



Derivatives Weekly Statistics Report

From: 26/09/2011 To: 29/09/2011

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2011 | AL7T On 03-November-11 | | | Index Future | 396.13 | 394.0140 | 396.1260 | 394.0140 | 16.00 |
| 26/09/2011 | AL7T On 02-February-12 | | | Index Future | 401.82 | 399.6760 | 401.8170 | 399.6760 | 0.00 |
| 26/09/2011 | ALBI On 03-November-11 | | | Index Future | 363.49 | 361.7730 | 363.4900 | 361.7730 | 1,653.00 |
| 26/09/2011 | ALBI On 02-February-12 | | | Index Future | 368.71 | 366.9720 | 368.7120 | 366.9720 | 0.00 |
| 26/09/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2011 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 26/09/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2011 | CAAG On 24-October-11 | | | Can-Do Future | 8.12 | 8.2943 | 8.1152 | 8.2943 | 0.00 |
| 26/09/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 1417 | 2 | 1 | 2 | 0.00 |
| 26/09/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 1367 | 2 | 1 | 2 | 0.00 |
| 26/09/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 1467 | 2 | 1 | 2 | 0.00 |
| 26/09/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 1120 | 1 | 1 | 1 | 14,286.00 |
| 26/09/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 739 | 1 | 1 | 1 | 6,757.00 |
| 26/09/2011 | CAAG On 24-October-11 | 8.75 | Call | Can-Do Future | 99 | 0 | 0 | 0 | 11,429.00 |
| 26/09/2011 | CAAG On 24-October-11 | 8.50 | Call | Can-Do Future | 144 | 0 | 0 | 0 | 11,111.00 |
| 26/09/2011 | CAAG On 24-October-11 | 9.00 | Call | Can-Do Future | 68 | 0 | 0 | 0 | 11,111.00 |
| 26/09/2011 | CAAG On 24-October-11 | 9.00 | Put | Can-Do Future | 953 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | CAAG On 24-October-11 | 8.50 | Put | Can-Do Future | 529 | 0 | 1 | 0 | 0.00 |
| 26/09/2011 | CAAG On 24-October-11 | 8.75 | Put | Can-Do Future | 734 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 24 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 2 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 5 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 2 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 2 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | CAAJ On 20-October-11 | | | Any day expiry | 8.11 | 8.2895 | 8.1105 | 8.2895 | 0.00 |
| 26/09/2011 | CAAJ On 20-October-11 | 7.75 | Call | Any day expiry | 448 | 1 | 0 | 1 | 0.00 |

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|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2011 | CAAJ On 20-October-11 | 7.80 | Call | Any day expiry | 414 | 1 | 0 | 1 | 0.00 |
| 26/09/2011 | CAAJ On 20-October-11 | 7.70 | Call | Any day expiry | 483 | 1 | 0 | 1 | 0.00 |
| 26/09/2011 | CAAJ On 20-October-11 | 7.70 | Put | Any day expiry | 73 | 0 | 0 | 0 | 16,500.00 |
| 26/09/2011 | CAAJ On 20-October-11 | 7.80 | Put | Any day expiry | 104 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | CAAJ On 20-October-11 | 7.75 | Put | Any day expiry | 88 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.10 | 0.0952 | 0.0971 | 0.0952 | 12,659.00 |
| 26/09/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.13 | 0.1262 | 0.1283 | 0.1262 | 18,519.00 |
| 26/09/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.11 | 0.1105 | 0.1139 | 0.1105 | 12,423.00 |
| 26/09/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.57 | 0.5736 | 0.5710 | 0.5736 | 100,000.00 |
| 26/09/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.08 | 0.0815 | 0.0818 | 0.0815 | 100,000.00 |
| 26/09/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.12 | 0.1234 | 0.1238 | 0.1234 | 12,346.00 |
| 26/09/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 26/09/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 26/09/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2011 | GOVI On 03-November-11 | | | GOVI | 364.53 | 362.8310 | 364.5330 | 362.8310 | 163.00 |
| 26/09/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 75330 | 6 | 8 | 6 | 0.00 |
| 26/09/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 75230 | 6 | 8 | 6 | 0.00 |
| 26/09/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 75430 | 6 | 8 | 6 | 0.00 |
| 26/09/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

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|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2011 | GOVI On 02-February-12 | | | GOVI | 369.77 | 368.0450 | 369.7700 | 368.0450 | 0.00 |
| 26/09/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 7700 | 0 | 1 | 0 | 0.00 |
| 26/09/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 7600 | 0 | 1 | 0 | 0.00 |
| 26/09/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 7800 | 0 | 1 | 0 | 0.00 |
| 26/09/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 26/09/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 26/09/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 26/09/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 26/09/2011 | IGOV On 03-November-11 | | | Index Future | 160.68 | 160.4180 | 160.6830 | 160.4180 | 85.00 |
| 26/09/2011 | IGOV On 02-February-12 | | | Index Future | 162.99 | 162.7240 | 162.9920 | 162.7240 | 0.00 |
| 26/09/2011 | ILBI On 02-February-12 | | | Index Future | 444.60 | 444.6000 | 444.6000 | 444.6000 | 88.00 |
| 26/09/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 26/09/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 26/09/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 26/09/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 26/09/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 26/09/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 26/09/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.56 | 94.4500 | 94.4400 | 94.4500 | 1,000.00 |
| 26/09/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.45 | 94.5300 | 94.5500 | 94.5300 | 1,700.00 |
| 26/09/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.37 | 94.5700 | 94.6300 | 94.5700 | 5,541.00 |
| 26/09/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.32 | 94.6000 | 94.6800 | 94.6000 | 0.00 |
| 26/09/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.31 | 94.6000 | 94.6900 | 94.6000 | 0.00 |
| 26/09/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.30 | 94.5700 | 94.7000 | 94.5700 | 1,340.00 |
| 26/09/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.36 | 94.4600 | 94.6400 | 94.4600 | 2,890.00 |
| 26/09/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.55 | 94.2300 | 94.4500 | 94.2300 | 44,760.00 |
| 26/09/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.81 | 93.9800 | 94.1900 | 93.9800 | 990.00 |

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|------------|------------------|-----------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2011 | JBAF On | 20-March-13 | | | Jibar Tradeable Future | 6.08 | 93.7200 | 93.9200 | 93.7200 | 790.00 |
| 26/09/2011 | JBAF On | 19-June-13 | | | Jibar Tradeable Future | 6.35 | 93.4300 | 93.6500 | 93.4300 | 1,250.00 |
| 26/09/2011 | JBAF On | 18-September-13 | | | Jibar Tradeable Future | 6.62 | 93.1600 | 93.3800 | 93.1600 | 0.00 |
| 26/09/2011 | JN02 On | 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 26/09/2011 | JN02 On | 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | JN02 On | 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | JN02 On | 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | JN02 On | 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | JN02 On | 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | JN02 On | 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | JN05 On | 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 26/09/2011 | JN05 On | 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | JN05 On | 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | JN05 On | 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | JN05 On | 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | JN05 On | 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | JN05 On | 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | JN10 On | 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 26/09/2011 | JN10 On | 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | JN10 On | 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | JN10 On | 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | JN10 On | 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | JN10 On | 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | JN10 On | 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | OTH1 On | 03-November-11 | | | Index Future | 357.54 | 355.7480 | 357.5390 | 355.7480 | 0.00 |
| 26/09/2011 | OTH1 On | 02-February-12 | | | Index Future | 362.68 | 360.8610 | 362.6760 | 360.8610 | 0.00 |
| 26/09/2011 | R157 On | 03-November-11 | | | Bond Future | 7.10 | 122.9275 | 123.2046 | 122.9275 | 15,704.00 |
| 26/09/2011 | R157 On | 03-November-11 | 8.25 | Call | Bond Future | 4207 | 4 | 4 | 4 | 0.00 |
| 26/09/2011 | R157 On | 03-November-11 | 8.30 | Call | Bond Future | 4385 | 4 | 4 | 4 | 0.00 |
| 26/09/2011 | R157 On | 03-November-11 | 8.20 | Call | Bond Future | 4029 | 4 | 4 | 4 | 0.00 |

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| 26/09/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 72 | 0 | 0 | 0 | 1,200.00 |
| 26/09/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 1796 | 2 | 2 | 2 | 0.00 |
| 26/09/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 473 | 0 | 0 | 0 | 400.00 |
| 26/09/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 644 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 659 | 1 | 1 | 1 | 400.00 |
| 26/09/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 138 | 0 | 0 | 0 | 1,200.00 |
| 26/09/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 864 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 2173 | 2 | 2 | 2 | 0.00 |
| 26/09/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R157 On 02-February-12 | | | Bond Future | 7.22 | 124.6943 | 124.9739 | 124.6943 | 0.00 |
| 26/09/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 4540 | 4 | 5 | 4 | 0.00 |
| 26/09/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 4690 | 4 | 5 | 4 | 0.00 |
| 26/09/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 4389 | 4 | 4 | 4 | 0.00 |
| 26/09/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 121 | 0 | 0 | 0 | 130.00 |
| 26/09/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 1019 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 426 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 2793 | 3 | 3 | 3 | 130.00 |
| 26/09/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 4481 | 5 | 4 | 5 | 0.00 |
| 26/09/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 1609 | 2 | 2 | 2 | 130.00 |
| 26/09/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 175 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 142 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 159 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R157 On 03-May-12 | | | Bond Future | 7.32 | 119.7586 | 120.0446 | 119.7586 | 0.00 |
| 26/09/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 3515 | 3 | 4 | 3 | 0.00 |
| 26/09/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 3640 | 3 | 4 | 3 | 0.00 |
| 26/09/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 3392 | 3 | 3 | 3 | 0.00 |
| 26/09/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 568 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 501 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 534 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R157 On 02-August-12 | | | Bond Future | 7.41 | 121.6462 | 121.9320 | 121.6462 | 0.00 |
| 26/09/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 2938 | 3 | 3 | 3 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3037 | 3 | 3 | 3 | 0.00 |
| 26/09/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 2840 | 3 | 3 | 3 | 0.00 |
| 26/09/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 1219 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 1120 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 1169 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R186 On 03-November-11 | | | Bond Future | 8.62 | 118.9851 | 119.7448 | 118.9851 | 25,889.00 |
| 26/09/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 4123 | 4 | 4 | 4 | 0.00 |
| 26/09/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 4471 | 4 | 4 | 4 | 0.00 |
| 26/09/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 3786 | 3 | 4 | 3 | 0.00 |
| 26/09/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 2567 | 2 | 3 | 2 | 0.00 |
| 26/09/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 363 | 0 | 0 | 0 | 1,275.00 |
| 26/09/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 891 | 1 | 1 | 1 | 425.00 |
| 26/09/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 1592 | 1 | 2 | 1 | 0.00 |
| 26/09/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 4828 | 4 | 5 | 4 | 0.00 |
| 26/09/2011 | R186 On 03-November-11 | 7.80 | Call | Bond Future | 93 | 0 | 0 | 0 | 250.00 |
| 26/09/2011 | R186 On 03-November-11 | 8.00 | Call | Bond Future | 238 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R186 On 03-November-11 | 8.20 | Call | Bond Future | 533 | 0 | 1 | 0 | 0.00 |
| 26/09/2011 | R186 On 03-November-11 | 8.20 | Put | Bond Future | 4511 | 5 | 5 | 5 | 250.00 |
| 26/09/2011 | R186 On 03-November-11 | 8.00 | Put | Bond Future | 6194 | 7 | 6 | 7 | 250.00 |
| 26/09/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 456 | 1 | 0 | 1 | 1,275.00 |
| 26/09/2011 | R186 On 03-November-11 | 7.80 | Put | Bond Future | 8075 | 9 | 8 | 9 | 0.00 |
| 26/09/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 2218 | 3 | 2 | 3 | 425.00 |
| 26/09/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 3416 | 4 | 3 | 4 | 0.00 |
| 26/09/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 5324 | 6 | 5 | 6 | 0.00 |
| 26/09/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 746 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 1339 | 2 | 1 | 2 | 0.00 |
| 26/09/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 540 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 636 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R186 On 02-February-12 | | | Bond Future | 8.70 | 115.4043 | 116.1765 | 115.4043 | 2,501.00 |
| 26/09/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 5159 | 5 | 5 | 5 | 0.00 |
| 26/09/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 5434 | 5 | 5 | 5 | 0.00 |
| 26/09/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 4891 | 4 | 5 | 4 | 0.00 |
| 26/09/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 780 | 1 | 1 | 1 | 6,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 61 | 0 | 0 | 0 | 6,000.00 |
| 26/09/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 1264 | 1 | 1 | 1 | 100.00 |
| 26/09/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 32506 | 32 | 33 | 32 | 0.00 |
| 26/09/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 104280 | 104 | 104 | 104 | 0.00 |
| 26/09/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 7960 | 9 | 8 | 9 | 0.00 |
| 26/09/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 20097 | 21 | 20 | 21 | 0.00 |
| 26/09/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 2677 | 3 | 3 | 3 | 0.00 |
| 26/09/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 9989 | 11 | 10 | 11 | 0.00 |
| 26/09/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 2337 | 3 | 2 | 3 | 0.00 |
| 26/09/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 2502 | 3 | 3 | 3 | 100.00 |
| 26/09/2011 | R186 On 03-May-12 | | | Bond Future | 8.79 | 117.1325 | 117.9168 | 117.1325 | 0.00 |
| 26/09/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 5935 | 6 | 6 | 6 | 0.00 |
| 26/09/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 5692 | 5 | 6 | 5 | 0.00 |
| 26/09/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 6184 | 6 | 6 | 6 | 0.00 |
| 26/09/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 3863 | 4 | 4 | 4 | 0.00 |
| 26/09/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 4245 | 5 | 4 | 5 | 0.00 |
| 26/09/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 4050 | 4 | 4 | 4 | 0.00 |
| 26/09/2011 | R186 On 02-August-12 | | | Bond Future | 8.86 | 113.6893 | 114.4856 | 113.6893 | 0.00 |
| 26/09/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 5231 | 5 | 5 | 5 | 0.00 |
| 26/09/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 5023 | 5 | 5 | 5 | 0.00 |
| 26/09/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 5444 | 5 | 5 | 5 | 0.00 |
| 26/09/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 6000 | 6 | 6 | 6 | 0.00 |
| 26/09/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 6470 | 7 | 6 | 7 | 0.00 |
| 26/09/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 6231 | 7 | 6 | 7 | 0.00 |
| 26/09/2011 | R189 On 03-November-11 | | | Bond Future | 214.36 | 214.3604 | 214.3596 | 214.3604 | 0.00 |
| 26/09/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 2360 | 2 | 2 | 2 | 0.00 |
| 26/09/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 2310 | 2 | 2 | 2 | 0.00 |
| 26/09/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 2410 | 2 | 2 | 2 | 0.00 |
| 26/09/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2011 | R197 On 03-November-11 | | | Bond Future | 242.09 | 241.6278 | 242.0892 | 241.6278 | 183.00 |
| 26/09/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 3589 | 3 | 4 | 3 | 0.00 |
| 26/09/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 3639 | 3 | 4 | 3 | 0.00 |
| 26/09/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 3539 | 3 | 4 | 3 | 0.00 |
| 26/09/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R201 On 03-November-11 | | | Bond Future | 6.71 | 108.7041 | 108.9763 | 108.7041 | 3,090.00 |
| 26/09/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 3611 | 3 | 4 | 3 | 0.00 |
| 26/09/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 3474 | 3 | 3 | 3 | 0.00 |
| 26/09/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 3748 | 3 | 4 | 3 | 0.00 |
| 26/09/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R201 On 02-February-12 | | | Bond Future | 6.80 | 105.8589 | 106.1339 | 105.8589 | 0.00 |
| 26/09/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 3766 | 4 | 4 | 4 | 0.00 |
| 26/09/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 3642 | 3 | 4 | 3 | 0.00 |
| 26/09/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 3889 | 4 | 4 | 4 | 0.00 |
| 26/09/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 14 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 20 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 17 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R201 On 03-May-12 | | | Bond Future | 6.88 | 107.4503 | 107.7290 | 107.4503 | 0.00 |
| 26/09/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 2377 | 2 | 2 | 2 | 0.00 |
| 26/09/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 2472 | 2 | 2 | 2 | 0.00 |
| 26/09/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 2282 | 2 | 2 | 2 | 0.00 |
| 26/09/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 310 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 263 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 287 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R201 On 02-August-12 | | | Bond Future | 6.94 | 104.7323 | 105.0121 | 104.7323 | 0.00 |
| 26/09/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 1788 | 2 | 2 | 2 | 0.00 |
| 26/09/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 1865 | 2 | 2 | 2 | 0.00 |
| 26/09/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 1713 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 588 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 523 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 554 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R202 On 03-November-11 | | | Bond Future | 179.40 | 178.8214 | 179.3993 | 178.8214 | 30,326.00 |
| 26/09/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 178899 | 178 | 179 | 178 | 0.00 |
| 26/09/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 178849 | 178 | 179 | 178 | 0.00 |
| 26/09/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 178949 | 178 | 179 | 178 | 0.00 |
| 26/09/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R202 On 02-February-12 | | | Bond Future | 179.31 | 178.7280 | 179.3135 | 178.7280 | 0.00 |
| 26/09/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 2314 | 2 | 2 | 2 | 0.00 |
| 26/09/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 2364 | 2 | 2 | 2 | 0.00 |
| 26/09/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 2264 | 2 | 2 | 2 | 0.00 |
| 26/09/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R203 On 03-November-11 | | | Bond Future | 7.89 | 102.4919 | 102.8549 | 102.4919 | 2,187.00 |
| 26/09/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 2898 | 3 | 3 | 3 | 0.00 |
| 26/09/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 3101 | 3 | 3 | 3 | 0.00 |
| 26/09/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 2698 | 2 | 3 | 2 | 0.00 |
| 26/09/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 141 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 93 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 115 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R203 On 02-February-12 | | | Bond Future | 8.01 | 103.9647 | 104.3307 | 103.9647 | 0.00 |
| 26/09/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 3872 | 4 | 4 | 4 | 0.00 |
| 26/09/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 4038 | 4 | 4 | 4 | 0.00 |
| 26/09/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 3708 | 3 | 4 | 3 | 0.00 |
| 26/09/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 687 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 587 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 636 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R203 On 03-May-12 | | | Bond Future | 8.12 | 101.3682 | 101.7405 | 101.3682 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 3876 | 4 | 4 | 4 | 0.00 |
| 26/09/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 3734 | 4 | 4 | 4 | 0.00 |
| 26/09/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 4019 | 4 | 4 | 4 | 0.00 |
| 26/09/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 1162 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 1292 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 1226 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R203 On 02-August-12 | | | Bond Future | 8.23 | 102.9624 | 103.3393 | 102.9624 | 0.00 |
| 26/09/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 3363 | 3 | 3 | 3 | 0.00 |
| 26/09/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 3481 | 3 | 3 | 3 | 0.00 |
| 26/09/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 3246 | 3 | 3 | 3 | 0.00 |
| 26/09/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 2327 | 3 | 2 | 3 | 0.00 |
| 26/09/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 2157 | 2 | 2 | 2 | 0.00 |
| 26/09/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 2242 | 2 | 2 | 2 | 0.00 |
| 26/09/2011 | R204 On 03-November-11 | | | Bond Future | 8.10 | 102.0730 | 102.5128 | 102.0730 | 3,212.00 |
| 26/09/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 3494 | 3 | 3 | 3 | 0.00 |
| 26/09/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 3265 | 3 | 3 | 3 | 0.00 |
| 26/09/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 3727 | 3 | 4 | 3 | 0.00 |
| 26/09/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 93 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 140 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 114 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R204 On 02-February-12 | | | Bond Future | 8.21 | 99.5070 | 99.9528 | 99.5070 | 0.00 |
| 26/09/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 4565 | 4 | 5 | 4 | 0.00 |
| 26/09/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 4373 | 4 | 4 | 4 | 0.00 |
| 26/09/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 4760 | 4 | 5 | 4 | 0.00 |
| 26/09/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 554 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 655 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 603 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R204 On 03-May-12 | | | Bond Future | 8.31 | 101.0034 | 101.4590 | 101.0034 | 0.00 |
| 26/09/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 3814 | 4 | 4 | 4 | 0.00 |
| 26/09/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 3977 | 4 | 4 | 4 | 0.00 |
| 26/09/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 3661 | 3 | 4 | 3 | 0.00 |
| 26/09/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1757 | 2 | 2 | 2 | 0.00 |
| 26/09/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1590 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1668 | 2 | 2 | 2 | 0.00 |
| 26/09/2011 | R204 On 02-August-12 | | | Bond Future | 8.41 | 98.5615 | 99.0207 | 98.5615 | 0.00 |
| 26/09/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 3328 | 3 | 3 | 3 | 0.00 |
| 26/09/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 3201 | 3 | 3 | 3 | 0.00 |
| 26/09/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 3458 | 3 | 3 | 3 | 0.00 |
| 26/09/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 2789 | 3 | 3 | 3 | 0.00 |
| 26/09/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 3009 | 3 | 3 | 3 | 0.00 |
| 26/09/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2897 | 3 | 3 | 3 | 0.00 |
| 26/09/2011 | R206 On 03-November-11 | | | Bond Future | 6.39 | 104.3384 | 104.5869 | 104.3384 | 12,577.00 |
| 26/09/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 2733 | 2 | 3 | 2 | 0.00 |
| 26/09/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 2832 | 3 | 3 | 3 | 0.00 |
| 26/09/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 2635 | 2 | 3 | 2 | 0.00 |
| 26/09/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R206 On 02-February-12 | | | Bond Future | 6.46 | 102.0733 | 102.3253 | 102.0733 | 0.00 |
| 26/09/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 2758 | 3 | 3 | 3 | 0.00 |
| 26/09/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 2843 | 3 | 3 | 3 | 0.00 |
| 26/09/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 2673 | 2 | 3 | 2 | 0.00 |
| 26/09/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 20 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 15 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 18 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R206 On 03-May-12 | | | Bond Future | 6.53 | 103.6097 | 103.8654 | 103.6097 | 0.00 |
| 26/09/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 1771 | 2 | 2 | 2 | 0.00 |
| 26/09/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 1711 | 2 | 2 | 2 | 0.00 |
| 26/09/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 1833 | 2 | 2 | 2 | 0.00 |
| 26/09/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 222 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 256 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 238 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R206 On 02-August-12 | | | Bond Future | 6.56 | 101.4760 | 101.7333 | 101.4760 | 0.00 |
| 26/09/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1362 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1408 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1316 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 447 | 1 | 0 | 1 | 0.00 |
| 26/09/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 404 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 426 | 1 | 0 | 1 | 0.00 |
| 26/09/2011 | R207 On 03-November-11 | | | Bond Future | 8.30 | 95.6984 | 96.1025 | 95.6984 | 8,999.00 |
| 26/09/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 2759 | 2 | 3 | 2 | 0.00 |
| 26/09/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 2984 | 3 | 3 | 3 | 0.00 |
| 26/09/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 2541 | 2 | 3 | 2 | 0.00 |
| 26/09/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 312 | 0 | 0 | 0 | 2,000.00 |
| 26/09/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 724 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 1242 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 17 | 0 | 0 | 0 | 900.00 |
| 26/09/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 170 | 0 | 0 | 0 | 300.00 |
| 26/09/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 376 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 1399 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 855 | 1 | 1 | 1 | 900.00 |
| 26/09/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 2389 | 3 | 2 | 3 | 300.00 |
| 26/09/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 3348 | 4 | 3 | 4 | 0.00 |
| 26/09/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 978 | 1 | 1 | 1 | 2,000.00 |
| 26/09/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 5881 | 6 | 6 | 6 | 0.00 |
| 26/09/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 1590 | 2 | 2 | 2 | 2,000.00 |
| 26/09/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 340 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 2615 | 3 | 3 | 3 | 0.00 |
| 26/09/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 239 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 286 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R207 On 02-February-12 | | | Bond Future | 8.41 | 93.4319 | 93.8463 | 93.4319 | 0.00 |
| 26/09/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 4132 | 4 | 4 | 4 | 0.00 |
| 26/09/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 3945 | 4 | 4 | 4 | 0.00 |
| 26/09/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 4324 | 4 | 4 | 4 | 0.00 |
| 26/09/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 890 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 1034 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 959 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R207 On 03-May-12 | | | Bond Future | 8.51 | 94.8412 | 95.2545 | 94.8412 | 0.00 |
| 26/09/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 3585 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 3738 | 4 | 4 | 4 | 0.00 |
| 26/09/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 3429 | 3 | 3 | 3 | 0.00 |
| 26/09/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 2421 | 3 | 2 | 3 | 0.00 |
| 26/09/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 2208 | 2 | 2 | 2 | 0.00 |
| 26/09/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 2315 | 3 | 2 | 3 | 0.00 |
| 26/09/2011 | R207 On 02-August-12 | | | Bond Future | 8.61 | 92.6913 | 93.1132 | 92.6913 | 0.00 |
| 26/09/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 3741 | 4 | 4 | 4 | 0.00 |
| 26/09/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 3602 | 3 | 4 | 3 | 0.00 |
| 26/09/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 3883 | 4 | 4 | 4 | 0.00 |
| 26/09/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2884 | 3 | 3 | 3 | 0.00 |
| 26/09/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 3113 | 3 | 3 | 3 | 0.00 |
| 26/09/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2997 | 3 | 3 | 3 | 0.00 |
| 26/09/2011 | R208 On 03-November-11 | | | Bond Future | 8.34 | 89.9424 | 90.4982 | 89.9424 | 7,139.00 |
| 26/09/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 2770 | 2 | 3 | 2 | 0.00 |
| 26/09/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 3004 | 3 | 3 | 3 | 0.00 |
| 26/09/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 2542 | 2 | 3 | 2 | 0.00 |
| 26/09/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 341 | 0 | 0 | 0 | 1,995.00 |
| 26/09/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 796 | 1 | 1 | 1 | 665.00 |
| 26/09/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 1365 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 3490 | 3 | 3 | 3 | 0.00 |
| 26/09/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 203 | 0 | 0 | 0 | 1,995.00 |
| 26/09/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 1000 | 1 | 1 | 1 | 665.00 |
| 26/09/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 1635 | 2 | 2 | 2 | 0.00 |
| 26/09/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 409 | 1 | 0 | 1 | 0.00 |
| 26/09/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 2714 | 3 | 3 | 3 | 0.00 |
| 26/09/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 292 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 347 | 1 | 0 | 1 | 0.00 |
| 26/09/2011 | R208 On 02-February-12 | | | Bond Future | 8.43 | 91.2368 | 91.7967 | 91.2368 | 0.00 |
| 26/09/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 4323 | 4 | 4 | 4 | 0.00 |
| 26/09/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 4526 | 4 | 5 | 4 | 0.00 |
| 26/09/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 4124 | 4 | 4 | 4 | 0.00 |
| 26/09/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 1166 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 1009 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 1085 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R208 On 03-May-12 | | | Bond Future | 8.52 | 89.2121 | 89.7813 | 89.2121 | 0.00 |
| 26/09/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 4551 | 4 | 5 | 4 | 0.00 |
| 26/09/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 4372 | 4 | 4 | 4 | 0.00 |
| 26/09/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 4732 | 4 | 5 | 4 | 0.00 |
| 26/09/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1789 | 2 | 2 | 2 | 0.00 |
| 26/09/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1979 | 2 | 2 | 2 | 0.00 |
| 26/09/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1882 | 2 | 2 | 2 | 0.00 |
| 26/09/2011 | R208 On 02-August-12 | | | Bond Future | 8.61 | 90.6160 | 91.1939 | 90.6160 | 0.00 |
| 26/09/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 3999 | 4 | 4 | 4 | 0.00 |
| 26/09/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 4154 | 4 | 4 | 4 | 0.00 |
| 26/09/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 3847 | 4 | 4 | 4 | 0.00 |
| 26/09/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 3336 | 4 | 3 | 4 | 0.00 |
| 26/09/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 3091 | 3 | 3 | 3 | 0.00 |
| 26/09/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 3211 | 3 | 3 | 3 | 0.00 |
| 26/09/2011 | R209 On 03-November-11 | | | Bond Future | 8.88 | 74.3066 | 74.6336 | 74.3066 | 1,383.00 |
| 26/09/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 1177 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 1024 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 1344 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 1934 | 2 | 2 | 2 | 0.00 |
| 26/09/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 2412 | 3 | 2 | 3 | 0.00 |
| 26/09/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 2164 | 2 | 2 | 2 | 0.00 |
| 26/09/2011 | R209 On 02-February-12 | | | Bond Future | 8.95 | 75.3740 | 75.7042 | 75.3740 | 0.00 |
| 26/09/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3356 | 3 | 3 | 3 | 0.00 |
| 26/09/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3162 | 3 | 3 | 3 | 0.00 |
| 26/09/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3557 | 3 | 4 | 3 | 0.00 |
| 26/09/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2770 | 3 | 3 | 3 | 0.00 |
| 26/09/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 3139 | 3 | 3 | 3 | 0.00 |
| 26/09/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2949 | 3 | 3 | 3 | 0.00 |
| 26/09/2011 | R209 On 03-May-12 | | | Bond Future | 9.02 | 73.3698 | 73.6958 | 73.3698 | 0.00 |
| 26/09/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 4017 | 4 | 4 | 4 | 0.00 |
| 26/09/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4207 | 4 | 4 | 4 | 0.00 |
| 26/09/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3833 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 4330 | 5 | 4 | 5 | 0.00 |
| 26/09/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3941 | 4 | 4 | 4 | 0.00 |
| 26/09/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 4131 | 4 | 4 | 4 | 0.00 |
| 26/09/2011 | R209 On 02-August-12 | | | Bond Future | 9.08 | 74.5235 | 74.8531 | 74.5235 | 0.00 |
| 26/09/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5599 | 5 | 6 | 5 | 0.00 |
| 26/09/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5404 | 5 | 5 | 5 | 0.00 |
| 26/09/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 5797 | 6 | 6 | 6 | 0.00 |
| 26/09/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 4158 | 4 | 4 | 4 | 0.00 |
| 26/09/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 4496 | 5 | 4 | 5 | 0.00 |
| 26/09/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 4324 | 4 | 4 | 4 | 0.00 |
| 26/09/2011 | R210 On 03-November-11 | | | Bond Future | 133.54 | 133.7152 | 133.5437 | 133.7152 | 600.00 |
| 26/09/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 2544 | 3 | 3 | 3 | 0.00 |
| 26/09/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 2494 | 3 | 2 | 3 | 0.00 |
| 26/09/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 2594 | 3 | 3 | 3 | 0.00 |
| 26/09/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R211 On 03-November-11 | | | Bond Future | 112.95 | 112.9435 | 112.9464 | 112.9435 | 529.00 |
| 26/09/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 111696 | 112 | 112 | 112 | 0.00 |
| 26/09/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 111646 | 112 | 112 | 112 | 0.00 |
| 26/09/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 111746 | 112 | 112 | 112 | 0.00 |
| 26/09/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R211 On 02-February-12 | | | Bond Future | 113.23 | 113.2289 | 113.2313 | 113.2289 | 0.00 |
| 26/09/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 2731 | 3 | 3 | 3 | 0.00 |
| 26/09/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 2781 | 3 | 3 | 3 | 0.00 |
| 26/09/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 2681 | 3 | 3 | 3 | 0.00 |
| 26/09/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | 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 |
|------------|------------------|----------------|--------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2011 | R212 On | 03-November-11 | | | | Bond Future | 109.81 | 109.8065 | 109.8123 | 109.8065 | 2,667.00 |
| 26/09/2011 | R212 On | 03-November-11 | 2.50 | Call | | Bond Future | 107312 | 107 | 107 | 107 | 0.00 |
| 26/09/2011 | R212 On | 03-November-11 | 2.55 | Call | | Bond Future | 107262 | 107 | 107 | 107 | 0.00 |
| 26/09/2011 | R212 On | 03-November-11 | 2.45 | Call | | Bond Future | 107362 | 107 | 107 | 107 | 0.00 |
| 26/09/2011 | R212 On | 03-November-11 | 2.45 | Put | | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R212 On | 03-November-11 | 2.55 | Put | | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R212 On | 03-November-11 | 2.50 | Put | | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R212 On | 02-February-12 | | | | Bond Future | 109.92 | 109.9163 | 109.9216 | 109.9163 | 0.00 |
| 26/09/2011 | R212 On | 02-February-12 | 108.50 | Call | | Bond Future | 1422 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R212 On | 02-February-12 | 108.55 | Call | | Bond Future | 1372 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R212 On | 02-February-12 | 108.45 | Call | | Bond Future | 1472 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R212 On | 02-February-12 | 108.45 | Put | | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R212 On | 02-February-12 | 108.55 | Put | | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R212 On | 02-February-12 | 108.50 | Put | | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R213 On | 03-November-11 | | | | Bond Future | 8.91 | 83.4125 | 83.9016 | 83.4125 | 0.00 |
| 26/09/2011 | R213 On | 03-November-11 | 8.75 | Call | | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R213 On | 03-November-11 | 8.80 | Call | | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R213 On | 03-November-11 | 8.70 | Call | | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R213 On | 03-November-11 | 8.70 | Put | | Bond Future | 1649 | 2 | 2 | 2 | 0.00 |
| 26/09/2011 | R213 On | 03-November-11 | 8.80 | Put | | Bond Future | 838 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R213 On | 03-November-11 | 8.75 | Put | | Bond Future | 1242 | 2 | 1 | 2 | 0.00 |
| 26/09/2011 | R213 On | 02-February-12 | | | | Bond Future | 8.99 | 84.6114 | 85.1082 | 84.6114 | 0.00 |
| 26/09/2011 | R213 On | 02-February-12 | 9.00 | Call | | Bond Future | 94 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R213 On | 02-February-12 | 9.05 | Call | | Bond Future | 481 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R213 On | 02-February-12 | 8.95 | Call | | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R213 On | 02-February-12 | 8.95 | Put | | Bond Future | 297 | 1 | 0 | 1 | 0.00 |
| 26/09/2011 | R213 On | 02-February-12 | 9.05 | Put | | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R213 On | 02-February-12 | 9.00 | Put | | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R213 On | 03-May-12 | | | | Bond Future | 9.06 | 82.3423 | 82.8475 | 82.3423 | 0.00 |
| 26/09/2011 | R213 On | 03-May-12 | 9.25 | Call | | Bond Future | 1427 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R213 On | 03-May-12 | 9.30 | Call | | Bond Future | 1800 | 1 | 2 | 1 | 0.00 |
| 26/09/2011 | R213 On | 03-May-12 | 9.20 | Call | | Bond Future | 1051 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R213 On | 03-May-12 | 9.20 | Put | | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R213 On 02-August-12 | | | Bond Future | 9.13 | 83.6412 | 84.1471 | 83.6412 | 0.00 |
| 26/09/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 895 | 0 | 1 | 0 | 0.00 |
| 26/09/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 1267 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 521 | 0 | 1 | 0 | 0.00 |
| 26/09/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 177.4717 | 177.4717 | 0.00 |
| 26/09/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 28 | 28 | 0.00 |
| 26/09/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26 | 26 | 0.00 |
| 26/09/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 29 | 29 | 0.00 |
| 26/09/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 109.5273 | 109.4951 | 0.00 |
| 26/09/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 108.4299 | 108.3913 | 0.00 |
| 26/09/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1 | 1 | 0.00 |
| 26/09/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 26/09/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 27/09/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/09/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/09/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/09/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/09/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/09/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/09/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/09/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/09/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/09/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/09/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/09/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/09/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/09/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/09/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/09/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/09/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/09/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/09/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/09/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/09/2011 | AL7T On 03-November-11 | | | Index Future | 399.89 | 396.1260 | 399.8910 | 396.1260 | 16.00 |
| 27/09/2011 | AL7T On 02-February-12 | | | Index Future | 405.64 | 401.8170 | 405.6360 | 401.8170 | 0.00 |
| 27/09/2011 | ALBI On 03-November-11 | | | Index Future | 366.52 | 363.4900 | 366.5230 | 363.4900 | 1,653.00 |
| 27/09/2011 | ALBI On 02-February-12 | | | Index Future | 371.79 | 368.7120 | 371.7880 | 368.7120 | 0.00 |
| 27/09/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/09/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/09/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/09/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/09/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/09/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/09/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/09/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/09/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/09/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/09/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/09/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 27/09/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/09/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/09/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/09/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/09/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/09/2011 | CAAG On 24-October-11 | | | Can-Do Future | 7.82 | 8.1152 | 7.8153 | 8.1152 | 0.00 |
| 27/09/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 1118 | 1 | 1 | 1 | 0.00 |
| 27/09/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 1069 | 1 | 1 | 1 | 0.00 |
| 27/09/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 1168 | 1 | 1 | 1 | 0.00 |
| 27/09/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 823 | 1 | 1 | 1 | 14,286.00 |
| 27/09/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 476 | 1 | 0 | 1 | 6,757.00 |
| 27/09/2011 | CAAG On 24-October-11 | 8.75 | Call | Can-Do Future | 53 | 0 | 0 | 0 | 11,429.00 |
| 27/09/2011 | CAAG On 24-October-11 | 8.50 | Call | Can-Do Future | 77 | 0 | 0 | 0 | 11,111.00 |
| 27/09/2011 | CAAG On 24-October-11 | 9.00 | Call | Can-Do Future | 37 | 0 | 0 | 0 | 11,111.00 |
| 27/09/2011 | CAAG On 24-October-11 | 9.00 | Put | Can-Do Future | 1222 | 1 | 1 | 1 | 0.00 |
| 27/09/2011 | CAAG On 24-October-11 | 8.50 | Put | Can-Do Future | 762 | 1 | 1 | 1 | 0.00 |
| 27/09/2011 | CAAG On 24-October-11 | 8.75 | Put | Can-Do Future | 988 | 1 | 1 | 1 | 0.00 |
| 27/09/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 61 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 3 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 8 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 4 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 3 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | CAAJ On 20-October-11 | | | Any day expiry | 7.81 | 8.1105 | 7.8108 | 8.1105 | 0.00 |
| 27/09/2011 | CAAJ On 20-October-11 | 7.75 | Call | Any day expiry | 250 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | CAAJ On 20-October-11 | 7.80 | Call | Any day expiry | 228 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | CAAJ On 20-October-11 | 7.70 | Call | Any day expiry | 274 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | CAAJ On 20-October-11 | 7.70 | Put | Any day expiry | 163 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | CAAJ On 20-October-11 | 7.80 | Put | Any day expiry | 217 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | CAAJ On 20-October-11 | 7.75 | Put | Any day expiry | 189 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.08 | 0.0971 | 0.0815 | 0.0971 | 12,659.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/09/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.11 | 0.1283 | 0.1082 | 0.1283 | 18,519.00 |
| 27/09/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.14 | 0.1139 | 0.1425 | 0.1139 | 12,423.00 |
| 27/09/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.51 | 0.5710 | 0.5095 | 0.5710 | 100,000.00 |
| 27/09/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.13 | 0.0818 | 0.1284 | 0.0818 | 100,000.00 |
| 27/09/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.14 | 0.1238 | 0.1425 | 0.1238 | 12,346.00 |
| 27/09/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/09/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 27/09/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 27/09/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/09/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/09/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/09/2011 | GOVI On 03-November-11 | | | GOVI | 367.57 | 364.5330 | 367.5660 | 364.5330 | 163.00 |
| 27/09/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 105660 | 8 | 11 | 8 | 0.00 |
| 27/09/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 105560 | 8 | 11 | 8 | 0.00 |
| 27/09/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 105760 | 8 | 11 | 8 | 0.00 |
| 27/09/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | GOVI On 02-February-12 | | | GOVI | 372.85 | 369.7700 | 372.8460 | 369.7700 | 0.00 |
| 27/09/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 38460 | 1 | 4 | 1 | 0.00 |
| 27/09/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 38360 | 1 | 4 | 1 | 0.00 |
| 27/09/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 38560 | 1 | 4 | 1 | 0.00 |
| 27/09/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/09/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 27/09/2011 | IGOV On 03-November-11 | | | Index Future | 160.59 | 160.6830 | 160.5930 | 160.6830 | 85.00 |
| 27/09/2011 | IGOV On 02-February-12 | | | Index Future | 162.90 | 162.9920 | 162.9000 | 162.9920 | 0.00 |
| 27/09/2011 | ILBI On 02-February-12 | | | Index Future | 438.77 | 444.6000 | 438.7660 | 444.6000 | 88.00 |
| 27/09/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 27/09/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 27/09/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 27/09/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 27/09/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 27/09/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 27/09/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.54 | 94.4400 | 94.4600 | 94.4400 | 1,000.00 |
| 27/09/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.40 | 94.5500 | 94.6000 | 94.5500 | 1,700.00 |
| 27/09/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.30 | 94.6300 | 94.7000 | 94.6300 | 5,541.00 |
| 27/09/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.25 | 94.6800 | 94.7500 | 94.6800 | 0.00 |
| 27/09/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.23 | 94.6900 | 94.7700 | 94.6900 | 0.00 |
| 27/09/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.22 | 94.7000 | 94.7800 | 94.7000 | 1,340.00 |
| 27/09/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.26 | 94.6400 | 94.7400 | 94.6400 | 2,890.00 |
| 27/09/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.39 | 94.4500 | 94.6100 | 94.4500 | 44,760.00 |
| 27/09/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.62 | 94.1900 | 94.3800 | 94.1900 | 990.00 |
| 27/09/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.89 | 93.9200 | 94.1100 | 93.9200 | 790.00 |
| 27/09/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.17 | 93.6500 | 93.8300 | 93.6500 | 1,250.00 |
| 27/09/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.44 | 93.3800 | 93.5600 | 93.3800 | 0.00 |
| 27/09/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 27/09/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/09/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 27/09/2011 | JN05 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 27/09/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | OTH1 On 03-November-11 | | | Index Future | 360.57 | 357.5390 | 360.5690 | 357.5390 | 0.00 |
| 27/09/2011 | OTH1 On 02-February-12 | | | Index Future | 365.75 | 362.6760 | 365.7490 | 362.6760 | 0.00 |
| 27/09/2011 | R157 On 03-November-11 | | | Bond Future | 6.92 | 123.2046 | 123.9086 | 123.2046 | 15,704.00 |
| 27/09/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 4908 | 4 | 5 | 4 | 0.00 |
| 27/09/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 5087 | 4 | 5 | 4 | 0.00 |
| 27/09/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 4729 | 4 | 5 | 4 | 0.00 |
| 27/09/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 166 | 0 | 0 | 0 | 1,200.00 |
| 27/09/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 812 | 0 | 1 | 0 | 400.00 |
| 27/09/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 1047 | 1 | 1 | 1 | 0.00 |
| 27/09/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 2417 | 2 | 2 | 2 | 0.00 |
| 27/09/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 55 | 0 | 0 | 0 | 1,200.00 |
| 27/09/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 358 | 1 | 0 | 1 | 400.00 |
| 27/09/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 499 | 1 | 0 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/09/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 1563 | 2 | 2 | 2 | 0.00 |
| 27/09/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R157 On 02-February-12 | | | Bond Future | 7.01 | 124.9739 | 125.6904 | 124.9739 | 0.00 |
| 27/09/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 5197 | 5 | 5 | 5 | 0.00 |
| 27/09/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 5353 | 5 | 5 | 5 | 0.00 |
| 27/09/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 5041 | 4 | 5 | 4 | 0.00 |
| 27/09/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 614 | 0 | 1 | 0 | 0.00 |
| 27/09/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 194 | 0 | 0 | 0 | 130.00 |
| 27/09/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 1355 | 1 | 1 | 1 | 0.00 |
| 27/09/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 1228 | 2 | 1 | 2 | 130.00 |
| 27/09/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 2264 | 3 | 2 | 3 | 130.00 |
| 27/09/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 3838 | 4 | 4 | 4 | 0.00 |
| 27/09/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 110 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 89 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 99 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R157 On 03-May-12 | | | Bond Future | 7.10 | 120.0446 | 120.7699 | 120.0446 | 0.00 |
| 27/09/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4094 | 4 | 4 | 4 | 0.00 |
| 27/09/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4226 | 4 | 4 | 4 | 0.00 |
| 27/09/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 3964 | 3 | 4 | 3 | 0.00 |
| 27/09/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 415 | 1 | 0 | 1 | 0.00 |
| 27/09/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 362 | 1 | 0 | 1 | 0.00 |
| 27/09/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 387 | 1 | 0 | 1 | 0.00 |
| 27/09/2011 | R157 On 02-August-12 | | | Bond Future | 7.16 | 121.9320 | 122.6670 | 121.9320 | 0.00 |
| 27/09/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3434 | 3 | 3 | 3 | 0.00 |
| 27/09/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3328 | 3 | 3 | 3 | 0.00 |
| 27/09/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3541 | 3 | 4 | 3 | 0.00 |
| 27/09/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 889 | 1 | 1 | 1 | 0.00 |
| 27/09/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 972 | 1 | 1 | 1 | 0.00 |
| 27/09/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 930 | 1 | 1 | 1 | 0.00 |
| 27/09/2011 | R186 On 03-November-11 | | | Bond Future | 8.47 | 119.7448 | 121.0871 | 119.7448 | 25,889.00 |
| 27/09/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 5200 | 4 | 5 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/09/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 5582 | 4 | 6 | 4 | 0.00 |
| 27/09/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 4827 | 4 | 5 | 4 | 0.00 |
| 27/09/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 3434 | 3 | 3 | 3 | 0.00 |
| 27/09/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 599 | 0 | 1 | 0 | 1,275.00 |
| 27/09/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 1344 | 1 | 1 | 1 | 425.00 |
| 27/09/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 2254 | 2 | 2 | 2 | 0.00 |
| 27/09/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 5970 | 5 | 6 | 5 | 0.00 |
| 27/09/2011 | R186 On 03-November-11 | 8.20 | Call | Bond Future | 847 | 1 | 1 | 1 | 0.00 |
| 27/09/2011 | R186 On 03-November-11 | 7.80 | Call | Bond Future | 172 | 0 | 0 | 0 | 250.00 |
| 27/09/2011 | R186 On 03-November-11 | 8.00 | Call | Bond Future | 409 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R186 On 03-November-11 | 8.00 | Put | Bond Future | 5023 | 6 | 5 | 6 | 250.00 |
| 27/09/2011 | R186 On 03-November-11 | 8.20 | Put | Bond Future | 3483 | 5 | 3 | 5 | 250.00 |
| 27/09/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 256 | 0 | 0 | 0 | 1,275.00 |
| 27/09/2011 | R186 On 03-November-11 | 7.80 | Put | Bond Future | 6812 | 8 | 7 | 8 | 0.00 |
| 27/09/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 1538 | 2 | 2 | 2 | 425.00 |
| 27/09/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 2526 | 3 | 3 | 3 | 0.00 |
| 27/09/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 4218 | 5 | 4 | 5 | 0.00 |
| 27/09/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 444 | 1 | 0 | 1 | 0.00 |
| 27/09/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 863 | 1 | 1 | 1 | 0.00 |
| 27/09/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 309 | 1 | 0 | 1 | 0.00 |
| 27/09/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 371 | 1 | 0 | 1 | 0.00 |
| 27/09/2011 | R186 On 02-February-12 | | | Bond Future | 8.56 | 116.1765 | 117.5299 | 116.1765 | 2,501.00 |
| 27/09/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 6033 | 5 | 6 | 5 | 0.00 |
| 27/09/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 6332 | 5 | 6 | 5 | 0.00 |
| 27/09/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 5741 | 5 | 6 | 5 | 0.00 |
| 27/09/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 1027 | 1 | 1 | 1 | 6,000.00 |
| 27/09/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 91 | 0 | 0 | 0 | 6,000.00 |
| 27/09/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 33859 | 33 | 34 | 33 | 0.00 |
| 27/09/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 105634 | 104 | 106 | 104 | 0.00 |
| 27/09/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 1618 | 1 | 2 | 1 | 100.00 |
| 27/09/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 6961 | 8 | 7 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/09/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 18773 | 20 | 19 | 20 | 0.00 |
| 27/09/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 2173 | 3 | 2 | 3 | 0.00 |
| 27/09/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 8883 | 10 | 9 | 10 | 0.00 |
| 27/09/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1882 | 2 | 2 | 2 | 0.00 |
| 27/09/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 2023 | 3 | 2 | 3 | 100.00 |
| 27/09/2011 | R186 On 03-May-12 | | | Bond Future | 8.63 | 117.9168 | 119.2992 | 117.9168 | 0.00 |
| 27/09/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 6758 | 6 | 7 | 6 | 0.00 |
| 27/09/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6495 | 6 | 6 | 6 | 0.00 |
| 27/09/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 7025 | 6 | 7 | 6 | 0.00 |
| 27/09/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 3322 | 4 | 3 | 4 | 0.00 |
| 27/09/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 3666 | 4 | 4 | 4 | 0.00 |
| 27/09/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3491 | 4 | 3 | 4 | 0.00 |
| 27/09/2011 | R186 On 02-August-12 | | | Bond Future | 8.71 | 114.4856 | 115.8875 | 114.4856 | 0.00 |
| 27/09/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 5946 | 5 | 6 | 5 | 0.00 |
| 27/09/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6177 | 5 | 6 | 5 | 0.00 |
| 27/09/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 5720 | 5 | 6 | 5 | 0.00 |
| 27/09/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 5765 | 6 | 6 | 6 | 0.00 |
| 27/09/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 5331 | 6 | 5 | 6 | 0.00 |
| 27/09/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 5544 | 6 | 6 | 6 | 0.00 |
| 27/09/2011 | R189 On 03-November-11 | | | Bond Future | 214.36 | 214.3596 | 214.3586 | 214.3596 | 0.00 |
| 27/09/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 2359 | 2 | 2 | 2 | 0.00 |
| 27/09/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 2409 | 2 | 2 | 2 | 0.00 |
| 27/09/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 2309 | 2 | 2 | 2 | 0.00 |
| 27/09/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R197 On 03-November-11 | | | Bond Future | 242.10 | 242.0892 | 242.1019 | 242.0892 | 183.00 |
| 27/09/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 3602 | 4 | 4 | 4 | 0.00 |
| 27/09/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 3552 | 4 | 4 | 4 | 0.00 |
| 27/09/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 3652 | 4 | 4 | 4 | 0.00 |
| 27/09/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/09/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R201 On 03-November-11 | | | Bond Future | 6.53 | 108.9763 | 109.5174 | 108.9763 | 3,090.00 |
| 27/09/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 4152 | 4 | 4 | 4 | 0.00 |
| 27/09/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 4289 | 4 | 4 | 4 | 0.00 |
| 27/09/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 4015 | 3 | 4 | 3 | 0.00 |
| 27/09/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R201 On 02-February-12 | | | Bond Future | 6.60 | 106.1339 | 106.6812 | 106.1339 | 0.00 |
| 27/09/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 4304 | 4 | 4 | 4 | 0.00 |
| 27/09/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 4429 | 4 | 4 | 4 | 0.00 |
| 27/09/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4179 | 4 | 4 | 4 | 0.00 |
| 27/09/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 9 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R201 On 03-May-12 | | | Bond Future | 6.65 | 107.7290 | 108.2869 | 107.7290 | 0.00 |
| 27/09/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 2838 | 2 | 3 | 2 | 0.00 |
| 27/09/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 2940 | 2 | 3 | 2 | 0.00 |
| 27/09/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 2737 | 2 | 3 | 2 | 0.00 |
| 27/09/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 207 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 174 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 190 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R201 On 02-August-12 | | | Bond Future | 6.68 | 105.0121 | 105.5770 | 105.0121 | 0.00 |
| 27/09/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2193 | 2 | 2 | 2 | 0.00 |
| 27/09/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2111 | 2 | 2 | 2 | 0.00 |
| 27/09/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2277 | 2 | 2 | 2 | 0.00 |
| 27/09/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 370 | 1 | 0 | 1 | 0.00 |
| 27/09/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 421 | 1 | 0 | 1 | 0.00 |
| 27/09/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 395 | 1 | 0 | 1 | 0.00 |
| 27/09/2011 | R202 On 03-November-11 | | | Bond Future | 179.12 | 179.3993 | 179.1249 | 179.3993 | 30,326.00 |
| 27/09/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 178625 | 179 | 179 | 179 | 0.00 |
| 27/09/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 178575 | 179 | 179 | 179 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/09/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 178675 | 179 | 179 | 179 | 0.00 |
| 27/09/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R202 On 02-February-12 | | | Bond Future | 179.03 | 179.3135 | 179.0347 | 179.3135 | 0.00 |
| 27/09/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 2035 | 2 | 2 | 2 | 0.00 |
| 27/09/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 1985 | 2 | 2 | 2 | 0.00 |
| 27/09/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 2085 | 2 | 2 | 2 | 0.00 |
| 27/09/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R203 On 03-November-11 | | | Bond Future | 7.72 | 102.8549 | 103.6752 | 102.8549 | 2,187.00 |
| 27/09/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 3652 | 3 | 4 | 3 | 0.00 |
| 27/09/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 3439 | 3 | 3 | 3 | 0.00 |
| 27/09/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 3866 | 3 | 4 | 3 | 0.00 |
| 27/09/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 38 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 61 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 49 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R203 On 02-February-12 | | | Bond Future | 7.83 | 104.3307 | 105.1671 | 104.3307 | 0.00 |
| 27/09/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 4532 | 4 | 5 | 4 | 0.00 |
| 27/09/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 4356 | 4 | 4 | 4 | 0.00 |
| 27/09/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 4709 | 4 | 5 | 4 | 0.00 |
| 27/09/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 422 | 1 | 0 | 1 | 0.00 |
| 27/09/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 499 | 1 | 0 | 1 | 0.00 |
| 27/09/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 460 | 1 | 0 | 1 | 0.00 |
| 27/09/2011 | R203 On 03-May-12 | | | Bond Future | 7.93 | 101.7405 | 102.5855 | 101.7405 | 0.00 |
| 27/09/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 4472 | 4 | 4 | 4 | 0.00 |
| 27/09/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 4321 | 4 | 4 | 4 | 0.00 |
| 27/09/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 4626 | 4 | 5 | 4 | 0.00 |
| 27/09/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 924 | 1 | 1 | 1 | 0.00 |
| 27/09/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 1034 | 1 | 1 | 1 | 0.00 |
| 27/09/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 978 | 1 | 1 | 1 | 0.00 |
| 27/09/2011 | R203 On 02-August-12 | | | Bond Future | 8.02 | 103.3393 | 104.1979 | 103.3393 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/09/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 3875 | 3 | 4 | 3 | 0.00 |
| 27/09/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 3749 | 3 | 4 | 3 | 0.00 |
| 27/09/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4003 | 3 | 4 | 3 | 0.00 |
| 27/09/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1821 | 2 | 2 | 2 | 0.00 |
| 27/09/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1972 | 2 | 2 | 2 | 0.00 |
| 27/09/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1895 | 2 | 2 | 2 | 0.00 |
| 27/09/2011 | R204 On 03-November-11 | | | Bond Future | 7.93 | 102.5128 | 103.4428 | 102.5128 | 3,212.00 |
| 27/09/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 4358 | 3 | 4 | 3 | 0.00 |
| 27/09/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 4602 | 4 | 5 | 4 | 0.00 |
| 27/09/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 4116 | 3 | 4 | 3 | 0.00 |
| 27/09/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 61 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 38 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 48 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R204 On 02-February-12 | | | Bond Future | 8.03 | 99.9528 | 100.8987 | 99.9528 | 0.00 |
| 27/09/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 5335 | 5 | 5 | 5 | 0.00 |
| 27/09/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 5542 | 5 | 6 | 5 | 0.00 |
| 27/09/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 5131 | 4 | 5 | 4 | 0.00 |
| 27/09/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 467 | 1 | 0 | 1 | 0.00 |
| 27/09/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 390 | 1 | 0 | 1 | 0.00 |
| 27/09/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 427 | 1 | 0 | 1 | 0.00 |
| 27/09/2011 | R204 On 03-May-12 | | | Bond Future | 8.12 | 101.4590 | 102.4184 | 101.4590 | 0.00 |
| 27/09/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 4450 | 4 | 4 | 4 | 0.00 |
| 27/09/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 4624 | 4 | 5 | 4 | 0.00 |
| 27/09/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4283 | 4 | 4 | 4 | 0.00 |
| 27/09/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1420 | 2 | 1 | 2 | 0.00 |
| 27/09/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1278 | 2 | 1 | 2 | 0.00 |
| 27/09/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1345 | 2 | 1 | 2 | 0.00 |
| 27/09/2011 | R204 On 02-August-12 | | | Bond Future | 8.21 | 99.0207 | 99.9958 | 99.0207 | 0.00 |
| 27/09/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 3872 | 3 | 4 | 3 | 0.00 |
| 27/09/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4013 | 3 | 4 | 3 | 0.00 |
| 27/09/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 3733 | 3 | 4 | 3 | 0.00 |
| 27/09/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2566 | 3 | 3 | 3 | 0.00 |
| 27/09/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 2369 | 3 | 2 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/09/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2466 | 3 | 2 | 3 | 0.00 |
| 27/09/2011 | R206 On 03-November-11 | | | Bond Future | 6.20 | 104.5869 | 104.9755 | 104.5869 | 12,577.00 |
| 27/09/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 3122 | 3 | 3 | 3 | 0.00 |
| 27/09/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 3023 | 3 | 3 | 3 | 0.00 |
| 27/09/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 3220 | 3 | 3 | 3 | 0.00 |
| 27/09/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R206 On 02-February-12 | | | Bond Future | 6.25 | 102.3253 | 102.7204 | 102.3253 | 0.00 |
| 27/09/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3144 | 3 | 3 | 3 | 0.00 |
| 27/09/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3058 | 3 | 3 | 3 | 0.00 |
| 27/09/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3230 | 3 | 3 | 3 | 0.00 |
| 27/09/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 9 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R206 On 03-May-12 | | | Bond Future | 6.28 | 103.8654 | 104.2659 | 103.8654 | 0.00 |
| 27/09/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2097 | 2 | 2 | 2 | 0.00 |
| 27/09/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2032 | 2 | 2 | 2 | 0.00 |
| 27/09/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2163 | 2 | 2 | 2 | 0.00 |
| 27/09/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 152 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 177 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 164 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R206 On 02-August-12 | | | Bond Future | 6.26 | 101.7333 | 102.1394 | 101.7333 | 0.00 |
| 27/09/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1652 | 1 | 2 | 1 | 0.00 |
| 27/09/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1601 | 1 | 2 | 1 | 0.00 |
| 27/09/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1702 | 1 | 2 | 1 | 0.00 |
| 27/09/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 292 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 326 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 310 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R207 On 03-November-11 | | | Bond Future | 8.15 | 96.1025 | 96.9456 | 96.1025 | 8,999.00 |
| 27/09/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 3471 | 3 | 3 | 3 | 0.00 |
| 27/09/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 3714 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/09/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 3232 | 3 | 3 | 3 | 0.00 |
| 27/09/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 513 | 0 | 1 | 0 | 2,000.00 |
| 27/09/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 1082 | 1 | 1 | 1 | 0.00 |
| 27/09/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 1737 | 1 | 2 | 1 | 0.00 |
| 27/09/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 36 | 0 | 0 | 0 | 900.00 |
| 27/09/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 605 | 0 | 1 | 0 | 0.00 |
| 27/09/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 1926 | 1 | 2 | 1 | 0.00 |
| 27/09/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 298 | 0 | 0 | 0 | 300.00 |
| 27/09/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 1775 | 2 | 2 | 2 | 300.00 |
| 27/09/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 539 | 1 | 1 | 1 | 900.00 |
| 27/09/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 2633 | 3 | 3 | 3 | 0.00 |
| 27/09/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 630 | 1 | 1 | 1 | 2,000.00 |
| 27/09/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 5056 | 6 | 5 | 6 | 0.00 |
| 27/09/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 1105 | 2 | 1 | 2 | 2,000.00 |
| 27/09/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 188 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 1972 | 3 | 2 | 3 | 0.00 |
| 27/09/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 126 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 155 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R207 On 02-February-12 | | | Bond Future | 8.25 | 93.8463 | 94.6987 | 93.8463 | 0.00 |
| 27/09/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 4767 | 4 | 5 | 4 | 0.00 |
| 27/09/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 4971 | 4 | 5 | 4 | 0.00 |
| 27/09/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 4567 | 4 | 5 | 4 | 0.00 |
| 27/09/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 804 | 1 | 1 | 1 | 0.00 |
| 27/09/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 684 | 1 | 1 | 1 | 0.00 |
| 27/09/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 741 | 1 | 1 | 1 | 0.00 |
| 27/09/2011 | R207 On 03-May-12 | | | Bond Future | 8.35 | 95.2545 | 96.1256 | 95.2545 | 0.00 |
| 27/09/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4108 | 4 | 4 | 4 | 0.00 |
| 27/09/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4272 | 4 | 4 | 4 | 0.00 |
| 27/09/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 3940 | 3 | 4 | 3 | 0.00 |
| 27/09/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 2061 | 2 | 2 | 2 | 0.00 |
| 27/09/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1871 | 2 | 2 | 2 | 0.00 |
| 27/09/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1967 | 2 | 2 | 2 | 0.00 |
| 27/09/2011 | R207 On 02-August-12 | | | Bond Future | 8.44 | 93.1132 | 93.9955 | 93.1132 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/09/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4242 | 4 | 4 | 4 | 0.00 |
| 27/09/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4394 | 4 | 4 | 4 | 0.00 |
| 27/09/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4093 | 4 | 4 | 4 | 0.00 |
| 27/09/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2722 | 3 | 3 | 3 | 0.00 |
| 27/09/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2512 | 3 | 3 | 3 | 0.00 |
| 27/09/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2615 | 3 | 3 | 3 | 0.00 |
| 27/09/2011 | R208 On 03-November-11 | | | Bond Future | 8.18 | 90.4982 | 91.4829 | 90.4982 | 7,139.00 |
| 27/09/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 3588 | 3 | 4 | 3 | 0.00 |
| 27/09/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 3845 | 3 | 4 | 3 | 0.00 |
| 27/09/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 3336 | 3 | 3 | 3 | 0.00 |
| 27/09/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 590 | 0 | 1 | 0 | 1,995.00 |
| 27/09/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 4370 | 3 | 4 | 3 | 0.00 |
| 27/09/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 1233 | 1 | 1 | 1 | 665.00 |
| 27/09/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 1961 | 1 | 2 | 1 | 0.00 |
| 27/09/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 611 | 1 | 1 | 1 | 665.00 |
| 27/09/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 98 | 0 | 0 | 0 | 1,995.00 |
| 27/09/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 1087 | 2 | 1 | 2 | 0.00 |
| 27/09/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 218 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 1978 | 3 | 2 | 3 | 0.00 |
| 27/09/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 148 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 180 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R208 On 02-February-12 | | | Bond Future | 8.26 | 91.7967 | 92.7993 | 91.7967 | 0.00 |
| 27/09/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 5064 | 4 | 5 | 4 | 0.00 |
| 27/09/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 4850 | 4 | 5 | 4 | 0.00 |
| 27/09/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 5282 | 5 | 5 | 5 | 0.00 |
| 27/09/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 763 | 1 | 1 | 1 | 0.00 |
| 27/09/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 889 | 1 | 1 | 1 | 0.00 |
| 27/09/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 824 | 1 | 1 | 1 | 0.00 |
| 27/09/2011 | R208 On 03-May-12 | | | Bond Future | 8.35 | 89.7813 | 90.8003 | 89.7813 | 0.00 |
| 27/09/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5235 | 5 | 5 | 5 | 0.00 |
| 27/09/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5043 | 4 | 5 | 4 | 0.00 |
| 27/09/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5429 | 5 | 5 | 5 | 0.00 |
| 27/09/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1467 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/09/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1631 | 2 | 2 | 2 | 0.00 |
| 27/09/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1547 | 2 | 2 | 2 | 0.00 |
| 27/09/2011 | R208 On 02-August-12 | | | Bond Future | 8.43 | 91.1939 | 92.2224 | 91.1939 | 0.00 |
| 27/09/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4586 | 4 | 5 | 4 | 0.00 |
| 27/09/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4422 | 4 | 4 | 4 | 0.00 |
| 27/09/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 4754 | 4 | 5 | 4 | 0.00 |
| 27/09/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2662 | 3 | 3 | 3 | 0.00 |
| 27/09/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2882 | 3 | 3 | 3 | 0.00 |
| 27/09/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2770 | 3 | 3 | 3 | 0.00 |
| 27/09/2011 | R209 On 03-November-11 | | | Bond Future | 8.80 | 74.6336 | 75.1917 | 74.6336 | 1,383.00 |
| 27/09/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 1403 | 1 | 1 | 1 | 0.00 |
| 27/09/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 1590 | 1 | 2 | 1 | 0.00 |
| 27/09/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 1228 | 1 | 1 | 1 | 0.00 |
| 27/09/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 2058 | 2 | 2 | 2 | 0.00 |
| 27/09/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 1622 | 2 | 2 | 2 | 0.00 |
| 27/09/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 1832 | 2 | 2 | 2 | 0.00 |
| 27/09/2011 | R209 On 02-February-12 | | | Bond Future | 8.87 | 75.7042 | 76.2703 | 75.7042 | 0.00 |
| 27/09/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3658 | 3 | 4 | 3 | 0.00 |
| 27/09/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3870 | 4 | 4 | 4 | 0.00 |
| 27/09/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3453 | 3 | 3 | 3 | 0.00 |
| 27/09/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2864 | 3 | 3 | 3 | 0.00 |
| 27/09/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2517 | 3 | 3 | 3 | 0.00 |
| 27/09/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2685 | 3 | 3 | 3 | 0.00 |
| 27/09/2011 | R209 On 03-May-12 | | | Bond Future | 8.94 | 73.6958 | 74.2778 | 73.6958 | 0.00 |
| 27/09/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 4319 | 4 | 4 | 4 | 0.00 |
| 27/09/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4517 | 4 | 5 | 4 | 0.00 |
| 27/09/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 4126 | 4 | 4 | 4 | 0.00 |
| 27/09/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 4041 | 4 | 4 | 4 | 0.00 |
| 27/09/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3669 | 4 | 4 | 4 | 0.00 |
| 27/09/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 3851 | 4 | 4 | 4 | 0.00 |
| 27/09/2011 | R209 On 02-August-12 | | | Bond Future | 9.00 | 74.8531 | 75.4435 | 74.8531 | 0.00 |
| 27/09/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5936 | 6 | 6 | 6 | 0.00 |
| 27/09/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 6141 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/09/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5733 | 5 | 6 | 5 | 0.00 |
| 27/09/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 4234 | 4 | 4 | 4 | 0.00 |
| 27/09/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 3911 | 4 | 4 | 4 | 0.00 |
| 27/09/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 4070 | 4 | 4 | 4 | 0.00 |
| 27/09/2011 | R210 On 03-November-11 | | | Bond Future | 133.19 | 133.5437 | 133.1943 | 133.5437 | 600.00 |
| 27/09/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 2194 | 3 | 2 | 3 | 0.00 |
| 27/09/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 2244 | 3 | 2 | 3 | 0.00 |
| 27/09/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 2144 | 2 | 2 | 2 | 0.00 |
| 27/09/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R211 On 03-November-11 | | | Bond Future | 112.95 | 112.9464 | 112.9492 | 112.9464 | 529.00 |
| 27/09/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 111699 | 112 | 112 | 112 | 0.00 |
| 27/09/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 111649 | 112 | 112 | 112 | 0.00 |
| 27/09/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 111749 | 112 | 112 | 112 | 0.00 |
| 27/09/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R211 On 02-February-12 | | | Bond Future | 113.23 | 113.2313 | 113.2339 | 113.2313 | 0.00 |
| 27/09/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 2734 | 3 | 3 | 3 | 0.00 |
| 27/09/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 2684 | 3 | 3 | 3 | 0.00 |
| 27/09/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 2784 | 3 | 3 | 3 | 0.00 |
| 27/09/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R212 On 03-November-11 | | | Bond Future | 109.82 | 109.8123 | 109.8181 | 109.8123 | 2,667.00 |
| 27/09/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 107318 | 107 | 107 | 107 | 0.00 |
| 27/09/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 107268 | 107 | 107 | 107 | 0.00 |
| 27/09/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 107368 | 107 | 107 | 107 | 0.00 |
| 27/09/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/09/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R212 On 02-February-12 | | | Bond Future | 109.93 | 109.9216 | 109.9273 | 109.9216 | 0.00 |
| 27/09/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 1427 | 1 | 1 | 1 | 0.00 |
| 27/09/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 1477 | 1 | 1 | 1 | 0.00 |
| 27/09/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 1377 | 1 | 1 | 1 | 0.00 |
| 27/09/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R213 On 03-November-11 | | | Bond Future | 8.82 | 83.9016 | 84.5953 | 83.9016 | 0.00 |
| 27/09/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 955 | 2 | 1 | 2 | 0.00 |
| 27/09/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 145 | 1 | 0 | 1 | 0.00 |
| 27/09/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 548 | 1 | 1 | 1 | 0.00 |
| 27/09/2011 | R213 On 02-February-12 | | | Bond Future | 8.90 | 85.1082 | 85.8068 | 85.1082 | 0.00 |
| 27/09/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 792 | 0 | 1 | 0 | 0.00 |
| 27/09/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 401 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 1180 | 0 | 1 | 0 | 0.00 |
| 27/09/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R213 On 03-May-12 | | | Bond Future | 8.97 | 82.8475 | 83.5595 | 82.8475 | 0.00 |
| 27/09/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 2139 | 1 | 2 | 1 | 0.00 |
| 27/09/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 2512 | 2 | 3 | 2 | 0.00 |
| 27/09/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 1763 | 1 | 2 | 1 | 0.00 |
| 27/09/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R213 On 02-August-12 | | | Bond Future | 9.04 | 84.1471 | 84.8727 | 84.1471 | 0.00 |
| 27/09/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 1621 | 1 | 2 | 1 | 0.00 |
| 27/09/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 1993 | 1 | 2 | 1 | 0.00 |
| 27/09/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 1246 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/09/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 177.4717 | 177.4717 | 0.00 |
| 27/09/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 28 | 28 | 0.00 |
| 27/09/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 29 | 29 | 0.00 |
| 27/09/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26 | 26 | 0.00 |
| 27/09/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 109.5273 | 109.4951 | 0.00 |
| 27/09/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1 | 1 | 0.00 |
| 27/09/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 1 | 1 | 0.00 |
| 27/09/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1 | 1 | 0.00 |
| 27/09/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 108.4299 | 108.3913 | 0.00 |
| 27/09/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 1 | 1 | 0.00 |
| 27/09/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1 | 1 | 0.00 |
| 27/09/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/09/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 27/09/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 28/09/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2011 | AL7T On 03-November-11 | | | Index Future | 400.16 | 399.8910 | 400.1560 | 399.8910 | 16.00 |
| 28/09/2011 | AL7T On 02-February-12 | | | Index Future | 405.90 | 405.6360 | 405.9040 | 405.6360 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2011 | ALBI On 03-November-11 | | | Index Future | 366.63 | 366.5230 | 366.6290 | 366.5230 | 1,653.00 |
| 28/09/2011 | ALBI On 02-February-12 | | | Index Future | 371.90 | 371.7880 | 371.8950 | 371.7880 | 0.00 |
| 28/09/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 28/09/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2011 | CAAG On 24-October-11 | | | Can-Do Future | 7.86 | 7.8153 | 7.8582 | 7.8153 | 0.00 |
| 28/09/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 1160 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 1110 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 1210 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 863 | 1 | 1 | 1 | 14,286.00 |
| 28/09/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 501 | 0 | 1 | 0 | 6,757.00 |
| 28/09/2011 | CAAG On 24-October-11 | 8.75 | Call | Can-Do Future | 49 | 0 | 0 | 0 | 11,429.00 |
| 28/09/2011 | CAAG On 24-October-11 | 8.50 | Call | Can-Do Future | 73 | 0 | 0 | 0 | 11,111.00 |
| 28/09/2011 | CAAG On 24-October-11 | 9.00 | Call | Can-Do Future | 33 | 0 | 0 | 0 | 11,111.00 |
| 28/09/2011 | CAAG On 24-October-11 | 9.00 | Put | Can-Do Future | 1175 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | CAAG On 24-October-11 | 8.50 | Put | Can-Do Future | 715 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | CAAG On 24-October-11 | 8.75 | Put | Can-Do Future | 941 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 43 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 2 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 5 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 2 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 2 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | CAAJ On 20-October-11 | | | Any day expiry | 7.85 | 7.8108 | 7.8537 | 7.8108 | 0.00 |
| 28/09/2011 | CAAJ On 20-October-11 | 7.75 | Call | Any day expiry | 257 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | CAAJ On 20-October-11 | 7.80 | Call | Any day expiry | 233 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | CAAJ On 20-October-11 | 7.70 | Call | Any day expiry | 283 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | CAAJ On 20-October-11 | 7.70 | Put | Any day expiry | 129 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | CAAJ On 20-October-11 | 7.80 | Put | Any day expiry | 179 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | CAAJ On 20-October-11 | 7.75 | Put | Any day expiry | 153 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.06 | 0.0815 | 0.0551 | 0.0815 | 12,659.00 |
| 28/09/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.07 | 0.1082 | 0.0739 | 0.1082 | 18,519.00 |
| 28/09/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.14 | 0.1425 | 0.1368 | 0.1425 | 12,423.00 |
| 28/09/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.40 | 0.5095 | 0.4040 | 0.5095 | 100,000.00 |
| 28/09/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.19 | 0.1284 | 0.1884 | 0.1284 | 100,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.15 | 0.1425 | 0.1546 | 0.1425 | 12,346.00 |
| 28/09/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 28/09/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 28/09/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2011 | GOVI On 03-November-11 | | | GOVI | 367.68 | 367.5660 | 367.6760 | 367.5660 | 163.00 |
| 28/09/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 106760 | 11 | 11 | 11 | 0.00 |
| 28/09/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 106660 | 11 | 11 | 11 | 0.00 |
| 28/09/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 106860 | 11 | 11 | 11 | 0.00 |
| 28/09/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | GOVI On 02-February-12 | | | GOVI | 372.96 | 372.8460 | 372.9580 | 372.8460 | 0.00 |
| 28/09/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 39580 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 39480 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 39680 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 28/09/2011 | IGOV On 03-November-11 | | | Index Future | 160.60 | 160.5930 | 160.6040 | 160.5930 | 85.00 |
| 28/09/2011 | IGOV On 02-February-12 | | | Index Future | 162.91 | 162.9000 | 162.9100 | 162.9000 | 0.00 |
| 28/09/2011 | ILBI On 02-February-12 | | | Index Future | 438.77 | 438.7660 | 438.7660 | 438.7660 | 88.00 |

| Date | Contract Details | | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2011 | J157 On | 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 28/09/2011 | J186 On | 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 28/09/2011 | J201 On | 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 28/09/2011 | J203 On | 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 28/09/2011 | J204 On | 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 28/09/2011 | J207 On | 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 28/09/2011 | JBAF On | 19-October-11 | | | Jibar Tradeable Future | 5.54 | 94.4600 | 94.4600 | 94.4600 | 1,000.00 |
| 28/09/2011 | JBAF On | 16-November-11 | | | Jibar Tradeable Future | 5.40 | 94.6000 | 94.6000 | 94.6000 | 1,700.00 |
| 28/09/2011 | JBAF On | 21-December-11 | | | Jibar Tradeable Future | 5.31 | 94.7000 | 94.6900 | 94.7000 | 5,541.00 |
| 28/09/2011 | JBAF On | 18-January-12 | | | Jibar Tradeable Future | 5.27 | 94.7500 | 94.7300 | 94.7500 | 0.00 |
| 28/09/2011 | JBAF On | 15-February-12 | | | Jibar Tradeable Future | 5.24 | 94.7700 | 94.7600 | 94.7700 | 0.00 |
| 28/09/2011 | JBAF On | 20-March-12 | | | Jibar Tradeable Future | 5.23 | 94.7800 | 94.7700 | 94.7800 | 1,340.00 |
| 28/09/2011 | JBAF On | 20-June-12 | | | Jibar Tradeable Future | 5.26 | 94.7400 | 94.7400 | 94.7400 | 2,890.00 |
| 28/09/2011 | JBAF On | 19-September-12 | | | Jibar Tradeable Future | 5.40 | 94.6100 | 94.6000 | 94.6100 | 44,760.00 |
| 28/09/2011 | JBAF On | 19-December-12 | | | Jibar Tradeable Future | 5.63 | 94.3800 | 94.3700 | 94.3800 | 990.00 |
| 28/09/2011 | JBAF On | 20-March-13 | | | Jibar Tradeable Future | 5.90 | 94.1100 | 94.1000 | 94.1100 | 790.00 |
| 28/09/2011 | JBAF On | 19-June-13 | | | Jibar Tradeable Future | 6.18 | 93.8300 | 93.8200 | 93.8300 | 1,250.00 |
| 28/09/2011 | JBAF On | 18-September-13 | | | Jibar Tradeable Future | 6.46 | 93.5600 | 93.5400 | 93.5600 | 0.00 |
| 28/09/2011 | JN02 On | 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 28/09/2011 | JN02 On | 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | JN02 On | 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | JN02 On | 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | JN02 On | 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | JN02 On | 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | JN02 On | 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | JN05 On | 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 28/09/2011 | JN05 On | 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 28/09/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | OTH1 On 03-November-11 | | | Index Future | 360.65 | 360.5690 | 360.6460 | 360.5690 | 0.00 |
| 28/09/2011 | OTH1 On 02-February-12 | | | Index Future | 365.83 | 365.7490 | 365.8260 | 365.7490 | 0.00 |
| 28/09/2011 | R157 On 03-November-11 | | | Bond Future | 6.88 | 123.9086 | 124.0560 | 123.9086 | 14,204.00 |
| 28/09/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 5055 | 5 | 5 | 5 | 0.00 |
| 28/09/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 5234 | 5 | 5 | 5 | 0.00 |
| 28/09/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 4876 | 5 | 5 | 5 | 0.00 |
| 28/09/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 190 | 0 | 0 | 0 | 1,200.00 |
| 28/09/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 2552 | 2 | 3 | 2 | 0.00 |
| 28/09/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 891 | 1 | 1 | 1 | 400.00 |
| 28/09/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 1140 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 304 | 0 | 0 | 0 | 400.00 |
| 28/09/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 42 | 0 | 0 | 0 | 1,200.00 |
| 28/09/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 430 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 1439 | 2 | 1 | 2 | 0.00 |
| 28/09/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R157 On 02-February-12 | | | Bond Future | 6.97 | 125.6904 | 125.8386 | 125.6904 | 0.00 |
| 28/09/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 5335 | 5 | 5 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 5491 | 5 | 5 | 5 | 0.00 |
| 28/09/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 5177 | 5 | 5 | 5 | 0.00 |
| 28/09/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 211 | 0 | 0 | 0 | 130.00 |
| 28/09/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 1429 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 657 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 2159 | 2 | 2 | 2 | 130.00 |
| 28/09/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 3706 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 1154 | 1 | 1 | 1 | 130.00 |
| 28/09/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 98 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 78 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 89 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R157 On 03-May-12 | | | Bond Future | 7.05 | 120.7699 | 120.9209 | 120.7699 | 0.00 |
| 28/09/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4217 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4351 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 4085 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 385 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 336 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 359 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R157 On 02-August-12 | | | Bond Future | 7.11 | 122.6670 | 122.8220 | 122.6670 | 0.00 |
| 28/09/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3541 | 3 | 4 | 3 | 0.00 |
| 28/09/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3650 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3434 | 3 | 3 | 3 | 0.00 |
| 28/09/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 923 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 843 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 882 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | R186 On 03-November-11 | | | Bond Future | 8.48 | 121.0871 | 121.0587 | 121.0871 | 25,889.00 |
| 28/09/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 5161 | 5 | 5 | 5 | 0.00 |
| 28/09/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 5543 | 6 | 6 | 6 | 0.00 |
| 28/09/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 4787 | 5 | 5 | 5 | 0.00 |
| 28/09/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 3391 | 3 | 3 | 3 | 0.00 |
| 28/09/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 573 | 1 | 1 | 1 | 1,275.00 |
| 28/09/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 1308 | 1 | 1 | 1 | 425.00 |
| 28/09/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 2213 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 5932 | 6 | 6 | 6 | 0.00 |
| 28/09/2011 | R186 On 03-November-11 | 7.80 | Call | Bond Future | 160 | 0 | 0 | 0 | 250.00 |
| 28/09/2011 | R186 On 03-November-11 | 8.00 | Call | Bond Future | 388 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R186 On 03-November-11 | 8.20 | Call | Bond Future | 817 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | R186 On 03-November-11 | 8.20 | Put | Bond Future | 3481 | 3 | 3 | 3 | 250.00 |
| 28/09/2011 | R186 On 03-November-11 | 8.00 | Put | Bond Future | 5031 | 5 | 5 | 5 | 250.00 |
| 28/09/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 246 | 0 | 0 | 0 | 1,275.00 |
| 28/09/2011 | R186 On 03-November-11 | 7.80 | Put | Bond Future | 6828 | 7 | 7 | 7 | 0.00 |
| 28/09/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 1525 | 2 | 2 | 2 | 425.00 |
| 28/09/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 2519 | 3 | 3 | 3 | 0.00 |
| 28/09/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 4221 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 433 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 849 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 298 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 360 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R186 On 02-February-12 | | | Bond Future | 8.56 | 117.5299 | 117.5113 | 117.5299 | 2,501.00 |
| 28/09/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 6007 | 6 | 6 | 6 | 0.00 |
| 28/09/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 6306 | 6 | 6 | 6 | 0.00 |
| 28/09/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 5715 | 6 | 6 | 6 | 0.00 |
| 28/09/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 1013 | 1 | 1 | 1 | 6,000.00 |
| 28/09/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 88 | 0 | 0 | 0 | 6,000.00 |
| 28/09/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 1600 | 2 | 2 | 2 | 100.00 |
| 28/09/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 33841 | 34 | 34 | 34 | 0.00 |
| 28/09/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 105615 | 106 | 106 | 106 | 0.00 |
| 28/09/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 6961 | 7 | 7 | 7 | 0.00 |
| 28/09/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 18789 | 19 | 19 | 19 | 0.00 |
| 28/09/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 2166 | 2 | 2 | 2 | 0.00 |
| 28/09/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 8887 | 9 | 9 | 9 | 0.00 |
| 28/09/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1875 | 2 | 2 | 2 | 0.00 |
| 28/09/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 2015 | 2 | 2 | 2 | 100.00 |
| 28/09/2011 | R186 On 03-May-12 | | | Bond Future | 8.64 | 119.2992 | 119.2809 | 119.2992 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 6735 | 7 | 7 | 7 | 0.00 |
| 28/09/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6473 | 6 | 6 | 6 | 0.00 |
| 28/09/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 7002 | 7 | 7 | 7 | 0.00 |
| 28/09/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 3317 | 3 | 3 | 3 | 0.00 |
| 28/09/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 3662 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3486 | 3 | 3 | 3 | 0.00 |
| 28/09/2011 | R186 On 02-August-12 | | | Bond Future | 8.71 | 115.8875 | 115.8607 | 115.8875 | 0.00 |
| 28/09/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 5922 | 6 | 6 | 6 | 0.00 |
| 28/09/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 5697 | 6 | 6 | 6 | 0.00 |
| 28/09/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 6153 | 6 | 6 | 6 | 0.00 |
| 28/09/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 5334 | 5 | 5 | 5 | 0.00 |
| 28/09/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 5769 | 6 | 6 | 6 | 0.00 |
| 28/09/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 5547 | 6 | 6 | 6 | 0.00 |
| 28/09/2011 | R189 On 03-November-11 | | | Bond Future | 214.35 | 214.3586 | 214.3533 | 214.3586 | 0.00 |
| 28/09/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 2353 | 2 | 2 | 2 | 0.00 |
| 28/09/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 2303 | 2 | 2 | 2 | 0.00 |
| 28/09/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 2403 | 2 | 2 | 2 | 0.00 |
| 28/09/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R197 On 03-November-11 | | | Bond Future | 242.14 | 242.1019 | 242.1374 | 242.1019 | 183.00 |
| 28/09/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 3637 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 3687 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 3587 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R201 On 03-November-11 | | | Bond Future | 6.50 | 109.5174 | 109.5982 | 109.5174 | 3,090.00 |
| 28/09/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 4233 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 4095 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 4370 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R201 On 02-February-12 | | | Bond Future | 6.57 | 106.6812 | 106.7639 | 106.6812 | 0.00 |
| 28/09/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 4385 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4260 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 4510 | 4 | 5 | 4 | 0.00 |
| 28/09/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R201 On 03-May-12 | | | Bond Future | 6.62 | 108.2869 | 108.3700 | 108.2869 | 0.00 |
| 28/09/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 2908 | 3 | 3 | 3 | 0.00 |
| 28/09/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3011 | 3 | 3 | 3 | 0.00 |
| 28/09/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 2806 | 3 | 3 | 3 | 0.00 |
| 28/09/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 193 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 161 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 177 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R201 On 02-August-12 | | | Bond Future | 6.64 | 105.5770 | 105.6615 | 105.5770 | 0.00 |
| 28/09/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2256 | 2 | 2 | 2 | 0.00 |
| 28/09/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2341 | 2 | 2 | 2 | 0.00 |
| 28/09/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2172 | 2 | 2 | 2 | 0.00 |
| 28/09/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 398 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 349 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 373 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R202 On 03-November-11 | | | Bond Future | 179.44 | 179.1249 | 179.4361 | 179.1249 | 30,326.00 |
| 28/09/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 178936 | 179 | 179 | 179 | 0.00 |
| 28/09/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 178886 | 179 | 179 | 179 | 0.00 |
| 28/09/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 178986 | 179 | 179 | 179 | 0.00 |
| 28/09/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R202 On 02-February-12 | | | Bond Future | 179.35 | 179.0347 | 179.3503 | 179.0347 | 0.00 |
| 28/09/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 2350 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 2400 | 2 | 2 | 2 | 0.00 |
| 28/09/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 2300 | 2 | 2 | 2 | 0.00 |
| 28/09/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R203 On 03-November-11 | | | Bond Future | 7.70 | 103.6752 | 103.7647 | 103.6752 | 2,152.00 |
| 28/09/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 3734 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 3950 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 3520 | 3 | 4 | 3 | 0.00 |
| 28/09/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 53 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 32 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 41 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R203 On 02-February-12 | | | Bond Future | 7.81 | 105.1671 | 105.2530 | 105.1671 | 0.00 |
| 28/09/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 4598 | 5 | 5 | 5 | 0.00 |
| 28/09/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 4776 | 5 | 5 | 5 | 0.00 |
| 28/09/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 4421 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 478 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 403 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 440 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R203 On 03-May-12 | | | Bond Future | 7.91 | 102.5855 | 102.6765 | 102.5855 | 0.00 |
| 28/09/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 4535 | 4 | 5 | 4 | 0.00 |
| 28/09/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 4382 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 4690 | 5 | 5 | 5 | 0.00 |
| 28/09/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 897 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 1004 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 949 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | R203 On 02-August-12 | | | Bond Future | 8.00 | 104.1979 | 104.2892 | 104.1979 | 0.00 |
| 28/09/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 3928 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4057 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 3801 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1932 | 2 | 2 | 2 | 0.00 |
| 28/09/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1783 | 2 | 2 | 2 | 0.00 |
| 28/09/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1857 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2011 | R204 On 03-November-11 | | | Bond Future | 7.91 | 103.4428 | 103.5181 | 103.4428 | 3,212.00 |
| 28/09/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 4427 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 4183 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 4672 | 5 | 5 | 5 | 0.00 |
| 28/09/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 33 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 52 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 42 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R204 On 02-February-12 | | | Bond Future | 8.01 | 100.8987 | 100.9716 | 100.8987 | 0.00 |
| 28/09/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 5392 | 5 | 5 | 5 | 0.00 |
| 28/09/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 5186 | 5 | 5 | 5 | 0.00 |
| 28/09/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 5600 | 6 | 6 | 6 | 0.00 |
| 28/09/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 375 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 449 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 411 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R204 On 03-May-12 | | | Bond Future | 8.11 | 102.4184 | 102.4938 | 102.4184 | 0.00 |
| 28/09/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 4497 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 4673 | 5 | 5 | 5 | 0.00 |
| 28/09/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4330 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1391 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1251 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1316 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | R204 On 02-August-12 | | | Bond Future | 8.19 | 99.9958 | 100.0687 | 99.9958 | 0.00 |
| 28/09/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 3910 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 3770 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4052 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 2335 | 2 | 2 | 2 | 0.00 |
| 28/09/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2530 | 3 | 3 | 3 | 0.00 |
| 28/09/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2431 | 2 | 2 | 2 | 0.00 |
| 28/09/2011 | R206 On 03-November-11 | | | Bond Future | 6.18 | 104.9755 | 105.0103 | 104.9755 | 12,577.00 |
| 28/09/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 3157 | 3 | 3 | 3 | 0.00 |
| 28/09/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 3255 | 3 | 3 | 3 | 0.00 |
| 28/09/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 3058 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R206 On 02-February-12 | | | Bond Future | 6.23 | 102.7204 | 102.7551 | 102.7204 | 0.00 |
| 28/09/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3178 | 3 | 3 | 3 | 0.00 |
| 28/09/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3264 | 3 | 3 | 3 | 0.00 |
| 28/09/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3091 | 3 | 3 | 3 | 0.00 |
| 28/09/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 9 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R206 On 03-May-12 | | | Bond Future | 6.25 | 104.2659 | 104.3027 | 104.2659 | 0.00 |
| 28/09/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2127 | 2 | 2 | 2 | 0.00 |
| 28/09/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2062 | 2 | 2 | 2 | 0.00 |
| 28/09/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2193 | 2 | 2 | 2 | 0.00 |
| 28/09/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 145 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 170 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 157 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R206 On 02-August-12 | | | Bond Future | 6.24 | 102.1394 | 102.1750 | 102.1394 | 0.00 |
| 28/09/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1677 | 2 | 2 | 2 | 0.00 |
| 28/09/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1728 | 2 | 2 | 2 | 0.00 |
| 28/09/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1626 | 2 | 2 | 2 | 0.00 |
| 28/09/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 315 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 283 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 299 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R207 On 03-November-11 | | | Bond Future | 8.13 | 96.9456 | 97.0766 | 96.9456 | 8,999.00 |
| 28/09/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 3581 | 3 | 4 | 3 | 0.00 |
| 28/09/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 3827 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 3339 | 3 | 3 | 3 | 0.00 |
| 28/09/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 541 | 1 | 1 | 1 | 2,000.00 |
| 28/09/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 1134 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 1811 | 2 | 2 | 2 | 0.00 |
| 28/09/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 38 | 0 | 0 | 0 | 900.00 |
| 28/09/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 315 | 0 | 0 | 0 | 300.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 637 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 2006 | 2 | 2 | 2 | 0.00 |
| 28/09/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 488 | 1 | 0 | 1 | 900.00 |
| 28/09/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 1676 | 2 | 2 | 2 | 300.00 |
| 28/09/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 2519 | 3 | 3 | 3 | 0.00 |
| 28/09/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 573 | 1 | 1 | 1 | 2,000.00 |
| 28/09/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 4927 | 5 | 5 | 5 | 0.00 |
| 28/09/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 1026 | 1 | 1 | 1 | 2,000.00 |
| 28/09/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 164 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 1869 | 2 | 2 | 2 | 0.00 |
| 28/09/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 108 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 134 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R207 On 02-February-12 | | | Bond Future | 8.23 | 94.6987 | 94.8316 | 94.6987 | 0.00 |
| 28/09/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 4865 | 5 | 5 | 5 | 0.00 |
| 28/09/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 4662 | 5 | 5 | 5 | 0.00 |
| 28/09/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 5071 | 5 | 5 | 5 | 0.00 |
| 28/09/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 651 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 766 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 707 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | R207 On 03-May-12 | | | Bond Future | 8.32 | 96.1256 | 96.2601 | 96.1256 | 0.00 |
| 28/09/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4187 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4353 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4017 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 2003 | 2 | 2 | 2 | 0.00 |
| 28/09/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1817 | 2 | 2 | 2 | 0.00 |
| 28/09/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1912 | 2 | 2 | 2 | 0.00 |
| 28/09/2011 | R207 On 02-August-12 | | | Bond Future | 8.41 | 93.9955 | 94.1314 | 93.9955 | 0.00 |
| 28/09/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4318 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4167 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4472 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2454 | 3 | 2 | 3 | 0.00 |
| 28/09/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2660 | 3 | 3 | 3 | 0.00 |
| 28/09/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2555 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2011 | R208 On 03-November-11 | | | Bond Future | 8.16 | 91.4829 | 91.5925 | 91.4829 | 7,139.00 |
| 28/09/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 3677 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 3937 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 3422 | 3 | 3 | 3 | 0.00 |
| 28/09/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 611 | 1 | 1 | 1 | 1,995.00 |
| 28/09/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 1275 | 1 | 1 | 1 | 665.00 |
| 28/09/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 2023 | 2 | 2 | 2 | 0.00 |
| 28/09/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 4467 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 86 | 0 | 0 | 0 | 1,995.00 |
| 28/09/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 564 | 1 | 1 | 1 | 665.00 |
| 28/09/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 1020 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 195 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 1890 | 2 | 2 | 2 | 0.00 |
| 28/09/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 130 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 159 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R208 On 02-February-12 | | | Bond Future | 8.25 | 92.7993 | 92.9123 | 92.7993 | 0.00 |
| 28/09/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 5145 | 5 | 5 | 5 | 0.00 |
| 28/09/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 5364 | 5 | 5 | 5 | 0.00 |
| 28/09/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 4928 | 5 | 5 | 5 | 0.00 |
| 28/09/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 855 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 732 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 792 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | R208 On 03-May-12 | | | Bond Future | 8.33 | 90.8003 | 90.9105 | 90.8003 | 0.00 |
| 28/09/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5306 | 5 | 5 | 5 | 0.00 |
| 28/09/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5113 | 5 | 5 | 5 | 0.00 |
| 28/09/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5502 | 5 | 6 | 5 | 0.00 |
| 28/09/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1430 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1591 | 2 | 2 | 2 | 0.00 |
| 28/09/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1508 | 2 | 2 | 2 | 0.00 |
| 28/09/2011 | R208 On 02-August-12 | | | Bond Future | 8.40 | 92.2224 | 92.3414 | 92.2224 | 0.00 |
| 28/09/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4652 | 5 | 5 | 5 | 0.00 |
| 28/09/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 4821 | 5 | 5 | 5 | 0.00 |
| 28/09/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4486 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2827 | 3 | 3 | 3 | 0.00 |
| 28/09/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2610 | 3 | 3 | 3 | 0.00 |
| 28/09/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2717 | 3 | 3 | 3 | 0.00 |
| 28/09/2011 | R209 On 03-November-11 | | | Bond Future | 8.80 | 75.1917 | 75.2075 | 75.1917 | 1,383.00 |
| 28/09/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 1388 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 1214 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 1576 | 2 | 2 | 2 | 0.00 |
| 28/09/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 1592 | 2 | 2 | 2 | 0.00 |
| 28/09/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 2028 | 2 | 2 | 2 | 0.00 |
| 28/09/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 1801 | 2 | 2 | 2 | 0.00 |
| 28/09/2011 | R209 On 02-February-12 | | | Bond Future | 8.87 | 76.2703 | 76.2937 | 76.2703 | 0.00 |
| 28/09/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3659 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3454 | 3 | 3 | 3 | 0.00 |
| 28/09/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3871 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2494 | 3 | 2 | 3 | 0.00 |
| 28/09/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2841 | 3 | 3 | 3 | 0.00 |
| 28/09/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2663 | 3 | 3 | 3 | 0.00 |
| 28/09/2011 | R209 On 03-May-12 | | | Bond Future | 8.94 | 74.2778 | 74.2932 | 74.2778 | 0.00 |
| 28/09/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 4318 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4517 | 5 | 5 | 5 | 0.00 |
| 28/09/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 4125 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 4025 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3654 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 3835 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R209 On 02-August-12 | | | Bond Future | 9.00 | 75.4435 | 75.4587 | 75.4435 | 0.00 |
| 28/09/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5937 | 6 | 6 | 6 | 0.00 |
| 28/09/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5734 | 6 | 6 | 6 | 0.00 |
| 28/09/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 6142 | 6 | 6 | 6 | 0.00 |
| 28/09/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 3897 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 4220 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 4056 | 4 | 4 | 4 | 0.00 |
| 28/09/2011 | R210 On 03-November-11 | | | Bond Future | 133.21 | 133.1943 | 133.2146 | 133.1943 | 600.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 2215 | 2 | 2 | 2 | 0.00 |
| 28/09/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 2165 | 2 | 2 | 2 | 0.00 |
| 28/09/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 2265 | 2 | 2 | 2 | 0.00 |
| 28/09/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R211 On 03-November-11 | | | Bond Future | 112.96 | 112.9492 | 112.9563 | 112.9492 | 529.00 |
| 28/09/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 111706 | 112 | 112 | 112 | 0.00 |
| 28/09/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 111656 | 112 | 112 | 112 | 0.00 |
| 28/09/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 111756 | 112 | 112 | 112 | 0.00 |
| 28/09/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R211 On 02-February-12 | | | Bond Future | 113.24 | 113.2339 | 113.2410 | 113.2339 | 0.00 |
| 28/09/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 2741 | 3 | 3 | 3 | 0.00 |
| 28/09/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 2791 | 3 | 3 | 3 | 0.00 |
| 28/09/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 2691 | 3 | 3 | 3 | 0.00 |
| 28/09/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R212 On 03-November-11 | | | Bond Future | 109.83 | 109.8181 | 109.8340 | 109.8181 | 2,667.00 |
| 28/09/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 107334 | 107 | 107 | 107 | 0.00 |
| 28/09/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 107284 | 107 | 107 | 107 | 0.00 |
| 28/09/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 107384 | 107 | 107 | 107 | 0.00 |
| 28/09/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R212 On 02-February-12 | | | Bond Future | 109.94 | 109.9273 | 109.9433 | 109.9273 | 0.00 |
| 28/09/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 1443 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 1393 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 1493 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R213 On 03-November-11 | | | Bond Future | 8.81 | 84.5953 | 84.6997 | 84.5953 | 0.00 |
| 28/09/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 851 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 40 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 444 | 1 | 0 | 1 | 0.00 |
| 28/09/2011 | R213 On 02-February-12 | | | Bond Future | 8.89 | 85.8068 | 85.9096 | 85.8068 | 0.00 |
| 28/09/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 895 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 1283 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 504 | 0 | 1 | 0 | 0.00 |
| 28/09/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R213 On 03-May-12 | | | Bond Future | 8.96 | 83.5595 | 83.6687 | 83.5595 | 0.00 |
| 28/09/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 2248 | 2 | 2 | 2 | 0.00 |
| 28/09/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 2621 | 3 | 3 | 3 | 0.00 |
| 28/09/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 1872 | 2 | 2 | 2 | 0.00 |
| 28/09/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R213 On 02-August-12 | | | Bond Future | 9.02 | 84.8727 | 84.9804 | 84.8727 | 0.00 |
| 28/09/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 1729 | 2 | 2 | 2 | 0.00 |
| 28/09/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 2100 | 2 | 2 | 2 | 0.00 |
| 28/09/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 1354 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 177.4717 | 177.4717 | 0.00 |
| 28/09/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 28 | 28 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26 | 26 | 0.00 |
| 28/09/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 29 | 29 | 0.00 |
| 28/09/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 109.5273 | 109.4951 | 0.00 |
| 28/09/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 108.4299 | 108.3913 | 0.00 |
| 28/09/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1 | 1 | 0.00 |
| 28/09/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 28/09/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 29/09/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2011 | 0757 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2011 | AL7T On 03-November-11 | | | Index Future | 398.62 | 400.1560 | 398.6190 | 400.1560 | 16.00 |
| 29/09/2011 | AL7T On 02-February-12 | | | Index Future | 404.34 | 405.9040 | 404.3440 | 405.9040 | 0.00 |
| 29/09/2011 | ALBI On 03-November-11 | | | Index Future | 365.38 | 366.6290 | 365.3790 | 366.6290 | 1,653.00 |
| 29/09/2011 | ALBI On 02-February-12 | | | Index Future | 370.63 | 371.8950 | 370.6260 | 371.8950 | 0.00 |
| 29/09/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 29/09/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2011 | CAAG On 24-October-11 | | | Can-Do Future | 7.90 | 7.8582 | 7.9023 | 7.8582 | 0.00 |
| 29/09/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 1212 | 1 | 1 | 1 | 0.00 |
| 29/09/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 1163 | 1 | 1 | 1 | 0.00 |
| 29/09/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 1261 | 1 | 1 | 1 | 0.00 |
| 29/09/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 922 | 1 | 1 | 1 | 14,286.00 |
| 29/09/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 578 | 1 | 1 | 1 | 6,757.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2011 | CAAG On 24-October-11 | 8.75 | Call | Can-Do Future | 93 | 0 | 0 | 0 | 11,429.00 |
| 29/09/2011 | CAAG On 24-October-11 | 8.50 | Call | Can-Do Future | 127 | 0 | 0 | 0 | 11,111.00 |
| 29/09/2011 | CAAG On 24-October-11 | 9.00 | Call | Can-Do Future | 68 | 0 | 0 | 0 | 11,111.00 |
| 29/09/2011 | CAAG On 24-October-11 | 9.00 | Put | Can-Do Future | 1166 | 1 | 1 | 1 | 0.00 |
| 29/09/2011 | CAAG On 24-October-11 | 8.50 | Put | Can-Do Future | 725 | 1 | 1 | 1 | 0.00 |
| 29/09/2011 | CAAG On 24-October-11 | 8.75 | Put | Can-Do Future | 941 | 1 | 1 | 1 | 0.00 |
| 29/09/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 76 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 9 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 20 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 11 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 10 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | CAAJ On 20-October-11 | | | Any day expiry | 7.90 | 7.8537 | 7.8977 | 7.8537 | 0.00 |
| 29/09/2011 | CAAJ On 20-October-11 | 7.75 | Call | Any day expiry | 338 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | CAAJ On 20-October-11 | 7.80 | Call | Any day expiry | 314 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | CAAJ On 20-October-11 | 7.70 | Call | Any day expiry | 365 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | CAAJ On 20-October-11 | 7.70 | Put | Any day expiry | 167 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | CAAJ On 20-October-11 | 7.80 | Put | Any day expiry | 216 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | CAAJ On 20-October-11 | 7.75 | Put | Any day expiry | 190 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.06 | 0.0551 | 0.0612 | 0.0551 | 12,659.00 |
| 29/09/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.08 | 0.0739 | 0.0802 | 0.0739 | 18,519.00 |
| 29/09/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.14 | 0.1368 | 0.1415 | 0.1368 | 12,423.00 |
| 29/09/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.42 | 0.4040 | 0.4196 | 0.4040 | 100,000.00 |
| 29/09/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.18 | 0.1884 | 0.1758 | 0.1884 | 100,000.00 |
| 29/09/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.16 | 0.1546 | 0.1599 | 0.1546 | 12,346.00 |
| 29/09/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 29/09/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/09/2011 | GOVI On 03-November-11 | | | GOVI | 366.51 | 367.6760 | 366.5090 | 367.6760 | 163.00 |
| 29/09/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 95090 | 11 | 10 | 11 | 0.00 |
| 29/09/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 94990 | 11 | 9 | 11 | 0.00 |
| 29/09/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 95190 | 11 | 10 | 11 | 0.00 |
| 29/09/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | GOVI On 02-February-12 | | | GOVI | 371.77 | 372.9580 | 371.7730 | 372.9580 | 0.00 |
| 29/09/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 27730 | 4 | 3 | 4 | 0.00 |
| 29/09/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 27630 | 4 | 3 | 4 | 0.00 |
| 29/09/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 27830 | 4 | 3 | 4 | 0.00 |
| 29/09/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 29/09/2011 | IGOV On 03-November-11 | | | Index Future | 160.43 | 160.6040 | 160.4330 | 160.6040 | 85.00 |
| 29/09/2011 | IGOV On 02-February-12 | | | Index Future | 162.74 | 162.9100 | 162.7370 | 162.9100 | 0.00 |
| 29/09/2011 | ILBI On 02-February-12 | | | Index Future | 438.77 | 438.7660 | 438.7660 | 438.7660 | 88.00 |
| 29/09/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 29/09/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 29/09/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 29/09/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 29/09/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 29/09/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.55 | 94.4600 | 94.4500 | 94.4600 | 1,000.00 |
| 29/09/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.43 | 94.6000 | 94.5700 | 94.6000 | 1,700.00 |
| 29/09/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.33 | 94.6900 | 94.6700 | 94.6900 | 5,541.00 |
| 29/09/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.30 | 94.7300 | 94.7000 | 94.7300 | 0.00 |
| 29/09/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.28 | 94.7600 | 94.7200 | 94.7600 | 0.00 |
| 29/09/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.28 | 94.7700 | 94.7200 | 94.7700 | 1,340.00 |
| 29/09/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.32 | 94.7400 | 94.6800 | 94.7400 | 2,890.00 |
| 29/09/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.47 | 94.6000 | 94.5300 | 94.6000 | 44,760.00 |
| 29/09/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.69 | 94.3700 | 94.3100 | 94.3700 | 990.00 |
| 29/09/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.98 | 94.1000 | 94.0200 | 94.1000 | 790.00 |
| 29/09/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.27 | 93.8200 | 93.7300 | 93.8200 | 1,250.00 |
| 29/09/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.55 | 93.5400 | 93.4500 | 93.5400 | 0.00 |
| 29/09/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 29/09/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 29/09/2011 | JN05 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | OTH1 On 03-November-11 | | | Index Future | 358.98 | 360.6460 | 358.9760 | 360.6460 | 0.00 |
| 29/09/2011 | OTH1 On 02-February-12 | | | Index Future | 364.13 | 365.8260 | 364.1320 | 365.8260 | 0.00 |
| 29/09/2011 | R157 On 03-November-11 | | | Bond Future | 6.91 | 124.0560 | 123.9237 | 124.0560 | 14,204.00 |
| 29/09/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 4923 | 5 | 5 | 5 | 0.00 |
| 29/09/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 5102 | 5 | 5 | 5 | 0.00 |
| 29/09/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 4744 | 5 | 5 | 5 | 0.00 |
| 29/09/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 157 | 0 | 0 | 0 | 1,200.00 |
| 29/09/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 2425 | 3 | 2 | 3 | 0.00 |
| 29/09/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 803 | 1 | 1 | 1 | 400.00 |
| 29/09/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 1041 | 1 | 1 | 1 | 0.00 |
| 29/09/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 337 | 0 | 0 | 0 | 400.00 |
| 29/09/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 48 | 0 | 0 | 0 | 1,200.00 |
| 29/09/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 475 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 1539 | 1 | 2 | 1 | 0.00 |
| 29/09/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R157 On 02-February-12 | | | Bond Future | 7.01 | 125.8386 | 125.7045 | 125.8386 | 0.00 |
| 29/09/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 5207 | 5 | 5 | 5 | 0.00 |
| 29/09/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 5363 | 5 | 5 | 5 | 0.00 |
| 29/09/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 5051 | 5 | 5 | 5 | 0.00 |
| 29/09/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 191 | 0 | 0 | 0 | 130.00 |
| 29/09/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 1353 | 1 | 1 | 1 | 0.00 |
| 29/09/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 610 | 1 | 1 | 1 | 0.00 |
| 29/09/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 2246 | 2 | 2 | 2 | 130.00 |
| 29/09/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 3820 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 1212 | 1 | 1 | 1 | 130.00 |
| 29/09/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 106 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 85 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 95 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R157 On 03-May-12 | | | Bond Future | 7.09 | 120.9209 | 120.7863 | 120.9209 | 0.00 |
| 29/09/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 4103 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 4235 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 3972 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 407 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 355 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 380 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R157 On 02-August-12 | | | Bond Future | 7.16 | 122.8220 | 122.6822 | 122.8220 | 0.00 |
| 29/09/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3439 | 4 | 3 | 4 | 0.00 |
| 29/09/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3546 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3333 | 3 | 3 | 3 | 0.00 |
| 29/09/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 961 | 1 | 1 | 1 | 0.00 |
| 29/09/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 879 | 1 | 1 | 1 | 0.00 |
| 29/09/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 920 | 1 | 1 | 1 | 0.00 |
| 29/09/2011 | R186 On 03-November-11 | | | Bond Future | 8.54 | 121.0587 | 120.4460 | 121.0587 | 25,889.00 |
| 29/09/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 4630 | 5 | 5 | 5 | 0.00 |
| 29/09/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 5000 | 6 | 5 | 6 | 0.00 |
| 29/09/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 4270 | 5 | 4 | 5 | 0.00 |
| 29/09/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 2944 | 3 | 3 | 3 | 0.00 |
| 29/09/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 432 | 1 | 0 | 1 | 1,275.00 |
| 29/09/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 1052 | 1 | 1 | 1 | 425.00 |
| 29/09/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 1856 | 2 | 2 | 2 | 0.00 |
| 29/09/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 5378 | 6 | 5 | 6 | 0.00 |
| 29/09/2011 | R186 On 03-November-11 | 7.80 | Call | Bond Future | 110 | 0 | 0 | 0 | 250.00 |
| 29/09/2011 | R186 On 03-November-11 | 8.00 | Call | Bond Future | 284 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R186 On 03-November-11 | 8.20 | Call | Bond Future | 633 | 1 | 1 | 1 | 0.00 |
| 29/09/2011 | R186 On 03-November-11 | 8.20 | Put | Bond Future | 3910 | 3 | 4 | 3 | 250.00 |
| 29/09/2011 | R186 On 03-November-11 | 8.00 | Put | Bond Future | 5539 | 5 | 6 | 5 | 250.00 |
| 29/09/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 305 | 0 | 0 | 0 | 1,275.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2011 | R186 On 03-November-11 | 7.80 | Put | Bond Future | 7391 | 7 | 7 | 7 | 0.00 |
| 29/09/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 1781 | 2 | 2 | 2 | 425.00 |
| 29/09/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 2875 | 3 | 3 | 3 | 0.00 |
| 29/09/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 4692 | 4 | 5 | 4 | 0.00 |
| 29/09/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 528 | 0 | 1 | 0 | 0.00 |
| 29/09/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 1014 | 1 | 1 | 1 | 0.00 |
| 29/09/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 368 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 442 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R186 On 02-February-12 | | | Bond Future | 8.63 | 117.5113 | 116.8917 | 117.5113 | 2,501.00 |
| 29/09/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 5578 | 6 | 6 | 6 | 0.00 |
| 29/09/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 5867 | 6 | 6 | 6 | 0.00 |
| 29/09/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 5297 | 6 | 5 | 6 | 0.00 |
| 29/09/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 881 | 1 | 1 | 1 | 6,000.00 |
| 29/09/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 71 | 0 | 0 | 0 | 6,000.00 |
| 29/09/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 1414 | 2 | 1 | 2 | 100.00 |
| 29/09/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 33221 | 34 | 33 | 34 | 0.00 |
| 29/09/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 104995 | 106 | 105 | 106 | 0.00 |
| 29/09/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 7395 | 7 | 7 | 7 | 0.00 |
| 29/09/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 19392 | 19 | 19 | 19 | 0.00 |
| 29/09/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 2367 | 2 | 2 | 2 | 0.00 |
| 29/09/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 9375 | 9 | 9 | 9 | 0.00 |
| 29/09/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 2055 | 2 | 2 | 2 | 0.00 |
| 29/09/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 2206 | 2 | 2 | 2 | 100.00 |
| 29/09/2011 | R186 On 03-May-12 | | | Bond Future | 8.71 | 119.2809 | 118.6456 | 119.2809 | 0.00 |
| 29/09/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 6334 | 7 | 6 | 7 | 0.00 |
| 29/09/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 6080 | 6 | 6 | 6 | 0.00 |
| 29/09/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 6593 | 7 | 7 | 7 | 0.00 |
| 29/09/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 3543 | 3 | 4 | 3 | 0.00 |
| 29/09/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 3905 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3720 | 3 | 4 | 3 | 0.00 |
| 29/09/2011 | R186 On 02-August-12 | | | Bond Future | 8.78 | 115.8607 | 115.2189 | 115.8607 | 0.00 |

| Date | Contract Details | | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|----------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2011 | R186 On | 02-August-12 | 8.75 | Call | Bond Future | 5575 | 6 | 6 | 6 | 0.00 |
| 29/09/2011 | R186 On | 02-August-12 | 8.70 | Call | Bond Future | 5358 | 6 | 5 | 6 | 0.00 |
| 29/09/2011 | R186 On | 02-August-12 | 8.80 | Call | Bond Future | 5798 | 6 | 6 | 6 | 0.00 |
| 29/09/2011 | R186 On | 02-August-12 | 8.80 | Put | Bond Future | 5621 | 5 | 6 | 5 | 0.00 |
| 29/09/2011 | R186 On | 02-August-12 | 8.70 | Put | Bond Future | 6071 | 6 | 6 | 6 | 0.00 |
| 29/09/2011 | R186 On | 02-August-12 | 8.75 | Put | Bond Future | 5842 | 6 | 6 | 6 | 0.00 |
| 29/09/2011 | R189 On | 03-November-11 | | | Bond Future | 214.32 | 214.3533 | 214.3203 | 214.3533 | 0.00 |
| 29/09/2011 | R189 On | 03-November-11 | 212.00 | Call | Bond Future | 2320 | 2 | 2 | 2 | 0.00 |
| 29/09/2011 | R189 On | 03-November-11 | 212.05 | Call | Bond Future | 2270 | 2 | 2 | 2 | 0.00 |
| 29/09/2011 | R189 On | 03-November-11 | 211.95 | Call | Bond Future | 2370 | 2 | 2 | 2 | 0.00 |
| 29/09/2011 | R189 On | 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R189 On | 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R189 On | 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R197 On | 03-November-11 | | | Bond Future | 242.15 | 242.1374 | 242.1489 | 242.1374 | 183.00 |
| 29/09/2011 | R197 On | 03-November-11 | 238.50 | Call | Bond Future | 3649 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R197 On | 03-November-11 | 238.45 | Call | Bond Future | 3699 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R197 On | 03-November-11 | 238.55 | Call | Bond Future | 3599 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R197 On | 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R197 On | 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R197 On | 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R201 On | 03-November-11 | | | Bond Future | 6.53 | 109.5982 | 109.4943 | 109.5982 | 3,090.00 |
| 29/09/2011 | R201 On | 03-November-11 | 8.00 | Call | Bond Future | 4129 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R201 On | 03-November-11 | 7.95 | Call | Bond Future | 3991 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R201 On | 03-November-11 | 8.05 | Call | Bond Future | 4266 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R201 On | 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R201 On | 03-November-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R201 On | 03-November-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R201 On | 02-February-12 | | | Bond Future | 6.60 | 106.7639 | 106.6599 | 106.7639 | 0.00 |
| 29/09/2011 | R201 On | 02-February-12 | 8.25 | Call | Bond Future | 4282 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R201 On | 02-February-12 | 8.20 | Call | Bond Future | 4157 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R201 On | 02-February-12 | 8.30 | Call | Bond Future | 4407 | 5 | 4 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 9 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R201 On 03-May-12 | | | Bond Future | 6.66 | 108.3700 | 108.2649 | 108.3700 | 0.00 |
| 29/09/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 2817 | 3 | 3 | 3 | 0.00 |
| 29/09/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 2918 | 3 | 3 | 3 | 0.00 |
| 29/09/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 2715 | 3 | 3 | 3 | 0.00 |
| 29/09/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 207 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 174 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 191 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R201 On 02-August-12 | | | Bond Future | 6.69 | 105.6615 | 105.5526 | 105.6615 | 0.00 |
| 29/09/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2172 | 2 | 2 | 2 | 0.00 |
| 29/09/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2256 | 2 | 2 | 2 | 0.00 |
| 29/09/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2090 | 2 | 2 | 2 | 0.00 |
| 29/09/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 425 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 373 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 398 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R202 On 03-November-11 | | | Bond Future | 178.59 | 179.4361 | 178.5942 | 179.4361 | 30,326.00 |
| 29/09/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 178094 | 179 | 178 | 179 | 0.00 |
| 29/09/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 178044 | 179 | 178 | 179 | 0.00 |
| 29/09/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 178144 | 179 | 178 | 179 | 0.00 |
| 29/09/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R202 On 02-February-12 | | | Bond Future | 178.50 | 179.3503 | 178.4961 | 179.3503 | 0.00 |
| 29/09/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 1496 | 2 | 1 | 2 | 0.00 |
| 29/09/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 1546 | 2 | 2 | 2 | 0.00 |
| 29/09/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 1446 | 2 | 1 | 2 | 0.00 |
| 29/09/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R203 On 03-November-11 | | | Bond Future | 7.73 | 103.7647 | 103.5999 | 103.7647 | 2,152.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 3574 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 3789 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 3361 | 4 | 3 | 4 | 0.00 |
| 29/09/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 59 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 36 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 46 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R203 On 02-February-12 | | | Bond Future | 7.84 | 105.2530 | 105.0903 | 105.2530 | 0.00 |
| 29/09/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 4459 | 5 | 4 | 5 | 0.00 |
| 29/09/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 4636 | 5 | 5 | 5 | 0.00 |
| 29/09/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 4284 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 503 | 0 | 1 | 0 | 0.00 |
| 29/09/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 426 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 463 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R203 On 03-May-12 | | | Bond Future | 7.94 | 102.6765 | 102.5075 | 102.6765 | 0.00 |
| 29/09/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 4406 | 5 | 4 | 5 | 0.00 |
| 29/09/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 4255 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 4559 | 5 | 5 | 5 | 0.00 |
| 29/09/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 935 | 1 | 1 | 1 | 0.00 |
| 29/09/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 1046 | 1 | 1 | 1 | 0.00 |
| 29/09/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 989 | 1 | 1 | 1 | 0.00 |
| 29/09/2011 | R203 On 02-August-12 | | | Bond Future | 8.04 | 104.2892 | 104.1149 | 104.2892 | 0.00 |
| 29/09/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 3815 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 3942 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 3689 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1995 | 2 | 2 | 2 | 0.00 |
| 29/09/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1843 | 2 | 2 | 2 | 0.00 |
| 29/09/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1918 | 2 | 2 | 2 | 0.00 |
| 29/09/2011 | R204 On 03-November-11 | | | Bond Future | 7.97 | 103.5181 | 103.2227 | 103.5181 | 3,212.00 |
| 29/09/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 4141 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 3900 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 4384 | 5 | 4 | 5 | 0.00 |
| 29/09/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 40 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 65 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 51 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R204 On 02-February-12 | | | Bond Future | 8.07 | 100.9716 | 100.6703 | 100.9716 | 0.00 |
| 29/09/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 5134 | 5 | 5 | 5 | 0.00 |
| 29/09/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 4931 | 5 | 5 | 5 | 0.00 |
| 29/09/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 5339 | 6 | 5 | 6 | 0.00 |
| 29/09/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 415 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 496 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 454 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R204 On 03-May-12 | | | Bond Future | 8.17 | 102.4938 | 102.1875 | 102.4938 | 0.00 |
| 29/09/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 4280 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 4452 | 5 | 4 | 5 | 0.00 |
| 29/09/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4117 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1485 | 1 | 1 | 1 | 0.00 |
| 29/09/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1337 | 1 | 1 | 1 | 0.00 |
| 29/09/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1406 | 1 | 1 | 1 | 0.00 |
| 29/09/2011 | R204 On 02-August-12 | | | Bond Future | 8.26 | 100.0687 | 99.7582 | 100.0687 | 0.00 |
| 29/09/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 3724 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 3588 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 3862 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 2456 | 2 | 2 | 2 | 0.00 |
| 29/09/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2659 | 3 | 3 | 3 | 0.00 |
| 29/09/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2556 | 2 | 3 | 2 | 0.00 |
| 29/09/2011 | R206 On 03-November-11 | | | Bond Future | 6.22 | 105.0103 | 104.9365 | 105.0103 | 12,577.00 |
| 29/09/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 3083 | 3 | 3 | 3 | 0.00 |
| 29/09/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 3181 | 3 | 3 | 3 | 0.00 |
| 29/09/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 2984 | 3 | 3 | 3 | 0.00 |
| 29/09/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R206 On 02-February-12 | | | Bond Future | 6.27 | 102.7551 | 102.6802 | 102.7551 | 0.00 |
| 29/09/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3104 | 3 | 3 | 3 | 0.00 |
| 29/09/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3190 | 3 | 3 | 3 | 0.00 |
| 29/09/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3018 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 9 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R206 On 03-May-12 | | | Bond Future | 6.30 | 104.3027 | 104.2259 | 104.3027 | 0.00 |
| 29/09/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2061 | 2 | 2 | 2 | 0.00 |
| 29/09/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 1997 | 2 | 2 | 2 | 0.00 |
| 29/09/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2127 | 2 | 2 | 2 | 0.00 |
| 29/09/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 156 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 182 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 168 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R206 On 02-August-12 | | | Bond Future | 6.29 | 102.1750 | 102.0955 | 102.1750 | 0.00 |
| 29/09/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1617 | 2 | 2 | 2 | 0.00 |
| 29/09/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1667 | 2 | 2 | 2 | 0.00 |
| 29/09/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1566 | 2 | 2 | 2 | 0.00 |
| 29/09/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 335 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 301 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 319 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R207 On 03-November-11 | | | Bond Future | 8.19 | 97.0766 | 96.7354 | 97.0766 | 8,999.00 |
| 29/09/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 3270 | 4 | 3 | 4 | 0.00 |
| 29/09/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 3511 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 3034 | 3 | 3 | 3 | 0.00 |
| 29/09/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 428 | 1 | 0 | 1 | 2,000.00 |
| 29/09/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 950 | 1 | 1 | 1 | 0.00 |
| 29/09/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 1572 | 2 | 2 | 2 | 0.00 |
| 29/09/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 25 | 0 | 0 | 0 | 900.00 |
| 29/09/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 239 | 0 | 0 | 0 | 300.00 |
| 29/09/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 510 | 1 | 1 | 1 | 0.00 |
| 29/09/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 1755 | 2 | 2 | 2 | 0.00 |
| 29/09/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 578 | 0 | 1 | 0 | 900.00 |
| 29/09/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 1890 | 2 | 2 | 2 | 300.00 |
| 29/09/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 2784 | 3 | 3 | 3 | 0.00 |
| 29/09/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 675 | 1 | 1 | 1 | 2,000.00 |
| 29/09/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 5256 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 1183 | 1 | 1 | 1 | 2,000.00 |
| 29/09/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 200 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 2098 | 2 | 2 | 2 | 0.00 |
| 29/09/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 133 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 164 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R207 On 02-February-12 | | | Bond Future | 8.29 | 94.8316 | 94.4888 | 94.8316 | 0.00 |
| 29/09/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 4592 | 5 | 5 | 5 | 0.00 |
| 29/09/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 4394 | 5 | 4 | 5 | 0.00 |
| 29/09/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 4793 | 5 | 5 | 5 | 0.00 |
| 29/09/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 716 | 1 | 1 | 1 | 0.00 |
| 29/09/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 841 | 1 | 1 | 1 | 0.00 |
| 29/09/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 776 | 1 | 1 | 1 | 0.00 |
| 29/09/2011 | R207 On 03-May-12 | | | Bond Future | 8.39 | 96.2601 | 95.9109 | 96.2601 | 0.00 |
| 29/09/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 3961 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4123 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 3796 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 2132 | 2 | 2 | 2 | 0.00 |
| 29/09/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1936 | 2 | 2 | 2 | 0.00 |
| 29/09/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 2035 | 2 | 2 | 2 | 0.00 |
| 29/09/2011 | R207 On 02-August-12 | | | Bond Future | 8.48 | 94.1314 | 93.7766 | 94.1314 | 0.00 |
| 29/09/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4102 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 3956 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4252 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2589 | 2 | 3 | 2 | 0.00 |
| 29/09/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2804 | 3 | 3 | 3 | 0.00 |
| 29/09/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2694 | 3 | 3 | 3 | 0.00 |
| 29/09/2011 | R208 On 03-November-11 | | | Bond Future | 8.23 | 91.5925 | 91.1370 | 91.5925 | 7,139.00 |
| 29/09/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 3270 | 4 | 3 | 4 | 0.00 |
| 29/09/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 3522 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 3023 | 3 | 3 | 3 | 0.00 |
| 29/09/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 460 | 1 | 0 | 1 | 1,995.00 |
| 29/09/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 1027 | 1 | 1 | 1 | 665.00 |
| 29/09/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 1702 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 4039 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 113 | 0 | 0 | 0 | 1,995.00 |
| 29/09/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 698 | 1 | 1 | 1 | 665.00 |
| 29/09/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 1227 | 1 | 1 | 1 | 0.00 |
| 29/09/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 251 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 2194 | 2 | 2 | 2 | 0.00 |
| 29/09/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 171 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 208 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R208 On 02-February-12 | | | Bond Future | 8.32 | 92.9123 | 92.4438 | 92.9123 | 0.00 |
| 29/09/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 4778 | 5 | 5 | 5 | 0.00 |
| 29/09/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 4991 | 5 | 5 | 5 | 0.00 |
| 29/09/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 4568 | 5 | 5 | 5 | 0.00 |
| 29/09/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 963 | 1 | 1 | 1 | 0.00 |
| 29/09/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 827 | 1 | 1 | 1 | 0.00 |
| 29/09/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 893 | 1 | 1 | 1 | 0.00 |
| 29/09/2011 | R208 On 03-May-12 | | | Bond Future | 8.41 | 90.9105 | 90.4417 | 90.9105 | 0.00 |
| 29/09/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 4974 | 5 | 5 | 5 | 0.00 |
| 29/09/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 4786 | 5 | 5 | 5 | 0.00 |
| 29/09/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5164 | 6 | 5 | 6 | 0.00 |
| 29/09/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1561 | 1 | 2 | 1 | 0.00 |
| 29/09/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1732 | 2 | 2 | 2 | 0.00 |
| 29/09/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1645 | 2 | 2 | 2 | 0.00 |
| 29/09/2011 | R208 On 02-August-12 | | | Bond Future | 8.49 | 92.3414 | 91.8610 | 92.3414 | 0.00 |
| 29/09/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4361 | 5 | 4 | 5 | 0.00 |
| 29/09/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 4524 | 5 | 5 | 5 | 0.00 |
| 29/09/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4201 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 3022 | 3 | 3 | 3 | 0.00 |
| 29/09/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2794 | 3 | 3 | 3 | 0.00 |
| 29/09/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2906 | 3 | 3 | 3 | 0.00 |
| 29/09/2011 | R209 On 03-November-11 | | | Bond Future | 8.87 | 75.2075 | 74.7040 | 75.2075 | 1,383.00 |
| 29/09/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 1143 | 1 | 1 | 1 | 0.00 |
| 29/09/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 989 | 1 | 1 | 1 | 0.00 |
| 29/09/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 1311 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 1830 | 2 | 2 | 2 | 0.00 |
| 29/09/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 2306 | 2 | 2 | 2 | 0.00 |
| 29/09/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 2060 | 2 | 2 | 2 | 0.00 |
| 29/09/2011 | R209 On 02-February-12 | | | Bond Future | 8.94 | 76.2937 | 75.7736 | 76.2937 | 0.00 |
| 29/09/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3357 | 4 | 3 | 4 | 0.00 |
| 29/09/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3161 | 3 | 3 | 3 | 0.00 |
| 29/09/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3559 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2703 | 2 | 3 | 2 | 0.00 |
| 29/09/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 3068 | 3 | 3 | 3 | 0.00 |
| 29/09/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2881 | 3 | 3 | 3 | 0.00 |
| 29/09/2011 | R209 On 03-May-12 | | | Bond Future | 9.01 | 74.2932 | 73.7720 | 74.2932 | 0.00 |
| 29/09/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 4029 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 4220 | 5 | 4 | 5 | 0.00 |
| 29/09/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3844 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 4265 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3878 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 4067 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R209 On 02-August-12 | | | Bond Future | 9.07 | 75.4587 | 74.9284 | 75.4587 | 0.00 |
| 29/09/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5619 | 6 | 6 | 6 | 0.00 |
| 29/09/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5422 | 6 | 5 | 6 | 0.00 |
| 29/09/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 5818 | 6 | 6 | 6 | 0.00 |
| 29/09/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 4104 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 4439 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 4269 | 4 | 4 | 4 | 0.00 |
| 29/09/2011 | R210 On 03-November-11 | | | Bond Future | 133.22 | 133.2146 | 133.2213 | 133.2146 | 600.00 |
| 29/09/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 2221 | 2 | 2 | 2 | 0.00 |
| 29/09/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 2171 | 2 | 2 | 2 | 0.00 |
| 29/09/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 2271 | 2 | 2 | 2 | 0.00 |
| 29/09/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R211 On 03-November-11 | | | Bond Future | 112.96 | 112.9563 | 112.9585 | 112.9563 | 529.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 111708 | 112 | 112 | 112 | 0.00 |
| 29/09/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 111658 | 112 | 112 | 112 | 0.00 |
| 29/09/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 111758 | 112 | 112 | 112 | 0.00 |
| 29/09/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R211 On 02-February-12 | | | Bond Future | 113.24 | 113.2410 | 113.2431 | 113.2410 | 0.00 |
| 29/09/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 2743 | 3 | 3 | 3 | 0.00 |
| 29/09/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 2793 | 3 | 3 | 3 | 0.00 |
| 29/09/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 2693 | 3 | 3 | 3 | 0.00 |
| 29/09/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R212 On 03-November-11 | | | Bond Future | 109.74 | 109.8340 | 109.7412 | 109.8340 | 2,667.00 |
| 29/09/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 107241 | 107 | 107 | 107 | 0.00 |
| 29/09/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 107191 | 107 | 107 | 107 | 0.00 |
| 29/09/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 107291 | 107 | 107 | 107 | 0.00 |
| 29/09/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R212 On 02-February-12 | | | Bond Future | 109.85 | 109.9433 | 109.8490 | 109.9433 | 0.00 |
| 29/09/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 1349 | 1 | 1 | 1 | 0.00 |
| 29/09/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 1299 | 1 | 1 | 1 | 0.00 |
| 29/09/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 1399 | 1 | 1 | 1 | 0.00 |
| 29/09/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R213 On 03-November-11 | | | Bond Future | 8.88 | 84.6997 | 84.1000 | 84.6997 | 0.00 |
| 29/09/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 1450 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 640 | 0 | 1 | 0 | 0.00 |
| 29/09/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 1044 | 0 | 1 | 0 | 0.00 |
| 29/09/2011 | R213 On 02-February-12 | | | Bond Future | 8.96 | 85.9096 | 85.3036 | 85.9096 | 0.00 |
| 29/09/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 289 | 1 | 0 | 1 | 0.00 |
| 29/09/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 677 | 1 | 1 | 1 | 0.00 |
| 29/09/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 29/09/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 102 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R213 On 03-May-12 | | | Bond Future | 9.04 | 83.6687 | 83.0478 | 83.6687 | 0.00 |
| 29/09/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 1627 | 2 | 2 | 2 | 0.00 |
| 29/09/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 2000 | 3 | 2 | 3 | 0.00 |
| 29/09/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 1251 | 2 | 1 | 2 | 0.00 |
| 29/09/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R213 On 02-August-12 | | | Bond Future | 9.10 | 84.9804 | 84.3524 | 84.9804 | 0.00 |
| 29/09/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 1100 | 2 | 1 | 2 | 0.00 |
| 29/09/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 1472 | 2 | 1 | 2 | 0.00 |
| 29/09/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 726 | 1 | 1 | 1 | 0.00 |
| 29/09/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 177.4717 | 177.4717 | 0.00 |
| 29/09/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 28 | 28 | 0.00 |
| 29/09/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26 | 26 | 0.00 |
| 29/09/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 29 | 29 | 0.00 |
| 29/09/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 109.5273 | 109.4951 | 0.00 |
| 29/09/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/09/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1 | 1 | 0.00 |
| 29/09/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 1 | 1 | 0.00 |
| 29/09/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 108.4299 | 108.3913 | 0.00 |
| 29/09/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 1 | 1 | 0.00 |
| 29/09/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1 | 1 | 0.00 |
| 29/09/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/09/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 29/09/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |