2 | 0.00 |
| 21/09/2011 | R204 On 03-November-11 | | | Bond Future | 7.88 | 103.6258 | 103.6689 | 103.6258 | 3,182.00 |
| 21/09/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 4594 | 5 | 5 | 5 | 0.00 |
| 21/09/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 4352 | 4 | 4 | 4 | 0.00 |
| 21/09/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 4836 | 5 | 5 | 5 | 0.00 |
| 21/09/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 46 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 71 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 58 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R204 On 02-February-12 | | | Bond Future | 7.98 | 101.0861 | 101.1279 | 101.0861 | 0.00 |
| 21/09/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 5557 | 6 | 6 | 6 | 0.00 |
| 21/09/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 5351 | 5 | 5 | 5 | 0.00 |
| 21/09/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 5766 | 6 | 6 | 6 | 0.00 |
| 21/09/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 385 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 458 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 420 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R204 On 03-May-12 | | | Bond Future | 8.07 | 102.6046 | 102.6499 | 102.6046 | 0.00 |
| 21/09/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 4643 | 5 | 5 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 4820 | 5 | 5 | 5 | 0.00 |
| 21/09/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4474 | 4 | 4 | 4 | 0.00 |
| 21/09/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1379 | 1 | 1 | 1 | 0.00 |
| 21/09/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1242 | 1 | 1 | 1 | 0.00 |
| 21/09/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1306 | 1 | 1 | 1 | 0.00 |
| 21/09/2011 | R204 On 02-August-12 | | | Bond Future | 8.16 | 100.1903 | 100.2341 | 100.1903 | 0.00 |
| 21/09/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4042 | 4 | 4 | 4 | 0.00 |
| 21/09/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4186 | 4 | 4 | 4 | 0.00 |
| 21/09/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 3901 | 4 | 4 | 4 | 0.00 |
| 21/09/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2496 | 3 | 2 | 3 | 0.00 |
| 21/09/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 2304 | 2 | 2 | 2 | 0.00 |
| 21/09/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2398 | 2 | 2 | 2 | 0.00 |
| 21/09/2011 | R206 On 03-November-11 | | | Bond Future | 6.26 | 104.7523 | 104.8526 | 104.7523 | 12,577.00 |
| 21/09/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 2999 | 3 | 3 | 3 | 0.00 |
| 21/09/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 3097 | 3 | 3 | 3 | 0.00 |
| 21/09/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 2900 | 3 | 3 | 3 | 0.00 |
| 21/09/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R206 On 02-February-12 | | | Bond Future | 6.32 | 102.4944 | 102.5964 | 102.4944 | 0.00 |
| 21/09/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3024 | 3 | 3 | 3 | 0.00 |
| 21/09/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3109 | 3 | 3 | 3 | 0.00 |
| 21/09/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 2938 | 3 | 3 | 3 | 0.00 |
| 21/09/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 14 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R206 On 03-May-12 | | | Bond Future | 6.36 | 104.0359 | 104.1396 | 104.0359 | 0.00 |
| 21/09/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 1998 | 2 | 2 | 2 | 0.00 |
| 21/09/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 1935 | 2 | 2 | 2 | 0.00 |
| 21/09/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2063 | 2 | 2 | 2 | 0.00 |
| 21/09/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 178 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 206 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 191 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | R206 On 02-August-12 | | | Bond Future | 6.35 | 101.9121 | 102.0161 | 101.9121 | 0.00 |
| 21/09/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1567 | 1 | 2 | 1 | 0.00 |
| 21/09/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1518 | 1 | 2 | 1 | 0.00 |
| 21/09/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1616 | 2 | 2 | 2 | 0.00 |
| 21/09/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 330 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 366 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 348 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R207 On 03-November-11 | | | Bond Future | 8.09 | 97.4595 | 97.3279 | 97.4595 | 8,999.00 |
| 21/09/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 3853 | 4 | 4 | 4 | 0.00 |
| 21/09/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 4097 | 4 | 4 | 4 | 0.00 |
| 21/09/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 3611 | 4 | 4 | 4 | 0.00 |
| 21/09/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 718 | 1 | 1 | 1 | 2,000.00 |
| 21/09/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 1369 | 1 | 1 | 1 | 0.00 |
| 21/09/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 2074 | 2 | 2 | 2 | 0.00 |
| 21/09/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 74 | 0 | 0 | 0 | 900.00 |
| 21/09/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 450 | 0 | 0 | 0 | 300.00 |
| 21/09/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 827 | 1 | 1 | 1 | 0.00 |
| 21/09/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 2273 | 2 | 2 | 2 | 0.00 |
| 21/09/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 504 | 0 | 1 | 0 | 900.00 |
| 21/09/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 1615 | 2 | 2 | 2 | 300.00 |
| 21/09/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 2402 | 2 | 2 | 2 | 0.00 |
| 21/09/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 585 | 1 | 1 | 1 | 2,000.00 |
| 21/09/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 4712 | 5 | 5 | 5 | 0.00 |
| 21/09/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 1010 | 1 | 1 | 1 | 2,000.00 |
| 21/09/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 185 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 1795 | 2 | 2 | 2 | 0.00 |
| 21/09/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 127 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 154 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R207 On 02-February-12 | | | Bond Future | 8.18 | 95.2204 | 95.0869 | 95.2204 | 0.00 |
| 21/09/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 5110 | 5 | 5 | 5 | 0.00 |
| 21/09/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 4905 | 5 | 5 | 5 | 0.00 |
| 21/09/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 5318 | 5 | 5 | 5 | 0.00 |
| 21/09/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 643 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 754 | 1 | 1 | 1 | 0.00 |
| 21/09/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 696 | 1 | 1 | 1 | 0.00 |
| 21/09/2011 | R207 On 03-May-12 | | | Bond Future | 8.27 | 96.6542 | 96.5190 | 96.6542 | 0.00 |
| 21/09/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4397 | 4 | 4 | 4 | 0.00 |
| 21/09/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4566 | 5 | 5 | 5 | 0.00 |
| 21/09/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4224 | 4 | 4 | 4 | 0.00 |
| 21/09/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1951 | 2 | 2 | 2 | 0.00 |
| 21/09/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1771 | 2 | 2 | 2 | 0.00 |
| 21/09/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1863 | 2 | 2 | 2 | 0.00 |
| 21/09/2011 | R207 On 02-August-12 | | | Bond Future | 8.36 | 94.5353 | 94.3986 | 94.5353 | 0.00 |
| 21/09/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4517 | 5 | 5 | 5 | 0.00 |
| 21/09/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4673 | 5 | 5 | 5 | 0.00 |
| 21/09/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4363 | 4 | 4 | 4 | 0.00 |
| 21/09/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2589 | 3 | 3 | 3 | 0.00 |
| 21/09/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2388 | 2 | 2 | 2 | 0.00 |
| 21/09/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2487 | 2 | 2 | 2 | 0.00 |
| 21/09/2011 | R208 On 03-November-11 | | | Bond Future | 8.13 | 91.9101 | 91.7694 | 91.9101 | 6,822.00 |
| 21/09/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 3887 | 4 | 4 | 4 | 0.00 |
| 21/09/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 4144 | 4 | 4 | 4 | 0.00 |
| 21/09/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 3634 | 4 | 4 | 4 | 0.00 |
| 21/09/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 771 | 1 | 1 | 1 | 1,995.00 |
| 21/09/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 1478 | 2 | 1 | 2 | 665.00 |
| 21/09/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 2241 | 2 | 2 | 2 | 0.00 |
| 21/09/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 4668 | 5 | 5 | 5 | 0.00 |
| 21/09/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 110 | 0 | 0 | 0 | 1,995.00 |
| 21/09/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 605 | 1 | 1 | 1 | 665.00 |
| 21/09/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 1046 | 1 | 1 | 1 | 0.00 |
| 21/09/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 230 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 1873 | 2 | 2 | 2 | 0.00 |
| 21/09/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 160 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 192 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R208 On 02-February-12 | | | Bond Future | 8.22 | 93.2342 | 93.0909 | 93.2342 | 0.00 |
| 21/09/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 5333 | 5 | 5 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 5553 | 6 | 6 | 6 | 0.00 |
| 21/09/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 5116 | 5 | 5 | 5 | 0.00 |
| 21/09/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 864 | 1 | 1 | 1 | 0.00 |
| 21/09/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 742 | 1 | 1 | 1 | 0.00 |
| 21/09/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 801 | 1 | 1 | 1 | 0.00 |
| 21/09/2011 | R208 On 03-May-12 | | | Bond Future | 8.30 | 91.2365 | 91.0966 | 91.2365 | 0.00 |
| 21/09/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5480 | 6 | 5 | 6 | 0.00 |
| 21/09/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5285 | 5 | 5 | 5 | 0.00 |
| 21/09/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5678 | 6 | 6 | 6 | 0.00 |
| 21/09/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1420 | 1 | 1 | 1 | 0.00 |
| 21/09/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1577 | 2 | 2 | 2 | 0.00 |
| 21/09/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1496 | 1 | 1 | 1 | 0.00 |
| 21/09/2011 | R208 On 02-August-12 | | | Bond Future | 8.37 | 92.6767 | 92.5288 | 92.6767 | 0.00 |
| 21/09/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4806 | 5 | 5 | 5 | 0.00 |
| 21/09/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4638 | 5 | 5 | 5 | 0.00 |
| 21/09/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 4976 | 5 | 5 | 5 | 0.00 |
| 21/09/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2578 | 3 | 3 | 3 | 0.00 |
| 21/09/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2792 | 3 | 3 | 3 | 0.00 |
| 21/09/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2683 | 3 | 3 | 3 | 0.00 |
| 21/09/2011 | R209 On 03-November-11 | | | Bond Future | 8.62 | 76.8659 | 76.6371 | 76.8659 | 1,383.00 |
| 21/09/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 2305 | 2 | 2 | 2 | 0.00 |
| 21/09/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 2077 | 2 | 2 | 2 | 0.00 |
| 21/09/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 2545 | 3 | 3 | 3 | 0.00 |
| 21/09/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 1131 | 1 | 1 | 1 | 0.00 |
| 21/09/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 1461 | 1 | 1 | 1 | 0.00 |
| 21/09/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 1289 | 1 | 1 | 1 | 0.00 |
| 21/09/2011 | R209 On 02-February-12 | | | Bond Future | 8.69 | 77.9707 | 77.7367 | 77.9707 | 0.00 |
| 21/09/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 4616 | 5 | 5 | 5 | 0.00 |
| 21/09/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 4384 | 5 | 4 | 5 | 0.00 |
| 21/09/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 4853 | 5 | 5 | 5 | 0.00 |
| 21/09/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2033 | 2 | 2 | 2 | 0.00 |
| 21/09/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2328 | 2 | 2 | 2 | 0.00 |
| 21/09/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2177 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | R209 On 03-May-12 | | | Bond Future | 8.75 | 75.9969 | 75.7577 | 75.9969 | 0.00 |
| 21/09/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 5223 | 5 | 5 | 5 | 0.00 |
| 21/09/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 5443 | 6 | 5 | 6 | 0.00 |
| 21/09/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 5009 | 5 | 5 | 5 | 0.00 |
| 21/09/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 3444 | 3 | 3 | 3 | 0.00 |
| 21/09/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3116 | 3 | 3 | 3 | 0.00 |
| 21/09/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 3275 | 3 | 3 | 3 | 0.00 |
| 21/09/2011 | R209 On 02-August-12 | | | Bond Future | 8.81 | 77.1978 | 76.9533 | 77.1978 | 0.00 |
| 21/09/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 6911 | 7 | 7 | 7 | 0.00 |
| 21/09/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 7132 | 7 | 7 | 7 | 0.00 |
| 21/09/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 6691 | 7 | 7 | 7 | 0.00 |
| 21/09/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 3683 | 4 | 4 | 4 | 0.00 |
| 21/09/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 3393 | 3 | 3 | 3 | 0.00 |
| 21/09/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 3536 | 3 | 4 | 3 | 0.00 |
| 21/09/2011 | R210 On 03-November-11 | | | Bond Future | 135.51 | 135.4844 | 135.5051 | 135.4844 | 600.00 |
| 21/09/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 4505 | 4 | 5 | 4 | 0.00 |
| 21/09/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 4555 | 5 | 5 | 5 | 0.00 |
| 21/09/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 4455 | 4 | 4 | 4 | 0.00 |
| 21/09/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R211 On 03-November-11 | | | Bond Future | 112.94 | 112.8168 | 112.9379 | 112.8168 | 529.00 |
| 21/09/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 111688 | 112 | 112 | 112 | 0.00 |
| 21/09/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 111638 | 112 | 112 | 112 | 0.00 |
| 21/09/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 111738 | 112 | 112 | 112 | 0.00 |
| 21/09/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R211 On 02-February-12 | | | Bond Future | 113.22 | 113.1009 | 113.2236 | 113.1009 | 0.00 |
| 21/09/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 2724 | 3 | 3 | 3 | 0.00 |
| 21/09/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 2674 | 3 | 3 | 3 | 0.00 |
| 21/09/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 2774 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R212 On 03-November-11 | | | Bond Future | 110.49 | 110.4688 | 110.4853 | 110.4688 | 2,667.00 |
| 21/09/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 107985 | 108 | 108 | 108 | 0.00 |
| 21/09/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 107935 | 108 | 108 | 108 | 0.00 |
| 21/09/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 108035 | 108 | 108 | 108 | 0.00 |
| 21/09/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R212 On 02-February-12 | | | Bond Future | 110.61 | 110.5885 | 110.6051 | 110.5885 | 0.00 |
| 21/09/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 2105 | 2 | 2 | 2 | 0.00 |
| 21/09/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 2155 | 2 | 2 | 2 | 0.00 |
| 21/09/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 2055 | 2 | 2 | 2 | 0.00 |
| 21/09/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R213 On 03-November-11 | | | Bond Future | 8.69 | 85.9023 | 85.6728 | 85.9023 | 0.00 |
| 21/09/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 529 | 1 | 1 | 1 | 0.00 |
| 21/09/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 933 | 1 | 1 | 1 | 0.00 |
| 21/09/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 123 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R213 On 02-February-12 | | | Bond Future | 8.76 | 87.1419 | 86.9077 | 87.1419 | 0.00 |
| 21/09/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 1893 | 2 | 2 | 2 | 0.00 |
| 21/09/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 2281 | 3 | 2 | 3 | 0.00 |
| 21/09/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 1502 | 2 | 2 | 2 | 0.00 |
| 21/09/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R213 On 03-May-12 | | | Bond Future | 8.83 | 84.9081 | 84.6771 | 84.9081 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 3256 | 3 | 3 | 3 | 0.00 |
| 21/09/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 3629 | 4 | 4 | 4 | 0.00 |
| 21/09/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 2881 | 3 | 3 | 3 | 0.00 |
| 21/09/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R213 On 02-August-12 | | | Bond Future | 8.89 | 86.2506 | 86.0067 | 86.2506 | 0.00 |
| 21/09/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 2755 | 3 | 3 | 3 | 0.00 |
| 21/09/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 3127 | 3 | 3 | 3 | 0.00 |
| 21/09/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 2381 | 3 | 2 | 3 | 0.00 |
| 21/09/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 177.4717 | 177.4717 | 0.00 |
| 21/09/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 28 | 28 | 0.00 |
| 21/09/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 29 | 29 | 0.00 |
| 21/09/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26 | 26 | 0.00 |
| 21/09/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 109.5273 | 109.4951 | 0.00 |
| 21/09/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1 | 1 | 0.00 |
| 21/09/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 1 | 1 | 0.00 |
| 21/09/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1 | 1 | 0.00 |
| 21/09/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 108.4299 | 108.3913 | 0.00 |
| 21/09/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 1 | 1 | 0.00 |
| 21/09/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1 | 1 | 0.00 |
| 21/09/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/09/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 21/09/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 22/09/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/09/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/09/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/09/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/09/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/09/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/09/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/09/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/09/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/09/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/09/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/09/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/09/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/09/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/09/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/09/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/09/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/09/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/09/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/09/2011 | AL7T On 03-November-11 | | | Index Future | 397.25 | 400.9540 | 397.2520 | 400.9540 | 16.00 |
| 22/09/2011 | AL7T On 02-February-12 | | | Index Future | 402.96 | 406.7170 | 402.9620 | 406.7170 | 0.00 |
| 22/09/2011 | ALBI On 03-November-11 | | | Index Future | 364.50 | 367.8210 | 364.4960 | 367.8210 | 1,690.00 |
| 22/09/2011 | ALBI On 02-February-12 | | | Index Future | 369.74 | 373.1080 | 369.7350 | 373.1080 | 0.00 |
| 22/09/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/09/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/09/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/09/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/09/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/09/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/09/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/09/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/09/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/09/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/09/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/09/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/09/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/09/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/09/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/09/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/09/2011 | CAAG On 24-October-11 | | | Can-Do Future | 8.29 | 7.9606 | 8.2905 | 7.9606 | 0.00 |
| 22/09/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 1592 | 1 | 2 | 1 | 0.00 |
| 22/09/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 1542 | 1 | 2 | 1 | 0.00 |
| 22/09/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 1642 | 1 | 2 | 1 | 0.00 |
| 22/09/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 1293 | 1 | 1 | 1 | 14,286.00 |
| 22/09/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 898 | 1 | 1 | 1 | 6,757.00 |
| 22/09/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 8 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 2 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 3 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 2 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 2 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | CAAJ On 20-October-11 | | | Any day expiry | 8.29 | 7.9560 | 8.2858 | 7.9560 | 0.00 |
| 22/09/2011 | CAAJ On 20-October-11 | 7.75 | Call | Any day expiry | 570 | 0 | 1 | 0 | 0.00 |
| 22/09/2011 | CAAJ On 20-October-11 | 7.80 | Call | Any day expiry | 529 | 0 | 1 | 0 | 0.00 |
| 22/09/2011 | CAAJ On 20-October-11 | 7.70 | Call | Any day expiry | 613 | 0 | 1 | 0 | 0.00 |
| 22/09/2011 | CAAJ On 20-October-11 | 7.70 | Put | Any day expiry | 27 | 0 | 0 | 0 | 16,500.00 |
| 22/09/2011 | CAAJ On 20-October-11 | 7.80 | Put | Any day expiry | 43 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | CAAJ On 20-October-11 | 7.75 | Put | Any day expiry | 34 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.09 | 0.0696 | 0.0946 | 0.0696 | 12,659.00 |
| 22/09/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.13 | 0.0850 | 0.1258 | 0.0850 | 18,519.00 |
| 22/09/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.11 | 0.1616 | 0.1090 | 0.1616 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/09/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 22/09/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 22/09/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/09/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/09/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/09/2011 | GOVI On 03-November-11 | | | GOVI | 365.43 | 368.6310 | 365.4340 | 368.6310 | 163.00 |
| 22/09/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 84340 | 12 | 8 | 12 | 0.00 |
| 22/09/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 84240 | 12 | 8 | 12 | 0.00 |
| 22/09/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 84440 | 12 | 8 | 12 | 0.00 |
| 22/09/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | GOVI On 02-February-12 | | | GOVI | 370.69 | 373.9300 | 370.6860 | 373.9300 | 0.00 |
| 22/09/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 16860 | 5 | 2 | 5 | 0.00 |
| 22/09/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 16760 | 5 | 2 | 5 | 0.00 |
| 22/09/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 16960 | 5 | 2 | 5 | 0.00 |
| 22/09/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 22/09/2011 | IGOV On 03-November-11 | | | Index Future | 160.41 | 161.4940 | 160.4080 | 161.4940 | 85.00 |
| 22/09/2011 | IGOV On 02-February-12 | | | Index Future | 162.71 | 163.8150 | 162.7130 | 163.8150 | 0.00 |
| 22/09/2011 | ILBI On 02-February-12 | | | Index Future | 444.60 | 444.6000 | 444.6000 | 444.6000 | 88.00 |
| 22/09/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 22/09/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 22/09/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 22/09/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 22/09/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 22/09/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.55 | 94.5300 | 94.4500 | 94.5300 | 1,000.00 |
| 22/09/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.42 | 94.6100 | 94.5800 | 94.6100 | 1,000.00 |
| 22/09/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.37 | 94.6600 | 94.6300 | 94.6600 | 5,541.00 |
| 22/09/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.34 | 94.7000 | 94.6600 | 94.7000 | 0.00 |
| 22/09/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.35 | 94.7200 | 94.6500 | 94.7200 | 0.00 |
| 22/09/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.35 | 94.7400 | 94.6500 | 94.7400 | 1,340.00 |
| 22/09/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.46 | 94.6600 | 94.5400 | 94.6600 | 2,890.00 |
| 22/09/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.67 | 94.4600 | 94.3300 | 94.4600 | 44,760.00 |
| 22/09/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.92 | 94.2400 | 94.0800 | 94.2400 | 990.00 |
| 22/09/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.18 | 93.9600 | 93.8200 | 93.9600 | 790.00 |
| 22/09/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.46 | 93.7000 | 93.5400 | 93.7000 | 1,250.00 |
| 22/09/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.74 | 6.3000 | 93.2600 | 6.3000 | 0.00 |
| 22/09/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 22/09/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 22/09/2011 | JN05 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 22/09/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | OTH1 On 03-November-11 | | | Index Future | 359.09 | 363.0770 | 359.0940 | 363.0770 | 0.00 |
| 22/09/2011 | OTH1 On 02-February-12 | | | Index Future | 364.26 | 368.2960 | 364.2560 | 368.2960 | 0.00 |
| 22/09/2011 | R157 On 03-November-11 | | | Bond Future | 7.07 | 124.0523 | 123.3510 | 124.0523 | 18,362.00 |
| 22/09/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 4354 | 5 | 4 | 5 | 0.00 |
| 22/09/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 4532 | 5 | 5 | 5 | 0.00 |
| 22/09/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 4176 | 5 | 4 | 5 | 0.00 |
| 22/09/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 104 | 0 | 0 | 0 | 1,200.00 |
| 22/09/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 568 | 1 | 1 | 1 | 400.00 |
| 22/09/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 753 | 1 | 1 | 1 | 0.00 |
| 22/09/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 1941 | 3 | 2 | 3 | 0.00 |
| 22/09/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 136 | 0 | 0 | 0 | 1,200.00 |
| 22/09/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 622 | 0 | 1 | 0 | 400.00 |
| 22/09/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 812 | 0 | 1 | 0 | 0.00 |
| 22/09/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 2058 | 1 | 2 | 1 | 0.00 |
| 22/09/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R157 On 02-February-12 | | | Bond Future | 7.18 | 125.8351 | 125.1245 | 125.8351 | 0.00 |
| 22/09/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 4685 | 5 | 5 | 5 | 0.00 |
| 22/09/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 4836 | 5 | 5 | 5 | 0.00 |
| 22/09/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 4534 | 5 | 5 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 477 | 1 | 0 | 1 | 0.00 |
| 22/09/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 143 | 0 | 0 | 0 | 130.00 |
| 22/09/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 1105 | 1 | 1 | 1 | 0.00 |
| 22/09/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 1544 | 1 | 2 | 1 | 130.00 |
| 22/09/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 2693 | 2 | 3 | 2 | 130.00 |
| 22/09/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 4353 | 4 | 4 | 4 | 0.00 |
| 22/09/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 169 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 138 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 153 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R157 On 03-May-12 | | | Bond Future | 7.27 | 120.9176 | 120.1944 | 120.9176 | 0.00 |
| 22/09/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 3643 | 4 | 4 | 4 | 0.00 |
| 22/09/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 3769 | 4 | 4 | 4 | 0.00 |
| 22/09/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 3519 | 4 | 4 | 4 | 0.00 |
| 22/09/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 546 | 0 | 1 | 0 | 0.00 |
| 22/09/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 481 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 512 | 0 | 1 | 0 | 0.00 |
| 22/09/2011 | R157 On 02-August-12 | | | Bond Future | 7.35 | 122.8251 | 122.0918 | 122.8251 | 0.00 |
| 22/09/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3054 | 4 | 3 | 4 | 0.00 |
| 22/09/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 2955 | 3 | 3 | 3 | 0.00 |
| 22/09/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3155 | 4 | 3 | 4 | 0.00 |
| 22/09/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 1078 | 1 | 1 | 1 | 0.00 |
| 22/09/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 1174 | 1 | 1 | 1 | 0.00 |
| 22/09/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 1125 | 1 | 1 | 1 | 0.00 |
| 22/09/2011 | R186 On 03-November-11 | | | Bond Future | 8.57 | 121.5809 | 120.2022 | 121.5809 | 25,889.00 |
| 22/09/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 4554 | 6 | 5 | 6 | 0.00 |
| 22/09/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 4908 | 6 | 5 | 6 | 0.00 |
| 22/09/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 4209 | 5 | 4 | 5 | 0.00 |
| 22/09/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 2945 | 4 | 3 | 4 | 0.00 |
| 22/09/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 502 | 1 | 1 | 1 | 1,275.00 |
| 22/09/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 1126 | 2 | 1 | 2 | 425.00 |
| 22/09/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 1906 | 3 | 2 | 3 | 0.00 |
| 22/09/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 5271 | 6 | 5 | 6 | 0.00 |
| 22/09/2011 | R186 On 03-November-11 | 8.20 | Call | Bond Future | 708 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2011 | R186 On 03-November-11 | 7.80 | Call | Bond Future | 148 | 0 | 0 | 0 | 250.00 |
| 22/09/2011 | R186 On 03-November-11 | 8.00 | Call | Bond Future | 344 | 1 | 0 | 1 | 0.00 |
| 22/09/2011 | R186 On 03-November-11 | 8.00 | Put | Bond Future | 5843 | 5 | 6 | 5 | 250.00 |
| 22/09/2011 | R186 On 03-November-11 | 8.20 | Put | Bond Future | 4229 | 3 | 4 | 3 | 250.00 |
| 22/09/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 442 | 0 | 0 | 0 | 1,275.00 |
| 22/09/2011 | R186 On 03-November-11 | 7.80 | Put | Bond Future | 7673 | 6 | 8 | 6 | 0.00 |
| 22/09/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 2075 | 1 | 2 | 1 | 425.00 |
| 22/09/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 3193 | 2 | 3 | 2 | 0.00 |
| 22/09/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 5006 | 4 | 5 | 4 | 0.00 |
| 22/09/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 711 | 0 | 1 | 0 | 0.00 |
| 22/09/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 1259 | 1 | 1 | 1 | 0.00 |
| 22/09/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 520 | 0 | 1 | 0 | 0.00 |
| 22/09/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 610 | 0 | 1 | 0 | 0.00 |
| 22/09/2011 | R186 On 02-February-12 | | | Bond Future | 8.65 | 118.0422 | 116.6342 | 118.0422 | 2,501.00 |
| 22/09/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 5504 | 6 | 6 | 6 | 0.00 |
| 22/09/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 5787 | 7 | 6 | 7 | 0.00 |
| 22/09/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 5229 | 6 | 5 | 6 | 0.00 |
| 22/09/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 898 | 1 | 1 | 1 | 6,000.00 |
| 22/09/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 78 | 0 | 0 | 0 | 6,000.00 |
| 22/09/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 1425 | 0 | 1 | 0 | 100.00 |
| 22/09/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 7663 | 0 | 8 | 0 | 0.00 |
| 22/09/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 19656 | 18 | 20 | 18 | 0.00 |
| 22/09/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 2557 | 2 | 3 | 2 | 0.00 |
| 22/09/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 9650 | 9 | 10 | 9 | 0.00 |
| 22/09/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 2233 | 2 | 2 | 2 | 0.00 |
| 22/09/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 2390 | 2 | 2 | 2 | 100.00 |
| 22/09/2011 | R186 On 03-May-12 | | | Bond Future | 8.73 | 119.8112 | 118.3929 | 119.8112 | 0.00 |
| 22/09/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 6260 | 7 | 6 | 7 | 0.00 |
| 22/09/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6010 | 7 | 6 | 7 | 0.00 |
| 22/09/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 6514 | 7 | 7 | 7 | 0.00 |
| 22/09/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 3717 | 3 | 4 | 3 | 0.00 |
| 22/09/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 4087 | 4 | 4 | 4 | 0.00 |
| 22/09/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3899 | 3 | 4 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2011 | R186 On 02-August-12 | | | Bond Future | 8.81 | 116.4084 | 114.9619 | 116.4084 | 0.00 |
| 22/09/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 5507 | 6 | 6 | 6 | 0.00 |
| 22/09/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 5727 | 7 | 6 | 7 | 0.00 |
| 22/09/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 5293 | 6 | 5 | 6 | 0.00 |
| 22/09/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 6263 | 6 | 6 | 6 | 0.00 |
| 22/09/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 5807 | 5 | 6 | 5 | 0.00 |
| 22/09/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 6031 | 5 | 6 | 5 | 0.00 |
| 22/09/2011 | R189 On 03-November-11 | | | Bond Future | 214.33 | 214.3310 | 214.3300 | 214.3310 | 0.00 |
| 22/09/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 2330 | 2 | 2 | 2 | 0.00 |
| 22/09/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 2380 | 2 | 2 | 2 | 0.00 |
| 22/09/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 2280 | 2 | 2 | 2 | 0.00 |
| 22/09/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R197 On 03-November-11 | | | Bond Future | 241.62 | 243.1770 | 241.6152 | 243.1770 | 183.00 |
| 22/09/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 3115 | 5 | 3 | 5 | 0.00 |
| 22/09/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 3065 | 5 | 3 | 5 | 0.00 |
| 22/09/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 3165 | 5 | 3 | 5 | 0.00 |
| 22/09/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R201 On 03-November-11 | | | Bond Future | 6.71 | 109.5231 | 108.9992 | 109.5231 | 3,090.00 |
| 22/09/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 3634 | 4 | 4 | 4 | 0.00 |
| 22/09/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 3771 | 4 | 4 | 4 | 0.00 |
| 22/09/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 3497 | 4 | 3 | 4 | 0.00 |
| 22/09/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R201 On 02-February-12 | | | Bond Future | 6.79 | 106.6892 | 106.1577 | 106.6892 | 0.00 |
| 22/09/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 3791 | 4 | 4 | 4 | 0.00 |
| 22/09/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 3667 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 3914 | 4 | 4 | 4 | 0.00 |
| 22/09/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 15 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 21 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 18 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R201 On 03-May-12 | | | Bond Future | 6.87 | 108.2942 | 107.7557 | 108.2942 | 0.00 |
| 22/09/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 2405 | 3 | 2 | 3 | 0.00 |
| 22/09/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 2500 | 3 | 3 | 3 | 0.00 |
| 22/09/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 2310 | 3 | 2 | 3 | 0.00 |
| 22/09/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 311 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 265 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 288 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R201 On 02-August-12 | | | Bond Future | 6.92 | 105.5904 | 105.0431 | 105.5904 | 0.00 |
| 22/09/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 1815 | 2 | 2 | 2 | 0.00 |
| 22/09/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 1740 | 2 | 2 | 2 | 0.00 |
| 22/09/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 1892 | 2 | 2 | 2 | 0.00 |
| 22/09/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 519 | 0 | 1 | 0 | 0.00 |
| 22/09/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 584 | 0 | 1 | 0 | 0.00 |
| 22/09/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 551 | 0 | 1 | 0 | 0.00 |
| 22/09/2011 | R202 On 03-November-11 | | | Bond Future | 178.81 | 181.0885 | 178.8116 | 181.0885 | 30,266.00 |
| 22/09/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 178312 | 181 | 178 | 181 | 0.00 |
| 22/09/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 178262 | 181 | 178 | 181 | 0.00 |
| 22/09/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 178362 | 181 | 178 | 181 | 0.00 |
| 22/09/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R202 On 02-February-12 | | | Bond Future | 178.72 | 181.0282 | 178.7184 | 181.0282 | 0.00 |
| 22/09/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 1718 | 4 | 2 | 4 | 0.00 |
| 22/09/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 1668 | 4 | 2 | 4 | 0.00 |
| 22/09/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 1768 | 4 | 2 | 4 | 0.00 |
| 22/09/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2011 | R203 On 03-November-11 | | | Bond Future | 7.85 | 103.8497 | 103.0604 | 103.8497 | 2,187.00 |
| 22/09/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 3103 | 4 | 3 | 4 | 0.00 |
| 22/09/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 2902 | 4 | 3 | 4 | 0.00 |
| 22/09/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 3307 | 4 | 3 | 4 | 0.00 |
| 22/09/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 94 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 139 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 115 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R203 On 02-February-12 | | | Bond Future | 7.97 | 105.3390 | 104.5413 | 105.3390 | 0.00 |
| 22/09/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 4056 | 5 | 4 | 5 | 0.00 |
| 22/09/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 4225 | 5 | 4 | 5 | 0.00 |
| 22/09/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 3890 | 5 | 4 | 5 | 0.00 |
| 22/09/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 659 | 0 | 1 | 0 | 0.00 |
| 22/09/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 564 | 0 | 1 | 0 | 0.00 |
| 22/09/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 609 | 0 | 1 | 0 | 0.00 |
| 22/09/2011 | R203 On 03-May-12 | | | Bond Future | 8.07 | 102.7633 | 101.9509 | 102.7633 | 0.00 |
| 22/09/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 4040 | 5 | 4 | 5 | 0.00 |
| 22/09/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 3896 | 4 | 4 | 4 | 0.00 |
| 22/09/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 4186 | 5 | 4 | 5 | 0.00 |
| 22/09/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 1119 | 1 | 1 | 1 | 0.00 |
| 22/09/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 1244 | 1 | 1 | 1 | 0.00 |
| 22/09/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 1180 | 1 | 1 | 1 | 0.00 |
| 22/09/2011 | R203 On 02-August-12 | | | Bond Future | 8.17 | 104.3848 | 103.5572 | 104.3848 | 0.00 |
| 22/09/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 3508 | 4 | 4 | 4 | 0.00 |
| 22/09/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 3389 | 4 | 3 | 4 | 0.00 |
| 22/09/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 3628 | 4 | 4 | 4 | 0.00 |
| 22/09/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 2086 | 2 | 2 | 2 | 0.00 |
| 22/09/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 2252 | 2 | 2 | 2 | 0.00 |
| 22/09/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 2169 | 2 | 2 | 2 | 0.00 |
| 22/09/2011 | R204 On 03-November-11 | | | Bond Future | 8.06 | 103.6689 | 102.7416 | 103.6689 | 3,212.00 |
| 22/09/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 3724 | 5 | 4 | 5 | 0.00 |
| 22/09/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 3957 | 5 | 4 | 5 | 0.00 |
| 22/09/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 3494 | 4 | 3 | 4 | 0.00 |
| 22/09/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 140 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 94 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 115 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R204 On 02-February-12 | | | Bond Future | 8.16 | 101.1279 | 100.1895 | 101.1279 | 0.00 |
| 22/09/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 4776 | 6 | 5 | 6 | 0.00 |
| 22/09/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 4582 | 5 | 5 | 5 | 0.00 |
| 22/09/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 4974 | 6 | 5 | 6 | 0.00 |
| 22/09/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 531 | 0 | 1 | 0 | 0.00 |
| 22/09/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 627 | 0 | 1 | 0 | 0.00 |
| 22/09/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 577 | 0 | 1 | 0 | 0.00 |
| 22/09/2011 | R204 On 03-May-12 | | | Bond Future | 8.26 | 102.6499 | 101.6978 | 102.6499 | 0.00 |
| 22/09/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 3991 | 5 | 4 | 5 | 0.00 |
| 22/09/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 4157 | 5 | 4 | 5 | 0.00 |
| 22/09/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 3835 | 4 | 4 | 4 | 0.00 |
| 22/09/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1692 | 1 | 2 | 1 | 0.00 |
| 22/09/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1531 | 1 | 2 | 1 | 0.00 |
| 22/09/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1607 | 1 | 2 | 1 | 0.00 |
| 22/09/2011 | R204 On 02-August-12 | | | Bond Future | 8.36 | 100.2341 | 99.2658 | 100.2341 | 0.00 |
| 22/09/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 3481 | 4 | 3 | 4 | 0.00 |
| 22/09/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 3614 | 4 | 4 | 4 | 0.00 |
| 22/09/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 3351 | 4 | 3 | 4 | 0.00 |
| 22/09/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2914 | 2 | 3 | 2 | 0.00 |
| 22/09/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 2700 | 2 | 3 | 2 | 0.00 |
| 22/09/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2805 | 2 | 3 | 2 | 0.00 |
| 22/09/2011 | R206 On 03-November-11 | | | Bond Future | 6.42 | 104.8526 | 104.5298 | 104.8526 | 12,577.00 |
| 22/09/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 2676 | 3 | 3 | 3 | 0.00 |
| 22/09/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 2578 | 3 | 3 | 3 | 0.00 |
| 22/09/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 2775 | 3 | 3 | 3 | 0.00 |
| 22/09/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R206 On 02-February-12 | | | Bond Future | 6.50 | 102.5964 | 102.2690 | 102.5964 | 0.00 |
| 22/09/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 2705 | 3 | 3 | 3 | 0.00 |
| 22/09/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 2790 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 2621 | 3 | 3 | 3 | 0.00 |
| 22/09/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 25 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 18 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 21 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R206 On 03-May-12 | | | Bond Future | 6.56 | 104.1396 | 103.8066 | 104.1396 | 0.00 |
| 22/09/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 1731 | 2 | 2 | 2 | 0.00 |
| 22/09/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 1671 | 2 | 2 | 2 | 0.00 |
| 22/09/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 1791 | 2 | 2 | 2 | 0.00 |
| 22/09/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 239 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 275 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 257 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R206 On 02-August-12 | | | Bond Future | 6.60 | 102.0161 | 101.6774 | 102.0161 | 0.00 |
| 22/09/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1329 | 2 | 1 | 2 | 0.00 |
| 22/09/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1283 | 2 | 1 | 2 | 0.00 |
| 22/09/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1374 | 2 | 1 | 2 | 0.00 |
| 22/09/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 426 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 470 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 449 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R207 On 03-November-11 | | | Bond Future | 8.23 | 97.3279 | 96.5200 | 97.3279 | 8,999.00 |
| 22/09/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 3142 | 4 | 3 | 4 | 0.00 |
| 22/09/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 3373 | 4 | 3 | 4 | 0.00 |
| 22/09/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 2917 | 4 | 3 | 4 | 0.00 |
| 22/09/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 453 | 1 | 0 | 1 | 2,000.00 |
| 22/09/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 952 | 1 | 1 | 1 | 0.00 |
| 22/09/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 1537 | 2 | 2 | 2 | 0.00 |
| 22/09/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 35 | 0 | 0 | 0 | 900.00 |
| 22/09/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 533 | 1 | 1 | 1 | 0.00 |
| 22/09/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 1709 | 2 | 2 | 2 | 0.00 |
| 22/09/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 266 | 0 | 0 | 0 | 300.00 |
| 22/09/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 2128 | 2 | 2 | 2 | 300.00 |
| 22/09/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 748 | 1 | 1 | 1 | 900.00 |
| 22/09/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 3026 | 2 | 3 | 2 | 0.00 |
| 22/09/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 855 | 1 | 1 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 5481 | 5 | 5 | 5 | 0.00 |
| 22/09/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 1400 | 1 | 1 | 1 | 2,000.00 |
| 22/09/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 299 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 2338 | 2 | 2 | 2 | 0.00 |
| 22/09/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 211 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 251 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R207 On 02-February-12 | | | Bond Future | 8.33 | 95.0869 | 94.2685 | 95.0869 | 0.00 |
| 22/09/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 4472 | 5 | 4 | 5 | 0.00 |
| 22/09/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 4279 | 5 | 4 | 5 | 0.00 |
| 22/09/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 4669 | 5 | 5 | 5 | 0.00 |
| 22/09/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 812 | 1 | 1 | 1 | 0.00 |
| 22/09/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 946 | 1 | 1 | 1 | 0.00 |
| 22/09/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 877 | 1 | 1 | 1 | 0.00 |
| 22/09/2011 | R207 On 03-May-12 | | | Bond Future | 8.43 | 96.5190 | 95.6861 | 96.5190 | 0.00 |
| 22/09/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 3868 | 4 | 4 | 4 | 0.00 |
| 22/09/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4026 | 5 | 4 | 5 | 0.00 |
| 22/09/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 3706 | 4 | 4 | 4 | 0.00 |
| 22/09/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 2266 | 2 | 2 | 2 | 0.00 |
| 22/09/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 2064 | 2 | 2 | 2 | 0.00 |
| 22/09/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 2167 | 2 | 2 | 2 | 0.00 |
| 22/09/2011 | R207 On 02-August-12 | | | Bond Future | 8.52 | 94.3986 | 93.5582 | 94.3986 | 0.00 |
| 22/09/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4013 | 5 | 4 | 5 | 0.00 |
| 22/09/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4160 | 5 | 4 | 5 | 0.00 |
| 22/09/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 3869 | 4 | 4 | 4 | 0.00 |
| 22/09/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2935 | 3 | 3 | 3 | 0.00 |
| 22/09/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2716 | 2 | 3 | 2 | 0.00 |
| 22/09/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2824 | 2 | 3 | 2 | 0.00 |
| 22/09/2011 | R208 On 03-November-11 | | | Bond Future | 8.29 | 91.7694 | 90.7927 | 91.7694 | 7,217.00 |
| 22/09/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 3049 | 4 | 3 | 4 | 0.00 |
| 22/09/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 3288 | 4 | 3 | 4 | 0.00 |
| 22/09/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 2818 | 4 | 3 | 4 | 0.00 |
| 22/09/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 455 | 1 | 0 | 1 | 1,995.00 |
| 22/09/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 3780 | 5 | 4 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 976 | 1 | 1 | 1 | 665.00 |
| 22/09/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 1593 | 2 | 2 | 2 | 0.00 |
| 22/09/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 933 | 1 | 1 | 1 | 665.00 |
| 22/09/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 198 | 0 | 0 | 0 | 1,995.00 |
| 22/09/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 1520 | 1 | 2 | 1 | 0.00 |
| 22/09/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 390 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 2533 | 2 | 3 | 2 | 0.00 |
| 22/09/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 281 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 331 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R208 On 02-February-12 | | | Bond Future | 8.38 | 93.0909 | 92.0960 | 93.0909 | 0.00 |
| 22/09/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 4572 | 5 | 5 | 5 | 0.00 |
| 22/09/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 4778 | 6 | 5 | 6 | 0.00 |
| 22/09/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 4368 | 5 | 4 | 5 | 0.00 |
| 22/09/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 1111 | 1 | 1 | 1 | 0.00 |
| 22/09/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 962 | 1 | 1 | 1 | 0.00 |
| 22/09/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 1035 | 1 | 1 | 1 | 0.00 |
| 22/09/2011 | R208 On 03-May-12 | | | Bond Future | 8.47 | 91.0966 | 90.0849 | 91.0966 | 0.00 |
| 22/09/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 4777 | 5 | 5 | 5 | 0.00 |
| 22/09/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 4594 | 5 | 5 | 5 | 0.00 |
| 22/09/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 4962 | 6 | 5 | 6 | 0.00 |
| 22/09/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1715 | 1 | 2 | 1 | 0.00 |
| 22/09/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1897 | 2 | 2 | 2 | 0.00 |
| 22/09/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1805 | 1 | 2 | 1 | 0.00 |
| 22/09/2011 | R208 On 02-August-12 | | | Bond Future | 8.55 | 92.5288 | 91.5015 | 92.5288 | 0.00 |
| 22/09/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4194 | 5 | 4 | 5 | 0.00 |
| 22/09/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4038 | 5 | 4 | 5 | 0.00 |
| 22/09/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 4353 | 5 | 4 | 5 | 0.00 |
| 22/09/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2982 | 3 | 3 | 3 | 0.00 |
| 22/09/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 3219 | 3 | 3 | 3 | 0.00 |
| 22/09/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 3099 | 3 | 3 | 3 | 0.00 |
| 22/09/2011 | R209 On 03-November-11 | | | Bond Future | 8.78 | 76.6371 | 75.3739 | 76.6371 | 1,383.00 |
| 22/09/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 1595 | 2 | 2 | 2 | 0.00 |
| 22/09/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 1789 | 3 | 2 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 1412 | 2 | 1 | 2 | 0.00 |
| 22/09/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 2059 | 1 | 2 | 1 | 0.00 |
| 22/09/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 1638 | 1 | 2 | 1 | 0.00 |
| 22/09/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 1842 | 1 | 2 | 1 | 0.00 |
| 22/09/2011 | R209 On 02-February-12 | | | Bond Future | 8.85 | 77.7367 | 76.4580 | 77.7367 | 0.00 |
| 22/09/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3826 | 5 | 4 | 5 | 0.00 |
| 22/09/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3618 | 4 | 4 | 4 | 0.00 |
| 22/09/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 4041 | 5 | 4 | 5 | 0.00 |
| 22/09/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2500 | 2 | 3 | 2 | 0.00 |
| 22/09/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2841 | 2 | 3 | 2 | 0.00 |
| 22/09/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2666 | 2 | 3 | 2 | 0.00 |
| 22/09/2011 | R209 On 03-May-12 | | | Bond Future | 8.92 | 75.7577 | 74.4631 | 75.7577 | 0.00 |
| 22/09/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 4467 | 5 | 4 | 5 | 0.00 |
| 22/09/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4668 | 5 | 5 | 5 | 0.00 |
| 22/09/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 4271 | 5 | 4 | 5 | 0.00 |
| 22/09/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 4001 | 3 | 4 | 3 | 0.00 |
| 22/09/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3635 | 3 | 4 | 3 | 0.00 |
| 22/09/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 3814 | 3 | 4 | 3 | 0.00 |
| 22/09/2011 | R209 On 02-August-12 | | | Bond Future | 8.97 | 76.9533 | 75.6420 | 76.9533 | 0.00 |
| 22/09/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 6093 | 7 | 6 | 7 | 0.00 |
| 22/09/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 6300 | 7 | 6 | 7 | 0.00 |
| 22/09/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5888 | 7 | 6 | 7 | 0.00 |
| 22/09/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 4191 | 4 | 4 | 4 | 0.00 |
| 22/09/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 3872 | 3 | 4 | 3 | 0.00 |
| 22/09/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 4029 | 4 | 4 | 4 | 0.00 |
| 22/09/2011 | R210 On 03-November-11 | | | Bond Future | 133.71 | 135.5051 | 133.7081 | 135.5051 | 600.00 |
| 22/09/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 2708 | 5 | 3 | 5 | 0.00 |
| 22/09/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 2758 | 5 | 3 | 5 | 0.00 |
| 22/09/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 2658 | 4 | 3 | 4 | 0.00 |
| 22/09/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | 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 |
|------------|------------------|----------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2011 | R211 On | 03-November-11 | | | Bond Future | 112.94 | 112.9379 | 112.9407 | 112.9379 | 529.00 |
| 22/09/2011 | R211 On | 03-November-11 | 1.25 | Call | Bond Future | 111691 | 112 | 112 | 112 | 0.00 |
| 22/09/2011 | R211 On | 03-November-11 | 1.30 | Call | Bond Future | 111641 | 112 | 112 | 112 | 0.00 |
| 22/09/2011 | R211 On | 03-November-11 | 1.20 | Call | Bond Future | 111741 | 112 | 112 | 112 | 0.00 |
| 22/09/2011 | R211 On | 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R211 On | 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R211 On | 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R211 On | 02-February-12 | | | Bond Future | 113.23 | 113.2236 | 113.2262 | 113.2236 | 0.00 |
| 22/09/2011 | R211 On | 02-February-12 | 110.50 | Call | Bond Future | 2726 | 3 | 3 | 3 | 0.00 |
| 22/09/2011 | R211 On | 02-February-12 | 110.55 | Call | Bond Future | 2676 | 3 | 3 | 3 | 0.00 |
| 22/09/2011 | R211 On | 02-February-12 | 110.45 | Call | Bond Future | 2776 | 3 | 3 | 3 | 0.00 |
| 22/09/2011 | R211 On | 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R211 On | 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R211 On | 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R212 On | 03-November-11 | | | Bond Future | 109.80 | 110.4853 | 109.8008 | 110.4853 | 2,667.00 |
| 22/09/2011 | R212 On | 03-November-11 | 2.50 | Call | Bond Future | 107301 | 108 | 107 | 108 | 0.00 |
| 22/09/2011 | R212 On | 03-November-11 | 2.55 | Call | Bond Future | 107251 | 108 | 107 | 108 | 0.00 |
| 22/09/2011 | R212 On | 03-November-11 | 2.45 | Call | Bond Future | 107351 | 108 | 107 | 108 | 0.00 |
| 22/09/2011 | R212 On | 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R212 On | 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R212 On | 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R212 On | 02-February-12 | | | Bond Future | 109.91 | 110.6051 | 109.9106 | 110.6051 | 0.00 |
| 22/09/2011 | R212 On | 02-February-12 | 108.50 | Call | Bond Future | 1411 | 2 | 1 | 2 | 0.00 |
| 22/09/2011 | R212 On | 02-February-12 | 108.45 | Call | Bond Future | 1461 | 2 | 1 | 2 | 0.00 |
| 22/09/2011 | R212 On | 02-February-12 | 108.55 | Call | Bond Future | 1361 | 2 | 1 | 2 | 0.00 |
| 22/09/2011 | R212 On | 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R212 On | 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R212 On | 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R213 On | 03-November-11 | | | Bond Future | 8.83 | 85.6728 | 84.4911 | 85.6728 | 0.00 |
| 22/09/2011 | R213 On | 03-November-11 | 8.75 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 22/09/2011 | R213 On | 03-November-11 | 8.80 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 22/09/2011 | R213 On | 03-November-11 | 8.70 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 1059 | 0 | 1 | 0 | 0.00 |
| 22/09/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 249 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 653 | 0 | 1 | 0 | 0.00 |
| 22/09/2011 | R213 On 02-February-12 | | | Bond Future | 8.91 | 86.9077 | 85.7042 | 86.9077 | 0.00 |
| 22/09/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 689 | 2 | 1 | 2 | 0.00 |
| 22/09/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 1077 | 2 | 1 | 2 | 0.00 |
| 22/09/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 299 | 2 | 0 | 2 | 0.00 |
| 22/09/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R213 On 03-May-12 | | | Bond Future | 8.98 | 84.6771 | 83.4584 | 84.6771 | 0.00 |
| 22/09/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 2038 | 3 | 2 | 3 | 0.00 |
| 22/09/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 2411 | 4 | 2 | 4 | 0.00 |
| 22/09/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 1662 | 3 | 2 | 3 | 0.00 |
| 22/09/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R213 On 02-August-12 | | | Bond Future | 9.05 | 86.0067 | 84.7728 | 86.0067 | 0.00 |
| 22/09/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 1521 | 3 | 2 | 3 | 0.00 |
| 22/09/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 1893 | 3 | 2 | 3 | 0.00 |
| 22/09/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 1147 | 2 | 1 | 2 | 0.00 |
| 22/09/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 177.4717 | 177.4717 | 0.00 |
| 22/09/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 28 | 28 | 0.00 |
| 22/09/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 29 | 29 | 0.00 |
| 22/09/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26 | 26 | 0.00 |
| 22/09/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 109.5273 | 109.4951 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1 | 1 | 0.00 |
| 22/09/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 1 | 1 | 0.00 |
| 22/09/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1 | 1 | 0.00 |
| 22/09/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 108.4299 | 108.3913 | 0.00 |
| 22/09/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 1 | 1 | 0.00 |
| 22/09/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1 | 1 | 0.00 |
| 22/09/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/09/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 22/09/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |