



Derivatives Weekly Statistics Report

From: 28/11/2011 To: 29/11/2011

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | AL7T On 02-February-12 | | | Index Future | 407.90 | 406.2580 | 407.8960 | 406.2580 | 16.00 |
| 28/11/2011 | AL7T On 03-May-12 | | | Index Future | 413.93 | 412.2770 | 413.9280 | 412.2770 | 0.00 |
| 28/11/2011 | ALBI On 02-February-12 | | | Index Future | 371.55 | 370.1370 | 371.5520 | 370.1370 | 1,042.00 |
| 28/11/2011 | ALBI On 03-May-12 | | | Index Future | 377.05 | 375.6210 | 377.0470 | 375.6210 | 0.00 |
| 28/11/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 28/11/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.21 | 0.2310 | 0.2139 | 0.2310 | 12,659.00 |
| 28/11/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.21 | 0.2695 | 0.2131 | 0.2695 | 18,519.00 |
| 28/11/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.06 | 0.0292 | 0.0562 | 0.0292 | 12,423.00 |
| 28/11/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.51 | 0.5878 | 0.5062 | 0.5878 | 100,000.00 |
| 28/11/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.06 | 0.0238 | 0.0575 | 0.0238 | 100,000.00 |
| 28/11/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.07 | 0.0389 | 0.0695 | 0.0389 | 12,346.00 |
| 28/11/2011 | CAAR On 19-December-11 | | | Can-Do Future | 0.23 | 0.2673 | 0.2278 | 0.2673 | 18,750.00 |
| 28/11/2011 | CAAS On 31-January-12 | | | Can-Do Future | 0.13 | 0.1498 | 0.1312 | 0.1498 | 12,500.00 |
| 28/11/2011 | CAAT On 29-February-12 | | | Can-Do Future | 0.11 | 0.0117 | 0.1056 | 0.0117 | 12,500.00 |
| 28/11/2011 | CAAU On 31-January-12 | | | Can-Do Future | 0.03 | 0.0181 | 0.0319 | 0.0181 | 19,481.00 |
| 28/11/2011 | CAAV On 29-February-12 | | | Can-Do Future | 0.05 | 0.0375 | 0.0530 | 0.0375 | 12,987.00 |

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|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 28/11/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2011 | GOVI On 02-February-12 | | | GOVI | 372.88 | 371.4820 | 372.8790 | 371.4820 | 156.00 |
| 28/11/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 38790 | 2 | 4 | 2 | 0.00 |
| 28/11/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 38690 | 2 | 4 | 2 | 0.00 |
| 28/11/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 38890 | 2 | 4 | 2 | 0.00 |
| 28/11/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | GOVI On 03-May-12 | | | GOVI | 378.39 | 376.9860 | 378.3930 | 376.9860 | 0.00 |
| 28/11/2011 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | GOVI On 03-May-12 | 382.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 35970 | 5 | 4 | 5 | 0.00 |
| 28/11/2011 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 36170 | 5 | 4 | 5 | 0.00 |
| 28/11/2011 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 36070 | 5 | 4 | 5 | 0.00 |
| 28/11/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 28/11/2011 | IGOV On 02-February-12 | | | Index Future | 163.80 | 163.8300 | 163.8040 | 163.8300 | 505.00 |
| 28/11/2011 | IGOV On 03-May-12 | | | Index Future | 166.23 | 166.2570 | 166.2260 | 166.2570 | 0.00 |
| 28/11/2011 | ILBI On 02-February-12 | | | Index Future | 447.14 | 447.1430 | 447.1430 | 447.1430 | 88.00 |
| 28/11/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 28/11/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |

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|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 28/11/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 28/11/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 28/11/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 28/11/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.60 | 94.4200 | 94.4000 | 94.4200 | 5,541.00 |
| 28/11/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.59 | 94.4300 | 94.4100 | 94.4300 | 101.00 |
| 28/11/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.59 | 94.3900 | 94.4100 | 94.3900 | 0.00 |
| 28/11/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.59 | 94.3700 | 94.4100 | 94.3700 | 2,390.00 |
| 28/11/2011 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.60 | 94.3500 | 94.4000 | 94.3500 | 0.00 |
| 28/11/2011 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.62 | 94.3000 | 94.3800 | 94.3000 | 0.00 |
| 28/11/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.64 | 94.2500 | 94.3600 | 94.2500 | 2,890.00 |
| 28/11/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.78 | 94.0000 | 94.2200 | 94.0000 | 44,760.00 |
| 28/11/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 6.01 | 93.7500 | 93.9900 | 93.7500 | 990.00 |
| 28/11/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.29 | 93.4700 | 93.7100 | 93.4700 | 790.00 |
| 28/11/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.58 | 93.1700 | 93.4200 | 93.1700 | 1,250.00 |
| 28/11/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.84 | 92.8500 | 93.1600 | 92.8500 | 2,100.00 |
| 28/11/2011 | JN02 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 28/11/2011 | JN02 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | JN02 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | JN02 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | JN02 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | JN02 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | JN02 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | JN05 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 28/11/2011 | JN05 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | JN05 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | JN05 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | JN05 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | JN05 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |

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|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2011 | JN05 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | JN10 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 28/11/2011 | JN10 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | JN10 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | JN10 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | JN10 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | JN10 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | JN10 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | OTH1 On 02-February-12 | | | Index Future | 364.10 | 362.6010 | 364.1030 | 362.6010 | 0.00 |
| 28/11/2011 | R157 On 02-February-12 | | | Bond Future | 7.07 | 125.1069 | 125.4861 | 125.1069 | 12,348.00 |
| 28/11/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 4901 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 5066 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 4736 | 4 | 5 | 4 | 0.00 |
| 28/11/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 25 | 0 | 0 | 0 | 130.00 |
| 28/11/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 815 | 1 | 1 | 1 | 0.00 |
| 28/11/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 219 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R157 On 02-February-12 | 6.25 | Call | Bond Future | 76 | 0 | 0 | 0 | 3,960.00 |
| 28/11/2011 | R157 On 02-February-12 | 7.20 | Call | Bond Future | 1100 | 1 | 1 | 1 | 0.00 |
| 28/11/2011 | R157 On 02-February-12 | 6.45 | Call | Bond Future | 158 | 0 | 0 | 0 | 1,320.00 |
| 28/11/2011 | R157 On 02-February-12 | 6.65 | Call | Bond Future | 297 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R157 On 02-February-12 | 6.65 | Put | Bond Future | 1793 | 2 | 2 | 2 | 1,320.00 |
| 28/11/2011 | R157 On 02-February-12 | 7.20 | Put | Bond Future | 651 | 1 | 1 | 1 | 3,960.00 |
| 28/11/2011 | R157 On 02-February-12 | 6.45 | Put | Bond Future | 2372 | 3 | 2 | 3 | 0.00 |
| 28/11/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 2073 | 2 | 2 | 2 | 0.00 |
| 28/11/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 3873 | 4 | 4 | 4 | 0.00 |
| 28/11/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 892 | 1 | 1 | 1 | 130.00 |
| 28/11/2011 | R157 On 02-February-12 | 6.25 | Put | Bond Future | 3013 | 3 | 3 | 3 | 0.00 |
| 28/11/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R157 On 03-May-12 | | | Bond Future | 7.17 | 120.1521 | 120.5341 | 120.1521 | 0.00 |

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| 28/11/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 3735 | 3 | 4 | 3 | 0.00 |
| 28/11/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 3869 | 4 | 4 | 4 | 0.00 |
| 28/11/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 3602 | 3 | 4 | 3 | 0.00 |
| 28/11/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 289 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 241 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 264 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R157 On 02-August-12 | | | Bond Future | 7.26 | 121.9832 | 122.3790 | 121.9832 | 0.00 |
| 28/11/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3151 | 3 | 3 | 3 | 0.00 |
| 28/11/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3252 | 3 | 3 | 3 | 0.00 |
| 28/11/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3052 | 3 | 3 | 3 | 0.00 |
| 28/11/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 984 | 1 | 1 | 1 | 0.00 |
| 28/11/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 888 | 1 | 1 | 1 | 0.00 |
| 28/11/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 935 | 1 | 1 | 1 | 0.00 |
| 28/11/2011 | R157 On 01-November-12 | | | Bond Future | 7.36 | 117.0649 | 117.4702 | 117.0649 | 0.00 |
| 28/11/2011 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1543 | 1 | 2 | 1 | 0.00 |
| 28/11/2011 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1483 | 1 | 1 | 1 | 0.00 |
| 28/11/2011 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 1606 | 1 | 2 | 1 | 0.00 |
| 28/11/2011 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 2478 | 3 | 2 | 3 | 0.00 |
| 28/11/2011 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 2637 | 3 | 3 | 3 | 0.00 |
| 28/11/2011 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 2556 | 3 | 3 | 3 | 0.00 |
| 28/11/2011 | R186 On 02-February-12 | | | Bond Future | 8.69 | 115.9668 | 116.3501 | 115.9668 | 24,833.00 |
| 28/11/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 4691 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 4978 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 4411 | 4 | 4 | 4 | 0.00 |
| 28/11/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 456 | 0 | 0 | 0 | 6,000.00 |
| 28/11/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 15 | 0 | 0 | 0 | 6,000.00 |
| 28/11/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 850 | 1 | 1 | 1 | 100.00 |
| 28/11/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 32679 | 32 | 33 | 32 | 0.00 |
| 28/11/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 104454 | 104 | 104 | 104 | 0.00 |
| 28/11/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 7373 | 8 | 7 | 8 | 0.00 |
| 28/11/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 19877 | 20 | 20 | 20 | 0.00 |

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| 28/11/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 2023 | 2 | 2 | 2 | 0.00 |
| 28/11/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 9492 | 10 | 9 | 10 | 0.00 |
| 28/11/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1708 | 2 | 2 | 2 | 0.00 |
| 28/11/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1861 | 2 | 2 | 2 | 100.00 |
| 28/11/2011 | R186 On 03-May-12 | | | Bond Future | 8.77 | 117.6842 | 118.0692 | 117.6842 | 0.00 |
| 28/11/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 5652 | 5 | 6 | 5 | 0.00 |
| 28/11/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 5406 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 5904 | 6 | 6 | 6 | 0.00 |
| 28/11/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 3431 | 4 | 3 | 4 | 0.00 |
| 28/11/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 3807 | 4 | 4 | 4 | 0.00 |
| 28/11/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3615 | 4 | 4 | 4 | 0.00 |
| 28/11/2011 | R186 On 02-August-12 | | | Bond Future | 8.85 | 114.1871 | 114.5912 | 114.1871 | 0.00 |
| 28/11/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 5148 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 4939 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 5361 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 5811 | 6 | 6 | 6 | 0.00 |
| 28/11/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 6280 | 7 | 6 | 7 | 0.00 |
| 28/11/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 6043 | 6 | 6 | 6 | 0.00 |
| 28/11/2011 | R186 On 01-November-12 | | | Bond Future | 8.93 | 115.9601 | 116.3651 | 115.9601 | 0.00 |
| 28/11/2011 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 5876 | 6 | 6 | 6 | 0.00 |
| 28/11/2011 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 6081 | 6 | 6 | 6 | 0.00 |
| 28/11/2011 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 5674 | 6 | 6 | 6 | 0.00 |
| 28/11/2011 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 7722 | 8 | 8 | 8 | 0.00 |
| 28/11/2011 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 7247 | 7 | 7 | 7 | 0.00 |
| 28/11/2011 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 7482 | 8 | 7 | 8 | 0.00 |
| 28/11/2011 | R189 On 02-February-12 | | | Bond Future | 218.64 | 218.6110 | 218.6445 | 218.6110 | 0.00 |
| 28/11/2011 | R189 On 02-February-12 | 218.00 | Call | Bond Future | 644 | 1 | 1 | 1 | 0.00 |
| 28/11/2011 | R189 On 02-February-12 | 217.95 | Call | Bond Future | 694 | 1 | 1 | 1 | 0.00 |
| 28/11/2011 | R189 On 02-February-12 | 218.05 | Call | Bond Future | 594 | 1 | 1 | 1 | 0.00 |
| 28/11/2011 | R189 On 02-February-12 | 218.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R189 On 02-February-12 | 217.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R189 On 02-February-12 | 218.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2011 | R197 On 02-February-12 | | | Bond Future | 243.17 | 243.1762 | 243.1662 | 243.1762 | 850.00 |
| 28/11/2011 | R197 On 02-February-12 | 237.00 | Call | Bond Future | 6166 | 6 | 6 | 6 | 0.00 |
| 28/11/2011 | R197 On 02-February-12 | 237.05 | Call | Bond Future | 6116 | 6 | 6 | 6 | 0.00 |
| 28/11/2011 | R197 On 02-February-12 | 236.95 | Call | Bond Future | 6216 | 6 | 6 | 6 | 0.00 |
| 28/11/2011 | R197 On 02-February-12 | 236.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R197 On 02-February-12 | 237.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R197 On 02-February-12 | 237.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R201 On 02-February-12 | | | Bond Future | 6.58 | 106.4417 | 106.7292 | 106.4417 | 3,124.00 |
| 28/11/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 4345 | 4 | 4 | 4 | 0.00 |
| 28/11/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4219 | 4 | 4 | 4 | 0.00 |
| 28/11/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 4471 | 4 | 4 | 4 | 0.00 |
| 28/11/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R201 On 03-May-12 | | | Bond Future | 6.64 | 108.0209 | 108.3089 | 108.0209 | 0.00 |
| 28/11/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 2834 | 3 | 3 | 3 | 0.00 |
| 28/11/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 2936 | 3 | 3 | 3 | 0.00 |
| 28/11/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 2732 | 2 | 3 | 2 | 0.00 |
| 28/11/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 180 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 148 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 164 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R201 On 02-August-12 | | | Bond Future | 6.69 | 105.2553 | 105.5570 | 105.2553 | 0.00 |
| 28/11/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2352 | 2 | 2 | 2 | 0.00 |
| 28/11/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2430 | 2 | 2 | 2 | 0.00 |
| 28/11/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2276 | 2 | 2 | 2 | 0.00 |
| 28/11/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 606 | 1 | 1 | 1 | 0.00 |
| 28/11/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 543 | 1 | 1 | 1 | 0.00 |
| 28/11/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 574 | 1 | 1 | 1 | 0.00 |
| 28/11/2011 | R201 On 01-November-12 | | | Bond Future | 6.74 | 106.8874 | 107.1966 | 106.8874 | 0.00 |
| 28/11/2011 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1220 | 1 | 1 | 1 | 0.00 |
| 28/11/2011 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1173 | 1 | 1 | 1 | 0.00 |
| 28/11/2011 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1268 | 1 | 1 | 1 | 0.00 |
| 28/11/2011 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 1653 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2011 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 1759 | 2 | 2 | 2 | 0.00 |
| 28/11/2011 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 1705 | 2 | 2 | 2 | 0.00 |
| 28/11/2011 | R202 On 02-February-12 | | | Bond Future | 181.84 | 181.8460 | 181.8388 | 181.8460 | 34,743.00 |
| 28/11/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 4839 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 4889 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 4789 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R203 On 02-February-12 | | | Bond Future | 7.66 | 105.5613 | 105.9436 | 105.5613 | 1,867.00 |
| 28/11/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 4936 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 5138 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 4736 | 4 | 5 | 4 | 0.00 |
| 28/11/2011 | R203 On 02-February-12 | 6.95 | Call | Bond Future | 237 | 0 | 0 | 0 | 2,640.00 |
| 28/11/2011 | R203 On 02-February-12 | 7.95 | Call | Bond Future | 2050 | 2 | 2 | 2 | 0.00 |
| 28/11/2011 | R203 On 02-February-12 | 7.20 | Call | Bond Future | 473 | 0 | 0 | 0 | 880.00 |
| 28/11/2011 | R203 On 02-February-12 | 7.35 | Call | Bond Future | 679 | 1 | 1 | 1 | 0.00 |
| 28/11/2011 | R203 On 02-February-12 | 7.35 | Put | Bond Future | 2082 | 2 | 2 | 2 | 880.00 |
| 28/11/2011 | R203 On 02-February-12 | 7.95 | Put | Bond Future | 715 | 1 | 1 | 1 | 2,640.00 |
| 28/11/2011 | R203 On 02-February-12 | 7.20 | Put | Bond Future | 2575 | 3 | 3 | 3 | 0.00 |
| 28/11/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 102 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R203 On 02-February-12 | 6.95 | Put | Bond Future | 3516 | 4 | 4 | 4 | 0.00 |
| 28/11/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 74 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 87 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R203 On 03-May-12 | | | Bond Future | 7.75 | 102.9633 | 103.3517 | 102.9633 | 0.00 |
| 28/11/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 4892 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 4731 | 4 | 5 | 4 | 0.00 |
| 28/11/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 5056 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 588 | 1 | 1 | 1 | 0.00 |
| 28/11/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 678 | 1 | 1 | 1 | 0.00 |
| 28/11/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 631 | 1 | 1 | 1 | 0.00 |
| 28/11/2011 | R203 On 02-August-12 | | | Bond Future | 7.84 | 104.5305 | 104.9357 | 104.5305 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4429 | 4 | 4 | 4 | 0.00 |
| 28/11/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4558 | 4 | 5 | 4 | 0.00 |
| 28/11/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4297 | 4 | 4 | 4 | 0.00 |
| 28/11/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1782 | 2 | 2 | 2 | 0.00 |
| 28/11/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1638 | 2 | 2 | 2 | 0.00 |
| 28/11/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1711 | 2 | 2 | 2 | 0.00 |
| 28/11/2011 | R203 On 01-November-12 | | | Bond Future | 7.94 | 101.9913 | 102.4020 | 101.9913 | 0.00 |
| 28/11/2011 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 2890 | 3 | 3 | 3 | 0.00 |
| 28/11/2011 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 2986 | 3 | 3 | 3 | 0.00 |
| 28/11/2011 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 2794 | 3 | 3 | 3 | 0.00 |
| 28/11/2011 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 3755 | 4 | 4 | 4 | 0.00 |
| 28/11/2011 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 3544 | 4 | 4 | 4 | 0.00 |
| 28/11/2011 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 3649 | 4 | 4 | 4 | 0.00 |
| 28/11/2011 | R204 On 02-February-12 | | | Bond Future | 7.94 | 100.9612 | 101.3472 | 100.9612 | 2,908.00 |
| 28/11/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 5538 | 5 | 6 | 5 | 0.00 |
| 28/11/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 5759 | 5 | 6 | 5 | 0.00 |
| 28/11/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 5319 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 207 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 159 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 181 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R204 On 03-May-12 | | | Bond Future | 8.04 | 102.4586 | 102.8468 | 102.4586 | 0.00 |
| 28/11/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 4687 | 4 | 5 | 4 | 0.00 |
| 28/11/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 4857 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4519 | 4 | 5 | 4 | 0.00 |
| 28/11/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1227 | 1 | 1 | 1 | 0.00 |
| 28/11/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1082 | 1 | 1 | 1 | 0.00 |
| 28/11/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1153 | 1 | 1 | 1 | 0.00 |
| 28/11/2011 | R204 On 02-August-12 | | | Bond Future | 8.13 | 99.9861 | 100.3901 | 99.9861 | 0.00 |
| 28/11/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4272 | 4 | 4 | 4 | 0.00 |
| 28/11/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4131 | 4 | 4 | 4 | 0.00 |
| 28/11/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4414 | 4 | 4 | 4 | 0.00 |
| 28/11/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 2376 | 3 | 2 | 3 | 0.00 |
| 28/11/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2570 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2472 | 3 | 2 | 3 | 0.00 |
| 28/11/2011 | R204 On 01-November-12 | | | Bond Future | 8.22 | 101.5368 | 101.9452 | 101.5368 | 0.00 |
| 28/11/2011 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3397 | 3 | 3 | 3 | 0.00 |
| 28/11/2011 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3287 | 3 | 3 | 3 | 0.00 |
| 28/11/2011 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3510 | 3 | 4 | 3 | 0.00 |
| 28/11/2011 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 4328 | 5 | 4 | 5 | 0.00 |
| 28/11/2011 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 4582 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 4454 | 5 | 4 | 5 | 0.00 |
| 28/11/2011 | R206 On 02-February-12 | | | Bond Future | 6.35 | 102.3181 | 102.5308 | 102.3181 | 300.00 |
| 28/11/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 2946 | 3 | 3 | 3 | 0.00 |
| 28/11/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 2858 | 3 | 3 | 3 | 0.00 |
| 28/11/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3034 | 3 | 3 | 3 | 0.00 |
| 28/11/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R206 On 03-May-12 | | | Bond Future | 6.41 | 103.8352 | 104.0471 | 103.8352 | 0.00 |
| 28/11/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 1796 | 2 | 2 | 2 | 0.00 |
| 28/11/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 1727 | 2 | 2 | 2 | 0.00 |
| 28/11/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 1865 | 2 | 2 | 2 | 0.00 |
| 28/11/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 73 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 91 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 82 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R206 On 02-August-12 | | | Bond Future | 6.45 | 101.6515 | 101.8766 | 101.6515 | 0.00 |
| 28/11/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1436 | 1 | 1 | 1 | 0.00 |
| 28/11/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1483 | 1 | 1 | 1 | 0.00 |
| 28/11/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1388 | 1 | 1 | 1 | 0.00 |
| 28/11/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 376 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 336 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 356 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R206 On 01-November-12 | | | Bond Future | 6.48 | 103.2277 | 103.4564 | 103.2277 | 0.00 |
| 28/11/2011 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 633 | 1 | 1 | 1 | 0.00 |
| 28/11/2011 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 658 | 1 | 1 | 1 | 0.00 |
| 28/11/2011 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 608 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2011 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 1218 | 1 | 1 | 1 | 0.00 |
| 28/11/2011 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 1153 | 1 | 1 | 1 | 0.00 |
| 28/11/2011 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 1186 | 1 | 1 | 1 | 0.00 |
| 28/11/2011 | R207 On 02-February-12 | | | Bond Future | 8.14 | 95.0147 | 95.3375 | 95.0147 | 24,484.00 |
| 28/11/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 4863 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 5097 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 4631 | 4 | 5 | 4 | 0.00 |
| 28/11/2011 | R207 On 02-February-12 | 7.35 | Call | Bond Future | 197 | 0 | 0 | 0 | 1,920.00 |
| 28/11/2011 | R207 On 02-February-12 | 8.50 | Call | Bond Future | 2705 | 3 | 3 | 3 | 0.00 |
| 28/11/2011 | R207 On 02-February-12 | 7.65 | Call | Bond Future | 490 | 0 | 0 | 0 | 640.00 |
| 28/11/2011 | R207 On 02-February-12 | 7.85 | Call | Bond Future | 813 | 1 | 1 | 1 | 0.00 |
| 28/11/2011 | R207 On 02-February-12 | 7.85 | Put | Bond Future | 2431 | 3 | 2 | 3 | 640.00 |
| 28/11/2011 | R207 On 02-February-12 | 8.50 | Put | Bond Future | 707 | 1 | 1 | 1 | 1,920.00 |
| 28/11/2011 | R207 On 02-February-12 | 7.65 | Put | Bond Future | 3256 | 4 | 3 | 4 | 0.00 |
| 28/11/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 229 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R207 On 02-February-12 | 7.35 | Put | Bond Future | 4717 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 171 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 199 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R207 On 03-May-12 | | | Bond Future | 8.23 | 96.4218 | 96.7463 | 96.4218 | 0.00 |
| 28/11/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4341 | 4 | 4 | 4 | 0.00 |
| 28/11/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4512 | 4 | 5 | 4 | 0.00 |
| 28/11/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4172 | 4 | 4 | 4 | 0.00 |
| 28/11/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1672 | 2 | 2 | 2 | 0.00 |
| 28/11/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1490 | 2 | 1 | 2 | 0.00 |
| 28/11/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1580 | 2 | 2 | 2 | 0.00 |
| 28/11/2011 | R207 On 02-August-12 | | | Bond Future | 8.32 | 94.2518 | 94.5879 | 94.2518 | 0.00 |
| 28/11/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4706 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4552 | 4 | 5 | 4 | 0.00 |
| 28/11/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4862 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2388 | 3 | 2 | 3 | 0.00 |
| 28/11/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2589 | 3 | 3 | 3 | 0.00 |
| 28/11/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2487 | 3 | 2 | 3 | 0.00 |
| 28/11/2011 | R207 On 01-November-12 | | | Bond Future | 8.41 | 95.7115 | 96.0582 | 95.7115 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2011 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 3752 | 4 | 4 | 4 | 0.00 |
| 28/11/2011 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3629 | 3 | 4 | 3 | 0.00 |
| 28/11/2011 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 3876 | 4 | 4 | 4 | 0.00 |
| 28/11/2011 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 4445 | 5 | 4 | 5 | 0.00 |
| 28/11/2011 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 4715 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 4579 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R208 On 02-February-12 | | | Bond Future | 8.16 | 93.0433 | 93.4197 | 93.0433 | 12,230.00 |
| 28/11/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 5046 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 5297 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 4796 | 4 | 5 | 4 | 0.00 |
| 28/11/2011 | R208 On 02-February-12 | 7.45 | Call | Bond Future | 219 | 0 | 0 | 0 | 2,880.00 |
| 28/11/2011 | R208 On 02-February-12 | 8.55 | Call | Bond Future | 2933 | 3 | 3 | 3 | 0.00 |
| 28/11/2011 | R208 On 02-February-12 | 7.70 | Call | Bond Future | 491 | 0 | 0 | 0 | 960.00 |
| 28/11/2011 | R208 On 02-February-12 | 7.90 | Call | Bond Future | 841 | 1 | 1 | 1 | 0.00 |
| 28/11/2011 | R208 On 02-February-12 | 7.90 | Put | Bond Future | 2416 | 3 | 2 | 3 | 960.00 |
| 28/11/2011 | R208 On 02-February-12 | 8.55 | Put | Bond Future | 634 | 1 | 1 | 1 | 2,880.00 |
| 28/11/2011 | R208 On 02-February-12 | 7.70 | Put | Bond Future | 3301 | 4 | 3 | 4 | 0.00 |
| 28/11/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 215 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R208 On 02-February-12 | 7.45 | Put | Bond Future | 4601 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 157 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 185 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R208 On 03-May-12 | | | Bond Future | 8.24 | 91.0268 | 91.4059 | 91.0268 | 0.00 |
| 28/11/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5425 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5225 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5624 | 5 | 6 | 5 | 0.00 |
| 28/11/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1056 | 1 | 1 | 1 | 0.00 |
| 28/11/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1207 | 1 | 1 | 1 | 0.00 |
| 28/11/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1132 | 1 | 1 | 1 | 0.00 |
| 28/11/2011 | R208 On 02-August-12 | | | Bond Future | 8.32 | 92.4151 | 92.8022 | 92.4151 | 0.00 |
| 28/11/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4946 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5115 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4779 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2659 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2444 | 3 | 2 | 3 | 0.00 |
| 28/11/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2550 | 3 | 3 | 3 | 0.00 |
| 28/11/2011 | R208 On 01-November-12 | | | Bond Future | 8.41 | 90.4522 | 90.8463 | 90.4522 | 0.00 |
| 28/11/2011 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 3681 | 4 | 4 | 4 | 0.00 |
| 28/11/2011 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 3816 | 4 | 4 | 4 | 0.00 |
| 28/11/2011 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 3550 | 3 | 4 | 3 | 0.00 |
| 28/11/2011 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 4700 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 4403 | 5 | 4 | 5 | 0.00 |
| 28/11/2011 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 4549 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R209 On 02-February-12 | | | Bond Future | 9.02 | 74.8339 | 75.1450 | 74.8339 | 2,599.00 |
| 28/11/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 2476 | 2 | 2 | 2 | 0.00 |
| 28/11/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 2660 | 3 | 3 | 3 | 0.00 |
| 28/11/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 2299 | 2 | 2 | 2 | 0.00 |
| 28/11/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 2835 | 3 | 3 | 3 | 0.00 |
| 28/11/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2432 | 3 | 2 | 3 | 0.00 |
| 28/11/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2629 | 3 | 3 | 3 | 0.00 |
| 28/11/2011 | R209 On 03-May-12 | | | Bond Future | 9.09 | 72.7992 | 73.1136 | 72.7992 | 0.00 |
| 28/11/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3494 | 3 | 3 | 3 | 0.00 |
| 28/11/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 3671 | 4 | 4 | 4 | 0.00 |
| 28/11/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3319 | 3 | 3 | 3 | 0.00 |
| 28/11/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 4398 | 5 | 4 | 5 | 0.00 |
| 28/11/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 3988 | 4 | 4 | 4 | 0.00 |
| 28/11/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 4190 | 4 | 4 | 4 | 0.00 |
| 28/11/2011 | R209 On 02-August-12 | | | Bond Future | 9.16 | 73.9081 | 74.2332 | 73.9081 | 0.00 |
| 28/11/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 5190 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 5013 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 5370 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 4351 | 5 | 4 | 5 | 0.00 |
| 28/11/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 4725 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 4535 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R209 On 01-November-12 | | | Bond Future | 9.23 | 71.9042 | 72.2397 | 71.9042 | 0.00 |
| 28/11/2011 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 4778 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 4611 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2011 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 4945 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 6290 | 6 | 6 | 6 | 0.00 |
| 28/11/2011 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 6717 | 7 | 7 | 7 | 0.00 |
| 28/11/2011 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 6502 | 7 | 7 | 7 | 0.00 |
| 28/11/2011 | R210 On 02-February-12 | | | Bond Future | 137.33 | 137.3380 | 137.3326 | 137.3380 | 750.00 |
| 28/11/2011 | R210 On 02-February-12 | 131.00 | Call | Bond Future | 6333 | 6 | 6 | 6 | 0.00 |
| 28/11/2011 | R210 On 02-February-12 | 131.05 | Call | Bond Future | 6283 | 6 | 6 | 6 | 0.00 |
| 28/11/2011 | R210 On 02-February-12 | 130.95 | Call | Bond Future | 6383 | 6 | 6 | 6 | 0.00 |
| 28/11/2011 | R210 On 02-February-12 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R210 On 02-February-12 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R210 On 02-February-12 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R211 On 02-February-12 | | | Bond Future | 114.74 | 114.7479 | 114.7394 | 114.7479 | 480.00 |
| 28/11/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 4239 | 4 | 4 | 4 | 0.00 |
| 28/11/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 4189 | 4 | 4 | 4 | 0.00 |
| 28/11/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 4289 | 4 | 4 | 4 | 0.00 |
| 28/11/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R212 On 02-February-12 | | | Bond Future | 111.23 | 111.4793 | 111.2267 | 111.4793 | 2,677.00 |
| 28/11/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 2727 | 3 | 3 | 3 | 0.00 |
| 28/11/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 2777 | 3 | 3 | 3 | 0.00 |
| 28/11/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 2677 | 3 | 3 | 3 | 0.00 |
| 28/11/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2011 | R213 On 02-February-12 | | | Bond Future | 9.03 | 84.4725 | 84.7972 | 84.4725 | 487.00 |
| 28/11/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 2644 | 3 | 3 | 3 | 0.00 |
| 28/11/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 2452 | 2 | 2 | 2 | 0.00 |
| 28/11/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 2845 | 3 | 3 | 3 | 0.00 |
| 28/11/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 2675 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 3060 | 3 | 3 | 3 | 0.00 |
| 28/11/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 2862 | 3 | 3 | 3 | 0.00 |
| 28/11/2011 | R213 On 03-May-12 | | | Bond Future | 9.11 | 82.1825 | 82.5101 | 82.1825 | 0.00 |
| 28/11/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 4651 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 4441 | 4 | 4 | 4 | 0.00 |
| 28/11/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 4865 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 3403 | 4 | 3 | 4 | 0.00 |
| 28/11/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 3727 | 4 | 4 | 4 | 0.00 |
| 28/11/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 3562 | 4 | 4 | 4 | 0.00 |
| 28/11/2011 | R213 On 02-August-12 | | | Bond Future | 9.18 | 83.4387 | 83.7767 | 83.4387 | 0.00 |
| 28/11/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 5269 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 5474 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 5067 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 4917 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 4577 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 4744 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R213 On 01-November-12 | | | Bond Future | 9.26 | 81.1885 | 81.5364 | 81.1885 | 0.00 |
| 28/11/2011 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 4846 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 5033 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 4658 | 5 | 5 | 5 | 0.00 |
| 28/11/2011 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 6995 | 7 | 7 | 7 | 0.00 |
| 28/11/2011 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 6600 | 7 | 7 | 7 | 0.00 |
| 28/11/2011 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 6797 | 7 | 7 | 7 | 0.00 |
| 28/11/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 29/11/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | AL7T On 02-February-12 | | | Index Future | 407.77 | 407.8960 | 407.7700 | 407.8960 | 16.00 |
| 29/11/2011 | AL7T On 03-May-12 | | | Index Future | 413.79 | 413.9280 | 413.7880 | 413.9280 | 0.00 |
| 29/11/2011 | ALBI On 02-February-12 | | | Index Future | 371.12 | 371.5520 | 371.1170 | 371.5520 | 1,042.00 |
| 29/11/2011 | ALBI On 03-May-12 | | | Index Future | 376.60 | 377.0470 | 376.5950 | 377.0470 | 0.00 |
| 29/11/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 29/11/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | CAAK On 19-December-11 | | | Can-Do Future | 0.23 | 0.2139 | 0.2303 | 0.2139 | 12,659.00 |
| 29/11/2011 | CAAL On 19-December-11 | | | Can-Do Future | 0.23 | 0.2131 | 0.2312 | 0.2131 | 18,519.00 |
| 29/11/2011 | CAAM On 19-December-11 | | | Can-Do Future | 0.04 | 0.0562 | 0.0437 | 0.0562 | 12,423.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2011 | CAAN On 30-March-12 | | | Can-Do Future | 0.52 | 0.5062 | 0.5194 | 0.5062 | 100,000.00 |
| 29/11/2011 | CAAO On 30-March-12 | | | Can-Do Future | 0.05 | 0.0575 | 0.0490 | 0.0575 | 100,000.00 |
| 29/11/2011 | CAAP On 19-December-11 | | | Can-Do Future | 0.06 | 0.0695 | 0.0557 | 0.0695 | 12,346.00 |
| 29/11/2011 | CAAR On 19-December-11 | | | Can-Do Future | 0.25 | 0.2278 | 0.2478 | 0.2278 | 18,750.00 |
| 29/11/2011 | CAAS On 31-January-12 | | | Can-Do Future | 0.14 | 0.1312 | 0.1395 | 0.1312 | 12,500.00 |
| 29/11/2011 | CAAT On 29-February-12 | | | Can-Do Future | 0.11 | 0.1056 | 0.1115 | 0.1056 | 12,500.00 |
| 29/11/2011 | CAAU On 31-January-12 | | | Can-Do Future | 0.03 | 0.0319 | 0.0273 | 0.0319 | 19,481.00 |
| 29/11/2011 | CAAV On 29-February-12 | | | Can-Do Future | 0.05 | 0.0530 | 0.0481 | 0.0530 | 12,987.00 |
| 29/11/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 29/11/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 29/11/2011 | GOVI On 02-February-12 | | | GOVI | 372.59 | 372.8790 | 372.5860 | 372.8790 | 156.00 |
| 29/11/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 35860 | 4 | 4 | 4 | 0.00 |
| 29/11/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 35760 | 4 | 4 | 4 | 0.00 |
| 29/11/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 35960 | 4 | 4 | 4 | 0.00 |
| 29/11/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | GOVI On 03-May-12 | | | GOVI | 378.09 | 378.3930 | 378.0850 | 378.3930 | 0.00 |
| 29/11/2011 | GOVI On 03-May-12 | 382.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | GOVI On 03-May-12 | 382.01 | Call | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2011 | GOVI On 03-May-12 | 381.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | GOVI On 03-May-12 | 381.99 | Put | GOVI | 39050 | 4 | 4 | 4 | 0.00 |
| 29/11/2011 | GOVI On 03-May-12 | 382.01 | Put | GOVI | 39250 | 4 | 4 | 4 | 0.00 |
| 29/11/2011 | GOVI On 03-May-12 | 382.00 | Put | GOVI | 39150 | 4 | 4 | 4 | 0.00 |
| 29/11/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 29/11/2011 | IGOV On 02-February-12 | | | Index Future | 163.78 | 163.8040 | 163.7780 | 163.8040 | 505.00 |
| 29/11/2011 | IGOV On 03-May-12 | | | Index Future | 166.20 | 166.2260 | 166.1960 | 166.2260 | 0.00 |
| 29/11/2011 | ILBI On 02-February-12 | | | Index Future | 447.08 | 447.1430 | 447.0830 | 447.1430 | 88.00 |
| 29/11/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 29/11/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 29/11/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 29/11/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 29/11/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 29/11/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 29/11/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.58 | 94.4000 | 94.4200 | 94.4000 | 5,541.00 |
| 29/11/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.57 | 94.4100 | 94.4300 | 94.4100 | 101.00 |
| 29/11/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.57 | 94.4100 | 94.4300 | 94.4100 | 0.00 |
| 29/11/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.57 | 94.4100 | 94.4300 | 94.4100 | 2,390.00 |
| 29/11/2011 | JBAF On 18-April-12 | | | Jibar Tradeable Future | 5.57 | 94.4000 | 94.4300 | 94.4000 | 0.00 |
| 29/11/2011 | JBAF On 16-May-12 | | | Jibar Tradeable Future | 5.57 | 94.3800 | 94.4300 | 94.3800 | 0.00 |
| 29/11/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.57 | 94.3600 | 94.4300 | 94.3600 | 2,890.00 |
| 29/11/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.68 | 94.2200 | 94.3200 | 94.2200 | 44,760.00 |
| 29/11/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.89 | 93.9900 | 94.1100 | 93.9900 | 990.00 |
| 29/11/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 6.18 | 93.7100 | 93.8200 | 93.7100 | 790.00 |
| 29/11/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 6.46 | 93.4200 | 93.5400 | 93.4200 | 1,250.00 |
| 29/11/2011 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 6.73 | 93.1600 | 93.2700 | 93.1600 | 2,100.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2011 | JN02 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 29/11/2011 | JN02 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | JN02 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | JN02 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | JN02 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | JN02 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | JN02 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | JN05 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 29/11/2011 | JN05 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | JN05 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | JN05 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | JN05 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | JN05 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | JN05 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | JN10 On 02-February-12 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 29/11/2011 | JN10 On 02-February-12 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | JN10 On 02-February-12 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | JN10 On 02-February-12 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | JN10 On 02-February-12 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | JN10 On 02-February-12 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | JN10 On 02-February-12 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | OTH1 On 02-February-12 | | | Index Future | 362.95 | 364.1030 | 362.9520 | 364.1030 | 0.00 |
| 29/11/2011 | R157 On 02-February-12 | | | Bond Future | 7.05 | 125.4861 | 125.5636 | 125.4861 | 12,966.00 |
| 29/11/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 4978 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 5143 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 4812 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 230 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 27 | 0 | 0 | 0 | 130.00 |
| 29/11/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 847 | 1 | 1 | 1 | 0.00 |
| 29/11/2011 | R157 On 02-February-12 | 6.25 | Call | Bond Future | 80 | 0 | 0 | 0 | 3,960.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2011 | R157 On 02-February-12 | 6.45 | Call | Bond Future | 166 | 0 | 0 | 0 | 1,320.00 |
| 29/11/2011 | R157 On 02-February-12 | 6.65 | Call | Bond Future | 311 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R157 On 02-February-12 | 7.20 | Call | Bond Future | 1140 | 1 | 1 | 1 | 0.00 |
| 29/11/2011 | R157 On 02-February-12 | 7.20 | Put | Bond Future | 613 | 1 | 1 | 1 | 3,960.00 |
| 29/11/2011 | R157 On 02-February-12 | 6.65 | Put | Bond Future | 1730 | 2 | 2 | 2 | 1,320.00 |
| 29/11/2011 | R157 On 02-February-12 | 6.45 | Put | Bond Future | 2302 | 2 | 2 | 2 | 0.00 |
| 29/11/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 847 | 1 | 1 | 1 | 130.00 |
| 29/11/2011 | R157 On 02-February-12 | 6.25 | Put | Bond Future | 2939 | 3 | 3 | 3 | 0.00 |
| 29/11/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 2007 | 2 | 2 | 2 | 0.00 |
| 29/11/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 3797 | 4 | 4 | 4 | 0.00 |
| 29/11/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R157 On 03-May-12 | | | Bond Future | 7.15 | 120.5341 | 120.6093 | 120.5341 | 0.00 |
| 29/11/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 3797 | 4 | 4 | 4 | 0.00 |
| 29/11/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 3663 | 4 | 4 | 4 | 0.00 |
| 29/11/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 3932 | 4 | 4 | 4 | 0.00 |
| 29/11/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 229 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 275 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 251 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R157 On 02-August-12 | | | Bond Future | 7.23 | 122.3790 | 122.4547 | 122.3790 | 0.00 |
| 29/11/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 3201 | 3 | 3 | 3 | 0.00 |
| 29/11/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 3100 | 3 | 3 | 3 | 0.00 |
| 29/11/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 3303 | 3 | 3 | 3 | 0.00 |
| 29/11/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 863 | 1 | 1 | 1 | 0.00 |
| 29/11/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 956 | 1 | 1 | 1 | 0.00 |
| 29/11/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 909 | 1 | 1 | 1 | 0.00 |
| 29/11/2011 | R157 On 01-November-12 | | | Bond Future | 7.33 | 117.4702 | 117.5565 | 117.4702 | 0.00 |
| 29/11/2011 | R157 On 01-November-12 | 7.00 | Call | Bond Future | 1578 | 2 | 2 | 2 | 0.00 |
| 29/11/2011 | R157 On 01-November-12 | 6.95 | Call | Bond Future | 1516 | 1 | 2 | 1 | 0.00 |
| 29/11/2011 | R157 On 01-November-12 | 7.05 | Call | Bond Future | 1641 | 2 | 2 | 2 | 0.00 |
| 29/11/2011 | R157 On 01-November-12 | 7.05 | Put | Bond Future | 2427 | 2 | 2 | 2 | 0.00 |
| 29/11/2011 | R157 On 01-November-12 | 6.95 | Put | Bond Future | 2583 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2011 | R157 On 01-November-12 | 7.00 | Put | Bond Future | 2505 | 3 | 3 | 3 | 0.00 |
| 29/11/2011 | R186 On 02-February-12 | | | Bond Future | 8.73 | 116.3501 | 115.9394 | 116.3501 | 24,833.00 |
| 29/11/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 4403 | 5 | 4 | 5 | 0.00 |
| 29/11/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 4683 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 4132 | 4 | 4 | 4 | 0.00 |
| 29/11/2011 | R186 On 02-February-12 | 7.75 | Call | Bond Future | 395 | 0 | 0 | 0 | 6,000.00 |
| 29/11/2011 | R186 On 02-February-12 | 6.75 | Call | Bond Future | 11 | 0 | 0 | 0 | 6,000.00 |
| 29/11/2011 | R186 On 02-February-12 | 13.25 | Call | Bond Future | 32269 | 33 | 32 | 33 | 0.00 |
| 29/11/2011 | R186 On 02-February-12 | 98.00 | Call | Bond Future | 104043 | 104 | 104 | 104 | 0.00 |
| 29/11/2011 | R186 On 02-February-12 | 8.00 | Call | Bond Future | 753 | 1 | 1 | 1 | 100.00 |
| 29/11/2011 | R186 On 02-February-12 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R186 On 02-February-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R186 On 02-February-12 | 8.00 | Put | Bond Future | 7686 | 7 | 8 | 7 | 0.00 |
| 29/11/2011 | R186 On 02-February-12 | 6.75 | Put | Bond Future | 20284 | 20 | 20 | 20 | 0.00 |
| 29/11/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 2155 | 2 | 2 | 2 | 0.00 |
| 29/11/2011 | R186 On 02-February-12 | 7.75 | Put | Bond Future | 9841 | 9 | 10 | 9 | 0.00 |
| 29/11/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 1823 | 2 | 2 | 2 | 0.00 |
| 29/11/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1983 | 2 | 2 | 2 | 100.00 |
| 29/11/2011 | R186 On 03-May-12 | | | Bond Future | 8.82 | 118.0692 | 117.6485 | 118.0692 | 0.00 |
| 29/11/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 5393 | 6 | 5 | 6 | 0.00 |
| 29/11/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 5639 | 6 | 6 | 6 | 0.00 |
| 29/11/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 5153 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 3975 | 4 | 4 | 4 | 0.00 |
| 29/11/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 3586 | 3 | 4 | 3 | 0.00 |
| 29/11/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 3776 | 4 | 4 | 4 | 0.00 |
| 29/11/2011 | R186 On 02-August-12 | | | Bond Future | 8.90 | 114.5912 | 114.1608 | 114.5912 | 0.00 |
| 29/11/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 4925 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 5132 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 4722 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 6493 | 6 | 6 | 6 | 0.00 |
| 29/11/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 6013 | 6 | 6 | 6 | 0.00 |
| 29/11/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 6250 | 6 | 6 | 6 | 0.00 |
| 29/11/2011 | R186 On 01-November-12 | | | Bond Future | 8.98 | 116.3651 | 115.9429 | 116.3651 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2011 | R186 On 01-November-12 | 8.75 | Call | Bond Future | 5661 | 6 | 6 | 6 | 0.00 |
| 29/11/2011 | R186 On 01-November-12 | 8.80 | Call | Bond Future | 5862 | 6 | 6 | 6 | 0.00 |
| 29/11/2011 | R186 On 01-November-12 | 8.70 | Call | Bond Future | 5464 | 6 | 5 | 6 | 0.00 |
| 29/11/2011 | R186 On 01-November-12 | 8.70 | Put | Bond Future | 7934 | 8 | 8 | 8 | 0.00 |
| 29/11/2011 | R186 On 01-November-12 | 8.80 | Put | Bond Future | 7451 | 7 | 7 | 7 | 0.00 |
| 29/11/2011 | R186 On 01-November-12 | 8.75 | Put | Bond Future | 7689 | 7 | 8 | 7 | 0.00 |
| 29/11/2011 | R189 On 02-February-12 | | | Bond Future | 218.64 | 218.6445 | 218.6404 | 218.6445 | 0.00 |
| 29/11/2011 | R189 On 02-February-12 | 218.00 | Call | Bond Future | 640 | 1 | 1 | 1 | 0.00 |
| 29/11/2011 | R189 On 02-February-12 | 217.95 | Call | Bond Future | 690 | 1 | 1 | 1 | 0.00 |
| 29/11/2011 | R189 On 02-February-12 | 218.05 | Call | Bond Future | 590 | 1 | 1 | 1 | 0.00 |
| 29/11/2011 | R189 On 02-February-12 | 218.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R189 On 02-February-12 | 217.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R189 On 02-February-12 | 218.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R197 On 02-February-12 | | | Bond Future | 243.63 | 243.1662 | 243.6304 | 243.1662 | 850.00 |
| 29/11/2011 | R197 On 02-February-12 | 237.00 | Call | Bond Future | 6630 | 6 | 7 | 6 | 0.00 |
| 29/11/2011 | R197 On 02-February-12 | 237.05 | Call | Bond Future | 6580 | 6 | 7 | 6 | 0.00 |
| 29/11/2011 | R197 On 02-February-12 | 236.95 | Call | Bond Future | 6680 | 6 | 7 | 6 | 0.00 |
| 29/11/2011 | R197 On 02-February-12 | 236.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R197 On 02-February-12 | 237.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R197 On 02-February-12 | 237.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R201 On 02-February-12 | | | Bond Future | 6.54 | 106.7292 | 106.8333 | 106.7292 | 3,124.00 |
| 29/11/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 4449 | 4 | 4 | 4 | 0.00 |
| 29/11/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 4575 | 4 | 5 | 4 | 0.00 |
| 29/11/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 4322 | 4 | 4 | 4 | 0.00 |
| 29/11/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R201 On 03-May-12 | | | Bond Future | 6.60 | 108.3089 | 108.4092 | 108.3089 | 0.00 |
| 29/11/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 2920 | 3 | 3 | 3 | 0.00 |
| 29/11/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 2817 | 3 | 3 | 3 | 0.00 |
| 29/11/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 3023 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 134 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 165 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 150 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R201 On 02-August-12 | | | Bond Future | 6.65 | 105.5570 | 105.6571 | 105.5570 | 0.00 |
| 29/11/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 2422 | 2 | 2 | 2 | 0.00 |
| 29/11/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 2345 | 2 | 2 | 2 | 0.00 |
| 29/11/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 2501 | 2 | 3 | 2 | 0.00 |
| 29/11/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 514 | 1 | 1 | 1 | 0.00 |
| 29/11/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 575 | 1 | 1 | 1 | 0.00 |
| 29/11/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 544 | 1 | 1 | 1 | 0.00 |
| 29/11/2011 | R201 On 01-November-12 | | | Bond Future | 6.69 | 107.1966 | 107.3066 | 107.1966 | 0.00 |
| 29/11/2011 | R201 On 01-November-12 | 6.50 | Call | Bond Future | 1269 | 1 | 1 | 1 | 0.00 |
| 29/11/2011 | R201 On 01-November-12 | 6.45 | Call | Bond Future | 1220 | 1 | 1 | 1 | 0.00 |
| 29/11/2011 | R201 On 01-November-12 | 6.55 | Call | Bond Future | 1318 | 1 | 1 | 1 | 0.00 |
| 29/11/2011 | R201 On 01-November-12 | 6.55 | Put | Bond Future | 1593 | 2 | 2 | 2 | 0.00 |
| 29/11/2011 | R201 On 01-November-12 | 6.45 | Put | Bond Future | 1696 | 2 | 2 | 2 | 0.00 |
| 29/11/2011 | R201 On 01-November-12 | 6.50 | Put | Bond Future | 1644 | 2 | 2 | 2 | 0.00 |
| 29/11/2011 | R202 On 02-February-12 | | | Bond Future | 181.27 | 181.8388 | 181.2684 | 181.8388 | 34,743.00 |
| 29/11/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 4268 | 5 | 4 | 5 | 0.00 |
| 29/11/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 4218 | 5 | 4 | 5 | 0.00 |
| 29/11/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 4318 | 5 | 4 | 5 | 0.00 |
| 29/11/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R203 On 02-February-12 | | | Bond Future | 7.63 | 105.9436 | 106.0440 | 105.9436 | 1,867.00 |
| 29/11/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 5028 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 5230 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 4826 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R203 On 02-February-12 | 6.95 | Call | Bond Future | 247 | 0 | 0 | 0 | 2,640.00 |
| 29/11/2011 | R203 On 02-February-12 | 7.20 | Call | Bond Future | 491 | 0 | 0 | 0 | 880.00 |
| 29/11/2011 | R203 On 02-February-12 | 7.35 | Call | Bond Future | 704 | 1 | 1 | 1 | 0.00 |
| 29/11/2011 | R203 On 02-February-12 | 7.95 | Call | Bond Future | 2109 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2011 | R203 On 02-February-12 | 7.95 | Put | Bond Future | 674 | 1 | 1 | 1 | 2,640.00 |
| 29/11/2011 | R203 On 02-February-12 | 7.35 | Put | Bond Future | 2007 | 2 | 2 | 2 | 880.00 |
| 29/11/2011 | R203 On 02-February-12 | 7.20 | Put | Bond Future | 2492 | 3 | 2 | 3 | 0.00 |
| 29/11/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 92 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R203 On 02-February-12 | 6.95 | Put | Bond Future | 3426 | 4 | 3 | 4 | 0.00 |
| 29/11/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 66 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 79 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R203 On 03-May-12 | | | Bond Future | 7.73 | 103.3517 | 103.4480 | 103.3517 | 0.00 |
| 29/11/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 4964 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 5129 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 4802 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 653 | 1 | 1 | 1 | 0.00 |
| 29/11/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 565 | 1 | 1 | 1 | 0.00 |
| 29/11/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 607 | 1 | 1 | 1 | 0.00 |
| 29/11/2011 | R203 On 02-August-12 | | | Bond Future | 7.82 | 104.9357 | 105.0320 | 104.9357 | 0.00 |
| 29/11/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4487 | 4 | 4 | 4 | 0.00 |
| 29/11/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4354 | 4 | 4 | 4 | 0.00 |
| 29/11/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4618 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1602 | 2 | 2 | 2 | 0.00 |
| 29/11/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1743 | 2 | 2 | 2 | 0.00 |
| 29/11/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1673 | 2 | 2 | 2 | 0.00 |
| 29/11/2011 | R203 On 01-November-12 | | | Bond Future | 7.91 | 102.4020 | 102.5100 | 102.4020 | 0.00 |
| 29/11/2011 | R203 On 01-November-12 | 7.75 | Call | Bond Future | 2937 | 3 | 3 | 3 | 0.00 |
| 29/11/2011 | R203 On 01-November-12 | 7.80 | Call | Bond Future | 3035 | 3 | 3 | 3 | 0.00 |
| 29/11/2011 | R203 On 01-November-12 | 7.70 | Call | Bond Future | 2840 | 3 | 3 | 3 | 0.00 |
| 29/11/2011 | R203 On 01-November-12 | 7.70 | Put | Bond Future | 3693 | 4 | 4 | 4 | 0.00 |
| 29/11/2011 | R203 On 01-November-12 | 7.80 | Put | Bond Future | 3485 | 4 | 3 | 4 | 0.00 |
| 29/11/2011 | R203 On 01-November-12 | 7.75 | Put | Bond Future | 3588 | 4 | 4 | 4 | 0.00 |
| 29/11/2011 | R204 On 02-February-12 | | | Bond Future | 7.93 | 101.3472 | 101.4047 | 101.3472 | 2,908.00 |
| 29/11/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 5586 | 6 | 6 | 6 | 0.00 |
| 29/11/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 5365 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 5808 | 6 | 6 | 6 | 0.00 |
| 29/11/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 150 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 195 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 172 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R204 On 03-May-12 | | | Bond Future | 8.02 | 102.8468 | 102.9024 | 102.8468 | 0.00 |
| 29/11/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 4720 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 4551 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 4891 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 1061 | 1 | 1 | 1 | 0.00 |
| 29/11/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 1204 | 1 | 1 | 1 | 0.00 |
| 29/11/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 1131 | 1 | 1 | 1 | 0.00 |
| 29/11/2011 | R204 On 02-August-12 | | | Bond Future | 8.12 | 100.3901 | 100.4439 | 100.3901 | 0.00 |
| 29/11/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4297 | 4 | 4 | 4 | 0.00 |
| 29/11/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4441 | 4 | 4 | 4 | 0.00 |
| 29/11/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4156 | 4 | 4 | 4 | 0.00 |
| 29/11/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 2541 | 3 | 3 | 3 | 0.00 |
| 29/11/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 2349 | 2 | 2 | 2 | 0.00 |
| 29/11/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 2443 | 2 | 2 | 2 | 0.00 |
| 29/11/2011 | R204 On 01-November-12 | | | Bond Future | 8.21 | 101.9452 | 102.0111 | 101.9452 | 0.00 |
| 29/11/2011 | R204 On 01-November-12 | 8.00 | Call | Bond Future | 3423 | 3 | 3 | 3 | 0.00 |
| 29/11/2011 | R204 On 01-November-12 | 7.95 | Call | Bond Future | 3312 | 3 | 3 | 3 | 0.00 |
| 29/11/2011 | R204 On 01-November-12 | 8.05 | Call | Bond Future | 3536 | 4 | 4 | 4 | 0.00 |
| 29/11/2011 | R204 On 01-November-12 | 8.05 | Put | Bond Future | 4289 | 4 | 4 | 4 | 0.00 |
| 29/11/2011 | R204 On 01-November-12 | 7.95 | Put | Bond Future | 4541 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R204 On 01-November-12 | 8.00 | Put | Bond Future | 4414 | 4 | 4 | 4 | 0.00 |
| 29/11/2011 | R206 On 02-February-12 | | | Bond Future | 6.31 | 102.5308 | 102.6109 | 102.5308 | 300.00 |
| 29/11/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3026 | 3 | 3 | 3 | 0.00 |
| 29/11/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 3114 | 3 | 3 | 3 | 0.00 |
| 29/11/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 2938 | 3 | 3 | 3 | 0.00 |
| 29/11/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R206 On 03-May-12 | | | Bond Future | 6.36 | 104.0471 | 104.1268 | 104.0471 | 0.00 |
| 29/11/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 1866 | 2 | 2 | 2 | 0.00 |
| 29/11/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 1936 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 1797 | 2 | 2 | 2 | 0.00 |
| 29/11/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 81 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 64 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 72 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R206 On 02-August-12 | | | Bond Future | 6.40 | 101.8766 | 101.9545 | 101.8766 | 0.00 |
| 29/11/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 1490 | 1 | 1 | 1 | 0.00 |
| 29/11/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 1442 | 1 | 1 | 1 | 0.00 |
| 29/11/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 1539 | 1 | 2 | 1 | 0.00 |
| 29/11/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 314 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 352 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 333 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R206 On 01-November-12 | | | Bond Future | 6.41 | 103.4564 | 103.5453 | 103.4564 | 0.00 |
| 29/11/2011 | R206 On 01-November-12 | 6.00 | Call | Bond Future | 668 | 1 | 1 | 1 | 0.00 |
| 29/11/2011 | R206 On 01-November-12 | 6.05 | Call | Bond Future | 694 | 1 | 1 | 1 | 0.00 |
| 29/11/2011 | R206 On 01-November-12 | 5.95 | Call | Bond Future | 643 | 1 | 1 | 1 | 0.00 |
| 29/11/2011 | R206 On 01-November-12 | 5.95 | Put | Bond Future | 1164 | 1 | 1 | 1 | 0.00 |
| 29/11/2011 | R206 On 01-November-12 | 6.05 | Put | Bond Future | 1100 | 1 | 1 | 1 | 0.00 |
| 29/11/2011 | R206 On 01-November-12 | 6.00 | Put | Bond Future | 1132 | 1 | 1 | 1 | 0.00 |
| 29/11/2011 | R207 On 02-February-12 | | | Bond Future | 8.14 | 95.3375 | 95.3431 | 95.3375 | 24,484.00 |
| 29/11/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 4863 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 5097 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 4630 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R207 On 02-February-12 | 7.35 | Call | Bond Future | 192 | 0 | 0 | 0 | 1,920.00 |
| 29/11/2011 | R207 On 02-February-12 | 7.65 | Call | Bond Future | 483 | 0 | 0 | 0 | 640.00 |
| 29/11/2011 | R207 On 02-February-12 | 7.85 | Call | Bond Future | 805 | 1 | 1 | 1 | 0.00 |
| 29/11/2011 | R207 On 02-February-12 | 8.50 | Call | Bond Future | 2700 | 3 | 3 | 3 | 0.00 |
| 29/11/2011 | R207 On 02-February-12 | 8.50 | Put | Bond Future | 696 | 1 | 1 | 1 | 1,920.00 |
| 29/11/2011 | R207 On 02-February-12 | 7.85 | Put | Bond Future | 2417 | 2 | 2 | 2 | 640.00 |
| 29/11/2011 | R207 On 02-February-12 | 7.65 | Put | Bond Future | 3243 | 3 | 3 | 3 | 0.00 |
| 29/11/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 222 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R207 On 02-February-12 | 7.35 | Put | Bond Future | 4707 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 166 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 193 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2011 | R207 On 03-May-12 | | | Bond Future | 8.23 | 96.7463 | 96.7463 | 96.7463 | 0.00 |
| 29/11/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 4332 | 4 | 4 | 4 | 0.00 |
| 29/11/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 4164 | 4 | 4 | 4 | 0.00 |
| 29/11/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 4504 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1482 | 1 | 1 | 1 | 0.00 |
| 29/11/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1664 | 2 | 2 | 2 | 0.00 |
| 29/11/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1571 | 2 | 2 | 2 | 0.00 |
| 29/11/2011 | R207 On 02-August-12 | | | Bond Future | 8.32 | 94.5879 | 94.5879 | 94.5879 | 0.00 |
| 29/11/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 4699 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 4855 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 4545 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 2582 | 3 | 3 | 3 | 0.00 |
| 29/11/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 2381 | 2 | 2 | 2 | 0.00 |
| 29/11/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 2480 | 2 | 2 | 2 | 0.00 |
| 29/11/2011 | R207 On 01-November-12 | | | Bond Future | 8.41 | 96.0582 | 96.0633 | 96.0582 | 0.00 |
| 29/11/2011 | R207 On 01-November-12 | 8.25 | Call | Bond Future | 3748 | 4 | 4 | 4 | 0.00 |
| 29/11/2011 | R207 On 01-November-12 | 8.20 | Call | Bond Future | 3626 | 4 | 4 | 4 | 0.00 |
| 29/11/2011 | R207 On 01-November-12 | 8.30 | Call | Bond Future | 3872 | 4 | 4 | 4 | 0.00 |
| 29/11/2011 | R207 On 01-November-12 | 8.30 | Put | Bond Future | 4436 | 4 | 4 | 4 | 0.00 |
| 29/11/2011 | R207 On 01-November-12 | 8.20 | Put | Bond Future | 4707 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R207 On 01-November-12 | 8.25 | Put | Bond Future | 4570 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R208 On 02-February-12 | | | Bond Future | 8.18 | 93.4197 | 93.3000 | 93.4197 | 12,230.00 |
| 29/11/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 4933 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 5183 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 4684 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R208 On 02-February-12 | 7.45 | Call | Bond Future | 200 | 0 | 0 | 0 | 2,880.00 |
| 29/11/2011 | R208 On 02-February-12 | 7.70 | Call | Bond Future | 455 | 0 | 0 | 0 | 960.00 |
| 29/11/2011 | R208 On 02-February-12 | 7.90 | Call | Bond Future | 790 | 1 | 1 | 1 | 0.00 |
| 29/11/2011 | R208 On 02-February-12 | 8.55 | Call | Bond Future | 2836 | 3 | 3 | 3 | 0.00 |
| 29/11/2011 | R208 On 02-February-12 | 8.55 | Put | Bond Future | 657 | 1 | 1 | 1 | 2,880.00 |
| 29/11/2011 | R208 On 02-February-12 | 7.90 | Put | Bond Future | 2484 | 2 | 2 | 2 | 960.00 |
| 29/11/2011 | R208 On 02-February-12 | 7.70 | Put | Bond Future | 3384 | 3 | 3 | 3 | 0.00 |
| 29/11/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 223 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2011 | R208 On 02-February-12 | 7.45 | Put | Bond Future | 4702 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 163 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 192 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R208 On 03-May-12 | | | Bond Future | 8.26 | 91.4059 | 91.2832 | 91.4059 | 0.00 |
| 29/11/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 5327 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 5524 | 6 | 6 | 6 | 0.00 |
| 29/11/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 5128 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 1233 | 1 | 1 | 1 | 0.00 |
| 29/11/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 1079 | 1 | 1 | 1 | 0.00 |
| 29/11/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 1156 | 1 | 1 | 1 | 0.00 |
| 29/11/2011 | R208 On 02-August-12 | | | Bond Future | 8.35 | 92.8022 | 92.6767 | 92.8022 | 0.00 |
| 29/11/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 4861 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 4695 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5029 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 2483 | 2 | 2 | 2 | 0.00 |
| 29/11/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 2701 | 3 | 3 | 3 | 0.00 |
| 29/11/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 2590 | 3 | 3 | 3 | 0.00 |
| 29/11/2011 | R208 On 01-November-12 | | | Bond Future | 8.43 | 90.8463 | 90.7295 | 90.8463 | 0.00 |
| 29/11/2011 | R208 On 01-November-12 | 8.25 | Call | Bond Future | 3618 | 4 | 4 | 4 | 0.00 |
| 29/11/2011 | R208 On 01-November-12 | 8.30 | Call | Bond Future | 3752 | 4 | 4 | 4 | 0.00 |
| 29/11/2011 | R208 On 01-November-12 | 8.20 | Call | Bond Future | 3488 | 4 | 3 | 4 | 0.00 |
| 29/11/2011 | R208 On 01-November-12 | 8.20 | Put | Bond Future | 4755 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R208 On 01-November-12 | 8.30 | Put | Bond Future | 4456 | 4 | 4 | 4 | 0.00 |
| 29/11/2011 | R208 On 01-November-12 | 8.25 | Put | Bond Future | 4603 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R209 On 02-February-12 | | | Bond Future | 9.09 | 75.1450 | 74.6528 | 75.1450 | 2,599.00 |
| 29/11/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 2214 | 2 | 2 | 2 | 0.00 |
| 29/11/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 2049 | 2 | 2 | 2 | 0.00 |
| 29/11/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 2387 | 3 | 2 | 3 | 0.00 |
| 29/11/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 2651 | 2 | 3 | 2 | 0.00 |
| 29/11/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 3077 | 3 | 3 | 3 | 0.00 |
| 29/11/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 2859 | 3 | 3 | 3 | 0.00 |
| 29/11/2011 | R209 On 03-May-12 | | | Bond Future | 9.16 | 73.1136 | 72.6057 | 73.1136 | 0.00 |
| 29/11/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3234 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3067 | 3 | 3 | 3 | 0.00 |
| 29/11/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 3404 | 4 | 3 | 4 | 0.00 |
| 29/11/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 4229 | 4 | 4 | 4 | 0.00 |
| 29/11/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 4654 | 4 | 5 | 4 | 0.00 |
| 29/11/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 4438 | 4 | 4 | 4 | 0.00 |
| 29/11/2011 | R209 On 02-August-12 | | | Bond Future | 9.23 | 74.2332 | 73.7170 | 74.2332 | 0.00 |
| 29/11/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 4898 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 5072 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 4727 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 4955 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 4569 | 4 | 5 | 4 | 0.00 |
| 29/11/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 4759 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R209 On 01-November-12 | | | Bond Future | 9.30 | 72.2397 | 71.7229 | 72.2397 | 0.00 |
| 29/11/2011 | R209 On 01-November-12 | 9.00 | Call | Bond Future | 4521 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R209 On 01-November-12 | 8.95 | Call | Bond Future | 4360 | 5 | 4 | 5 | 0.00 |
| 29/11/2011 | R209 On 01-November-12 | 9.05 | Call | Bond Future | 4682 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R209 On 01-November-12 | 9.05 | Put | Bond Future | 6544 | 6 | 7 | 6 | 0.00 |
| 29/11/2011 | R209 On 01-November-12 | 8.95 | Put | Bond Future | 6983 | 7 | 7 | 7 | 0.00 |
| 29/11/2011 | R209 On 01-November-12 | 9.00 | Put | Bond Future | 6762 | 7 | 7 | 7 | 0.00 |
| 29/11/2011 | R210 On 02-February-12 | | | Bond Future | 137.43 | 137.3326 | 137.4300 | 137.3326 | 750.00 |
| 29/11/2011 | R210 On 02-February-12 | 131.00 | Call | Bond Future | 6430 | 6 | 6 | 6 | 0.00 |
| 29/11/2011 | R210 On 02-February-12 | 131.05 | Call | Bond Future | 6380 | 6 | 6 | 6 | 0.00 |
| 29/11/2011 | R210 On 02-February-12 | 130.95 | Call | Bond Future | 6480 | 6 | 6 | 6 | 0.00 |
| 29/11/2011 | R210 On 02-February-12 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R210 On 02-February-12 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R210 On 02-February-12 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R211 On 02-February-12 | | | Bond Future | 114.85 | 114.7394 | 114.8531 | 114.7394 | 480.00 |
| 29/11/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 4353 | 4 | 4 | 4 | 0.00 |
| 29/11/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 4403 | 4 | 4 | 4 | 0.00 |
| 29/11/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 4303 | 4 | 4 | 4 | 0.00 |
| 29/11/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R211 On 02-February-12 | 110.45 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R212 On 02-February-12 | | | Bond Future | 111.23 | 111.2267 | 111.2319 | 111.2267 | 2,677.00 |
| 29/11/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 2732 | 3 | 3 | 3 | 0.00 |
| 29/11/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 2682 | 3 | 3 | 3 | 0.00 |
| 29/11/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 2782 | 3 | 3 | 3 | 0.00 |
| 29/11/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/11/2011 | R213 On 02-February-12 | | | Bond Future | 9.09 | 84.7972 | 84.2878 | 84.7972 | 487.00 |
| 29/11/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 2375 | 3 | 2 | 3 | 0.00 |
| 29/11/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 2563 | 3 | 3 | 3 | 0.00 |
| 29/11/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 2194 | 2 | 2 | 2 | 0.00 |
| 29/11/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 3312 | 3 | 3 | 3 | 0.00 |
| 29/11/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 2902 | 3 | 3 | 3 | 0.00 |
| 29/11/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 3102 | 3 | 3 | 3 | 0.00 |
| 29/11/2011 | R213 On 03-May-12 | | | Bond Future | 9.17 | 82.5101 | 81.9930 | 82.5101 | 0.00 |
| 29/11/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 4350 | 5 | 4 | 5 | 0.00 |
| 29/11/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 4556 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 4147 | 4 | 4 | 4 | 0.00 |
| 29/11/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 3951 | 4 | 4 | 4 | 0.00 |
| 29/11/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 3611 | 3 | 4 | 3 | 0.00 |
| 29/11/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 3778 | 4 | 4 | 4 | 0.00 |
| 29/11/2011 | R213 On 02-August-12 | | | Bond Future | 9.25 | 83.7767 | 83.2519 | 83.7767 | 0.00 |
| 29/11/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 4976 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 5175 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 4780 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 5154 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 4803 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 4976 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R213 On 01-November-12 | | | Bond Future | 9.33 | 81.5364 | 81.0117 | 81.5364 | 0.00 |
| 29/11/2011 | R213 On 01-November-12 | 9.00 | Call | Bond Future | 4589 | 5 | 5 | 5 | 0.00 |
| 29/11/2011 | R213 On 01-November-12 | 9.05 | Call | Bond Future | 4770 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/11/2011 | R213 On 01-November-12 | 8.95 | Call | Bond Future | 4407 | 5 | 4 | 5 | 0.00 |
| 29/11/2011 | R213 On 01-November-12 | 8.95 | Put | Bond Future | 7269 | 7 | 7 | 7 | 0.00 |
| 29/11/2011 | R213 On 01-November-12 | 9.05 | Put | Bond Future | 6862 | 7 | 7 | 7 | 0.00 |
| 29/11/2011 | R213 On 01-November-12 | 9.00 | Put | Bond Future | 7064 | 7 | 7 | 7 | 0.00 |
| 29/11/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |