



Derivatives Weekly Statistics Report

From: 27/06/2011 To: 01/07/2011

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/07/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/07/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/07/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/07/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/07/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/07/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/07/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/07/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/07/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/07/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/07/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/07/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/07/2011 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/07/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/07/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/07/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/07/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/07/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/07/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/07/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/07/2011 | AL7T On 04-August-11 | | | Index Future | 384.30 | 384.6560 | 384.3020 | 384.6560 | 46.00 |
| 01/07/2011 | AL7T On 03-November-11 | | | Index Future | 390.05 | 390.4150 | 390.0540 | 390.4150 | 0.00 |
| 01/07/2011 | ALBI On 04-August-11 | | | Index Future | 353.31 | 353.5060 | 353.3070 | 353.5060 | 998.00 |
| 01/07/2011 | ALBI On 03-November-11 | | | Index Future | 358.60 | 358.7990 | 358.5950 | 358.7990 | 0.00 |
| 01/07/2011 | C155 On 31-August-11 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/07/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/07/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/07/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/07/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/07/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/07/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/07/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/07/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/07/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/07/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/07/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/07/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 01/07/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/07/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/07/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/07/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/07/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/07/2011 | CAAD On 19-September-11 | | | Can-Do Future | 0.04 | 0.0325 | 0.0355 | 0.0325 | 22,388.00 |
| 01/07/2011 | CAAE On 19-September-11 | | | Can-Do Future | 0.10 | 0.1112 | 0.1020 | 0.1112 | 21,898.00 |
| 01/07/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/07/2011 | CRD1 On 04-August-11 | | | Index Future | 160.33 | 160.3760 | 160.3330 | 160.3760 | 2.00 |
| 01/07/2011 | CRD1 On 03-November-11 | | | Index Future | 162.50 | 162.5400 | 162.4960 | 162.5400 | 0.00 |
| 01/07/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/07/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/07/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/07/2011 | GOVI On 04-August-11 | | | GOVI | 354.23 | 354.4460 | 354.2300 | 354.4460 | 180.00 |
| 01/07/2011 | GOVI On 04-August-11 | 348.00 | Call | GOVI | 62300 | 6 | 6 | 6 | 0.00 |
| 01/07/2011 | GOVI On 04-August-11 | 347.99 | Call | GOVI | 62400 | 6 | 6 | 6 | 0.00 |
| 01/07/2011 | GOVI On 04-August-11 | 348.01 | Call | GOVI | 62200 | 6 | 6 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/07/2011 | GOVI On 04-August-11 | 348.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | GOVI On 04-August-11 | 347.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | GOVI On 04-August-11 | 348.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | GOVI On 03-November-11 | | | GOVI | 359.53 | 359.7520 | 359.5320 | 359.7520 | 0.00 |
| 01/07/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 25320 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 25220 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 25420 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 01/07/2011 | IGOV On 04-August-11 | | | Index Future | 155.82 | 155.8420 | 155.8170 | 155.8420 | 69.00 |
| 01/07/2011 | IGOV On 03-November-11 | | | Index Future | 158.15 | 158.1760 | 158.1500 | 158.1760 | 0.00 |
| 01/07/2011 | ILBI On 04-August-11 | | | Index Future | 416.15 | 415.3330 | 416.1480 | 415.3330 | 0.00 |
| 01/07/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 01/07/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 01/07/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 01/07/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 01/07/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 01/07/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 01/07/2011 | JBAF On 20-July-11 | | | Jibar Tradeable Future | 5.62 | 94.3900 | 94.3800 | 94.3900 | 5,000.00 |
| 01/07/2011 | JBAF On 17-August-11 | | | Jibar Tradeable Future | 5.65 | 94.3600 | 94.3500 | 94.3600 | 0.00 |
| 01/07/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.72 | 94.2900 | 94.2800 | 94.2900 | 17,600.00 |
| 01/07/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.78 | 94.2400 | 94.2200 | 94.2400 | 100.00 |
| 01/07/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.88 | 94.1300 | 94.1200 | 94.1300 | 1,000.00 |
| 01/07/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.98 | 94.0300 | 94.0200 | 94.0300 | 5,491.00 |

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|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/07/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.37 | 93.6400 | 93.6300 | 93.6400 | 1,090.00 |
| 01/07/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.72 | 93.3000 | 93.2800 | 93.3000 | 2,890.00 |
| 01/07/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.97 | 93.0500 | 93.0300 | 93.0500 | 44,710.00 |
| 01/07/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 7.22 | 92.8000 | 92.7800 | 92.8000 | 490.00 |
| 01/07/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 7.52 | 92.5000 | 92.4800 | 92.5000 | 290.00 |
| 01/07/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 7.82 | 92.2000 | 92.1800 | 92.2000 | 0.00 |
| 01/07/2011 | JN02 On 04-August-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 01/07/2011 | JN02 On 04-August-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | JN02 On 04-August-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | JN02 On 04-August-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | JN02 On 04-August-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | JN02 On 04-August-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | JN02 On 04-August-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | JN05 On 04-August-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 01/07/2011 | JN05 On 04-August-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | JN05 On 04-August-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | JN05 On 04-August-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | JN05 On 04-August-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | JN05 On 04-August-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | JN05 On 04-August-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | JN10 On 04-August-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 01/07/2011 | JN10 On 04-August-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | JN10 On 04-August-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | JN10 On 04-August-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | JN10 On 04-August-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | JN10 On 04-August-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | JN10 On 04-August-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | OTH1 On 04-August-11 | | | Index Future | 347.95 | 348.0580 | 347.9480 | 348.0580 | 3.00 |
| 01/07/2011 | OTH1 On 03-November-11 | | | Index Future | 353.16 | 353.2690 | 353.1560 | 353.2690 | 0.00 |
| 01/07/2011 | R157 On 04-August-11 | | | Bond Future | 7.57 | 126.0658 | 125.9916 | 126.0658 | 5,510.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/07/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 420 | 0 | 0 | 0 | 1,000.00 |
| 01/07/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 510 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 341 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R157 On 04-August-11 | 7.20 | Call | Bond Future | 94 | 0 | 0 | 0 | 1,320.00 |
| 01/07/2011 | R157 On 04-August-11 | 7.60 | Call | Bond Future | 612 | 1 | 1 | 1 | 440.00 |
| 01/07/2011 | R157 On 04-August-11 | 7.80 | Call | Bond Future | 1122 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R157 On 04-August-11 | 8.20 | Call | Bond Future | 2472 | 3 | 2 | 3 | 0.00 |
| 01/07/2011 | R157 On 04-August-11 | 8.20 | Put | Bond Future | 24 | 0 | 0 | 0 | 1,320.00 |
| 01/07/2011 | R157 On 04-August-11 | 7.80 | Put | Bond Future | 208 | 0 | 0 | 0 | 440.00 |
| 01/07/2011 | R157 On 04-August-11 | 7.60 | Put | Bond Future | 475 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 791 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R157 On 04-August-11 | 7.20 | Put | Bond Future | 1531 | 1 | 2 | 1 | 0.00 |
| 01/07/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 569 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 674 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R157 On 03-November-11 | | | Bond Future | 7.69 | 121.1234 | 121.0464 | 121.1234 | 3,358.00 |
| 01/07/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 2355 | 2 | 2 | 2 | 0.00 |
| 01/07/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 2500 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 2212 | 2 | 2 | 2 | 0.00 |
| 01/07/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 346 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 276 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 310 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R157 On 02-February-12 | | | Bond Future | 7.82 | 122.9694 | 122.8907 | 122.9694 | 0.00 |
| 01/07/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 2910 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 2785 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 3037 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 572 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 654 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 612 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R157 On 03-May-12 | | | Bond Future | 7.98 | 118.0135 | 117.9339 | 118.0135 | 0.00 |
| 01/07/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 2116 | 2 | 2 | 2 | 0.00 |
| 01/07/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 2214 | 2 | 2 | 2 | 0.00 |
| 01/07/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 2020 | 2 | 2 | 2 | 0.00 |
| 01/07/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 1307 | 1 | 1 | 1 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/07/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 1186 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 1245 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R186 On 04-August-11 | | | Bond Future | 8.62 | 117.2486 | 117.2580 | 117.2486 | 11,226.00 |
| 01/07/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 304 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 391 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 232 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R186 On 04-August-11 | 8.35 | Call | Bond Future | 497 | 1 | 0 | 1 | 600.00 |
| 01/07/2011 | R186 On 04-August-11 | 8.70 | Call | Bond Future | 1846 | 2 | 2 | 2 | 200.00 |
| 01/07/2011 | R186 On 04-August-11 | 8.95 | Call | Bond Future | 3449 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R186 On 04-August-11 | 9.70 | Call | Bond Future | 9531 | 10 | 10 | 10 | 0.00 |
| 01/07/2011 | R186 On 04-August-11 | 9.70 | Put | Bond Future | 6 | 0 | 0 | 0 | 600.00 |
| 01/07/2011 | R186 On 04-August-11 | 8.95 | Put | Bond Future | 410 | 0 | 0 | 0 | 200.00 |
| 01/07/2011 | R186 On 04-August-11 | 8.70 | Put | Bond Future | 1098 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 4276 | 4 | 4 | 4 | 0.00 |
| 01/07/2011 | R186 On 04-August-11 | 8.35 | Put | Bond Future | 3073 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 3454 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 3856 | 4 | 4 | 4 | 0.00 |
| 01/07/2011 | R186 On 03-November-11 | | | Bond Future | 8.70 | 118.9851 | 118.9943 | 118.9851 | 13,610.00 |
| 01/07/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 4612 | 5 | 5 | 5 | 0.00 |
| 01/07/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 4905 | 5 | 5 | 5 | 0.00 |
| 01/07/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 4327 | 4 | 4 | 4 | 0.00 |
| 01/07/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 3275 | 3 | 3 | 3 | 5,600.00 |
| 01/07/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 2037 | 2 | 2 | 2 | 0.00 |
| 01/07/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 2797 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 1725 | 2 | 2 | 2 | 0.00 |
| 01/07/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 1876 | 2 | 2 | 2 | 0.00 |
| 01/07/2011 | R186 On 02-February-12 | | | Bond Future | 8.78 | 115.5038 | 115.5128 | 115.5038 | 2,500.00 |
| 01/07/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 5091 | 5 | 5 | 5 | 0.00 |
| 01/07/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 5354 | 5 | 5 | 5 | 0.00 |
| 01/07/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 4834 | 5 | 5 | 5 | 0.00 |
| 01/07/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 3283 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 2921 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 3098 | 3 | 3 | 3 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/07/2011 | R186 On 03-May-12 | | | Bond Future | 8.86 | 117.2479 | 117.2568 | 117.2479 | 0.00 |
| 01/07/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 5835 | 6 | 6 | 6 | 0.00 |
| 01/07/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 5596 | 6 | 6 | 6 | 0.00 |
| 01/07/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 6078 | 6 | 6 | 6 | 0.00 |
| 01/07/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 4417 | 4 | 4 | 4 | 0.00 |
| 01/07/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 4810 | 5 | 5 | 5 | 0.00 |
| 01/07/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 4610 | 5 | 5 | 5 | 0.00 |
| 01/07/2011 | R189 On 04-August-11 | | | Bond Future | 214.69 | 214.6982 | 214.6888 | 214.6982 | 0.00 |
| 01/07/2011 | R189 On 04-August-11 | 212.00 | Call | Bond Future | 2689 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R189 On 04-August-11 | 212.05 | Call | Bond Future | 2639 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R189 On 04-August-11 | 211.95 | Call | Bond Future | 2739 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R189 On 04-August-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R189 On 04-August-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R189 On 04-August-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R197 On 04-August-11 | | | Bond Future | 235.16 | 235.1646 | 235.1628 | 235.1646 | 30.00 |
| 01/07/2011 | R197 On 04-August-11 | 231.50 | Call | Bond Future | 3663 | 4 | 4 | 4 | 0.00 |
| 01/07/2011 | R197 On 04-August-11 | 231.45 | Call | Bond Future | 3713 | 4 | 4 | 4 | 0.00 |
| 01/07/2011 | R197 On 04-August-11 | 231.55 | Call | Bond Future | 3613 | 4 | 4 | 4 | 0.00 |
| 01/07/2011 | R197 On 04-August-11 | 231.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R197 On 04-August-11 | 231.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R197 On 04-August-11 | 231.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R201 On 04-August-11 | | | Bond Future | 7.18 | 105.8803 | 105.8045 | 105.8803 | 395.00 |
| 01/07/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 473 | 1 | 0 | 1 | 0.00 |
| 01/07/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 387 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 571 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 202 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 320 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 255 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R201 On 03-November-11 | | | Bond Future | 7.28 | 107.4466 | 107.3706 | 107.4466 | 853.00 |
| 01/07/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 2178 | 2 | 2 | 2 | 0.00 |
| 01/07/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 2060 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/07/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 2296 | 2 | 2 | 2 | 0.00 |
| 01/07/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 153 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 192 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 173 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R201 On 02-February-12 | | | Bond Future | 7.39 | 104.6742 | 104.5962 | 104.6742 | 0.00 |
| 01/07/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 2496 | 3 | 2 | 3 | 0.00 |
| 01/07/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 2392 | 2 | 2 | 2 | 0.00 |
| 01/07/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 2603 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 265 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 307 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 285 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R201 On 03-May-12 | | | Bond Future | 7.52 | 106.2540 | 106.1753 | 106.2540 | 0.00 |
| 01/07/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 1475 | 2 | 1 | 2 | 0.00 |
| 01/07/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 1548 | 2 | 2 | 2 | 0.00 |
| 01/07/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 1404 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 986 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 893 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 938 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R202 On 04-August-11 | | | Bond Future | 174.55 | 174.2677 | 174.5464 | 174.2677 | 21,108.00 |
| 01/07/2011 | R202 On 04-August-11 | 1.00 | Call | Bond Future | 173546 | 173 | 174 | 173 | 0.00 |
| 01/07/2011 | R202 On 04-August-11 | 0.95 | Call | Bond Future | 173596 | 173 | 174 | 173 | 0.00 |
| 01/07/2011 | R202 On 04-August-11 | 1.05 | Call | Bond Future | 173496 | 173 | 173 | 173 | 0.00 |
| 01/07/2011 | R202 On 04-August-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R202 On 04-August-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R202 On 04-August-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R202 On 03-November-11 | | | Bond Future | 177.13 | 176.8484 | 177.1307 | 176.8484 | 400.00 |
| 01/07/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 176631 | 176 | 177 | 176 | 0.00 |
| 01/07/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 176581 | 176 | 177 | 176 | 0.00 |
| 01/07/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 176681 | 176 | 177 | 176 | 0.00 |
| 01/07/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/07/2011 | R203 On 04-August-11 | | | Bond Future | 8.18 | 103.7353 | 103.6452 | 103.7353 | 824.00 |
| 01/07/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 325 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 406 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 257 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 1345 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 1015 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 1173 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R203 On 03-November-11 | | | Bond Future | 8.29 | 101.1106 | 101.0194 | 101.1106 | 1,624.00 |
| 01/07/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 1902 | 2 | 2 | 2 | 0.00 |
| 01/07/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 2045 | 2 | 2 | 2 | 0.00 |
| 01/07/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 1764 | 2 | 2 | 2 | 0.00 |
| 01/07/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 1042 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 873 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 955 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R203 On 02-February-12 | | | Bond Future | 8.41 | 102.6526 | 102.5562 | 102.6526 | 0.00 |
| 01/07/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 2764 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 2904 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 2628 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 1382 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 1228 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 1302 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R203 On 03-May-12 | | | Bond Future | 8.55 | 100.0386 | 99.9421 | 100.0386 | 0.00 |
| 01/07/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 2679 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 2803 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 2558 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 1915 | 2 | 2 | 2 | 0.00 |
| 01/07/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 1745 | 2 | 2 | 2 | 0.00 |
| 01/07/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 1828 | 2 | 2 | 2 | 0.00 |
| 01/07/2011 | R204 On 04-August-11 | | | Bond Future | 8.37 | 99.2551 | 99.0730 | 99.2551 | 70.00 |
| 01/07/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 138 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 102 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 183 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 1913 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/07/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 2381 | 2 | 2 | 2 | 0.00 |
| 01/07/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 2142 | 2 | 2 | 2 | 0.00 |
| 01/07/2011 | R204 On 03-November-11 | | | Bond Future | 8.48 | 100.7265 | 100.5397 | 100.7265 | 2,131.00 |
| 01/07/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 2431 | 3 | 2 | 3 | 0.00 |
| 01/07/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 2268 | 2 | 2 | 2 | 0.00 |
| 01/07/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 2598 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 937 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 1116 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 1024 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R204 On 02-February-12 | | | Bond Future | 8.59 | 98.2248 | 98.0390 | 98.2248 | 0.00 |
| 01/07/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 3304 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 3142 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 3469 | 4 | 3 | 4 | 0.00 |
| 01/07/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 1177 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 1338 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 1255 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R204 On 03-May-12 | | | Bond Future | 8.71 | 99.7105 | 99.5165 | 99.7105 | 0.00 |
| 01/07/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 2787 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 2658 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 2918 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 2474 | 2 | 2 | 2 | 0.00 |
| 01/07/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 2697 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 2584 | 2 | 3 | 2 | 0.00 |
| 01/07/2011 | R206 On 04-August-11 | | | Bond Future | 6.98 | 101.7058 | 101.6637 | 101.7058 | 9,866.00 |
| 01/07/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 300 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 364 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 245 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 314 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 211 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 258 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R206 On 03-November-11 | | | Bond Future | 7.09 | 103.2135 | 103.1674 | 103.2135 | 0.00 |
| 01/07/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 1460 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 1542 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/07/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 1377 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 162 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 130 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 146 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R206 On 02-February-12 | | | Bond Future | 7.21 | 101.0215 | 100.9751 | 101.0215 | 0.00 |
| 01/07/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 1637 | 2 | 2 | 2 | 0.00 |
| 01/07/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 1709 | 2 | 2 | 2 | 0.00 |
| 01/07/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 1568 | 2 | 2 | 2 | 0.00 |
| 01/07/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 266 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 231 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 247 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R206 On 03-May-12 | | | Bond Future | 7.39 | 102.5451 | 102.4998 | 102.5451 | 0.00 |
| 01/07/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 851 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 896 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 807 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 718 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 651 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 684 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R207 On 04-August-11 | | | Bond Future | 8.43 | 93.4956 | 93.4729 | 93.4956 | 5,725.00 |
| 01/07/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 386 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 305 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 482 | 1 | 0 | 1 | 0.00 |
| 01/07/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 1236 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 1635 | 2 | 2 | 2 | 0.00 |
| 01/07/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 1427 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R207 On 03-November-11 | | | Bond Future | 8.53 | 94.8803 | 94.8582 | 94.8803 | 600.00 |
| 01/07/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 2449 | 2 | 2 | 2 | 0.00 |
| 01/07/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 2276 | 2 | 2 | 2 | 0.00 |
| 01/07/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 2621 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 1121 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 1320 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 1220 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R207 On 02-February-12 | | | Bond Future | 8.63 | 92.6852 | 92.6637 | 92.6852 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/07/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 3392 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 3223 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 3565 | 4 | 4 | 4 | 0.00 |
| 01/07/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 1313 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 1495 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 1402 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R207 On 03-May-12 | | | Bond Future | 8.74 | 94.0842 | 94.0633 | 94.0842 | 0.00 |
| 01/07/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 2928 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 2792 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 3068 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 2729 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 2975 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 2850 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R208 On 04-August-11 | | | Bond Future | 8.46 | 91.3618 | 91.2773 | 91.3618 | 1,361.00 |
| 01/07/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 391 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 486 | 1 | 0 | 1 | 0.00 |
| 01/07/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 310 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 1920 | 2 | 2 | 2 | 0.00 |
| 01/07/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 1482 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 1693 | 2 | 2 | 2 | 0.00 |
| 01/07/2011 | R208 On 03-November-11 | | | Bond Future | 8.55 | 89.3142 | 89.2317 | 89.3142 | 5,997.00 |
| 01/07/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 2435 | 2 | 2 | 2 | 0.00 |
| 01/07/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 2617 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 2259 | 2 | 2 | 2 | 0.00 |
| 01/07/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 1392 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 1171 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 1278 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R208 On 02-February-12 | | | Bond Future | 8.64 | 90.6755 | 90.5891 | 90.6755 | 0.00 |
| 01/07/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 3651 | 4 | 4 | 4 | 0.00 |
| 01/07/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 3834 | 4 | 4 | 4 | 0.00 |
| 01/07/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 3472 | 4 | 3 | 4 | 0.00 |
| 01/07/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 1722 | 2 | 2 | 2 | 0.00 |
| 01/07/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 1525 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/07/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 1621 | 2 | 2 | 2 | 0.00 |
| 01/07/2011 | R208 On 03-May-12 | | | Bond Future | 8.74 | 88.6475 | 88.5575 | 88.6475 | 0.00 |
| 01/07/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 3873 | 4 | 4 | 4 | 0.00 |
| 01/07/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 4040 | 4 | 4 | 4 | 0.00 |
| 01/07/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 3709 | 4 | 4 | 4 | 0.00 |
| 01/07/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 2540 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 2321 | 2 | 2 | 2 | 0.00 |
| 01/07/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 2428 | 2 | 2 | 2 | 0.00 |
| 01/07/2011 | R209 On 04-August-11 | | | Bond Future | 8.93 | 75.7392 | 75.7469 | 75.7392 | 0.00 |
| 01/07/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 195 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 255 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 147 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 8268 | 8 | 8 | 8 | 0.00 |
| 01/07/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 3994 | 4 | 4 | 4 | 0.00 |
| 01/07/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 3267 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 3623 | 4 | 4 | 4 | 0.00 |
| 01/07/2011 | R209 On 03-November-11 | | | Bond Future | 8.99 | 73.7132 | 73.7209 | 73.7132 | 1,315.00 |
| 01/07/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 1648 | 2 | 2 | 2 | 0.00 |
| 01/07/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 1500 | 2 | 2 | 2 | 0.00 |
| 01/07/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 1806 | 2 | 2 | 2 | 0.00 |
| 01/07/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 3308 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 3801 | 4 | 4 | 4 | 0.00 |
| 01/07/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 3548 | 4 | 4 | 4 | 0.00 |
| 01/07/2011 | R209 On 02-February-12 | | | Bond Future | 9.06 | 74.8339 | 74.8415 | 74.8339 | 0.00 |
| 01/07/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3232 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3048 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3420 | 3 | 3 | 3 | 0.00 |
| 01/07/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 3496 | 4 | 3 | 4 | 0.00 |
| 01/07/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 3888 | 4 | 4 | 4 | 0.00 |
| 01/07/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 3688 | 4 | 4 | 4 | 0.00 |
| 01/07/2011 | R209 On 03-May-12 | | | Bond Future | 9.13 | 72.8216 | 72.8291 | 72.8216 | 0.00 |
| 01/07/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 3682 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/07/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 3506 | 4 | 4 | 4 | 0.00 |
| 01/07/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 3864 | 4 | 4 | 4 | 0.00 |
| 01/07/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 4465 | 4 | 4 | 4 | 0.00 |
| 01/07/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 4870 | 5 | 5 | 5 | 0.00 |
| 01/07/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 4663 | 5 | 5 | 5 | 0.00 |
| 01/07/2011 | R210 On 04-August-11 | | | Bond Future | 130.93 | 131.1047 | 130.9283 | 131.1047 | 425.00 |
| 01/07/2011 | R210 On 04-August-11 | 106.00 | Call | Bond Future | 24928 | 25 | 25 | 25 | 0.00 |
| 01/07/2011 | R210 On 04-August-11 | 106.05 | Call | Bond Future | 24878 | 25 | 25 | 25 | 0.00 |
| 01/07/2011 | R210 On 04-August-11 | 105.95 | Call | Bond Future | 24978 | 25 | 25 | 25 | 0.00 |
| 01/07/2011 | R210 On 04-August-11 | 105.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R210 On 04-August-11 | 106.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R210 On 04-August-11 | 106.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R211 On 04-August-11 | | | Bond Future | 108.04 | 107.9834 | 108.0372 | 107.9834 | 0.00 |
| 01/07/2011 | R211 On 04-August-11 | 1.50 | Call | Bond Future | 106537 | 106 | 107 | 106 | 0.00 |
| 01/07/2011 | R211 On 04-August-11 | 1.45 | Call | Bond Future | 106587 | 107 | 107 | 107 | 0.00 |
| 01/07/2011 | R211 On 04-August-11 | 1.55 | Call | Bond Future | 106487 | 106 | 106 | 106 | 0.00 |
| 01/07/2011 | R211 On 04-August-11 | 1.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R211 On 04-August-11 | 1.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R211 On 04-August-11 | 1.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R211 On 03-November-11 | | | Bond Future | 109.64 | 109.5826 | 109.6366 | 109.5826 | 529.00 |
| 01/07/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 108387 | 108 | 108 | 108 | 0.00 |
| 01/07/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 108437 | 108 | 108 | 108 | 0.00 |
| 01/07/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 108337 | 108 | 108 | 108 | 0.00 |
| 01/07/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R212 On 04-August-11 | | | Bond Future | 106.62 | 106.6157 | 106.6151 | 106.6157 | 3,852.00 |
| 01/07/2011 | R212 On 04-August-11 | 2.50 | Call | Bond Future | 104115 | 104 | 104 | 104 | 0.00 |
| 01/07/2011 | R212 On 04-August-11 | 2.55 | Call | Bond Future | 104065 | 104 | 104 | 104 | 0.00 |
| 01/07/2011 | R212 On 04-August-11 | 2.45 | Call | Bond Future | 104165 | 104 | 104 | 104 | 0.00 |
| 01/07/2011 | R212 On 04-August-11 | 2.45 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/07/2011 | R212 On 04-August-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R212 On 04-August-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R212 On 03-November-11 | | | Bond Future | 108.19 | 108.1946 | 108.1936 | 108.1946 | 240.00 |
| 01/07/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 105694 | 106 | 106 | 106 | 0.00 |
| 01/07/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 105644 | 106 | 106 | 106 | 0.00 |
| 01/07/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 105744 | 106 | 106 | 106 | 0.00 |
| 01/07/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R213 On 04-August-11 | | | Bond Future | 8.89 | 85.6409 | 85.6887 | 85.6409 | 0.00 |
| 01/07/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 8057 | 8 | 8 | 8 | 0.00 |
| 01/07/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 7148 | 7 | 7 | 7 | 0.00 |
| 01/07/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 7601 | 8 | 8 | 8 | 0.00 |
| 01/07/2011 | R213 On 03-November-11 | | | Bond Future | 8.97 | 83.3655 | 83.4125 | 83.3655 | 0.00 |
| 01/07/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 2138 | 2 | 2 | 2 | 0.00 |
| 01/07/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 1327 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 1731 | 2 | 2 | 2 | 0.00 |
| 01/07/2011 | R213 On 02-February-12 | | | Bond Future | 9.04 | 84.6346 | 84.6887 | 84.6346 | 0.00 |
| 01/07/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 62 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 717 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 326 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R213 On 03-May-12 | | | Bond Future | 9.12 | 82.3728 | 82.4261 | 82.3728 | 0.00 |
| 01/07/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 1005 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 1378 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/07/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 630 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | RZ02 On 04-August-11 | | | Bond Future | 0.10 | 175.2175 | 174.4540 | 175.2175 | 0.00 |
| 01/07/2011 | RZ02 On 04-August-11 | 1.00 | Call | Bond Future | 24940 | 25 | 25 | 25 | 0.00 |
| 01/07/2011 | RZ02 On 04-August-11 | 0.95 | Call | Bond Future | 23667 | 24 | 24 | 24 | 0.00 |
| 01/07/2011 | RZ02 On 04-August-11 | 1.05 | Call | Bond Future | 26199 | 26 | 26 | 26 | 0.00 |
| 01/07/2011 | RZ02 On 04-August-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | RZ02 On 04-August-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | RZ02 On 04-August-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 177.4717 | 177.4717 | 0.00 |
| 01/07/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 28 | 28 | 0.00 |
| 01/07/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 29 | 29 | 0.00 |
| 01/07/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26 | 26 | 0.00 |
| 01/07/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 109.5273 | 109.4951 | 0.00 |
| 01/07/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | RZ12 On 04-August-11 | | | Bond Future | 2.03 | 106.8072 | 106.8462 | 106.8072 | 0.00 |
| 01/07/2011 | RZ12 On 04-August-11 | 2.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | RZ12 On 04-August-11 | 2.05 | Call | Bond Future | 204 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | RZ12 On 04-August-11 | 1.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | RZ12 On 04-August-11 | 1.95 | Put | Bond Future | 773 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | RZ12 On 04-August-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/07/2011 | RZ12 On 04-August-11 | 2.00 | Put | Bond Future | 283 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 108.4299 | 108.3913 | 0.00 |
| 01/07/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1 | 1 | 0.00 |
| 01/07/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/07/2011 | TRT1 On 04-August-11 | | | Index Future | 350.07 | 350.2640 | 350.0720 | 350.2640 | 100.00 |
| 01/07/2011 | TRT1 On 03-November-11 | | | Index Future | 354.79 | 354.9880 | 354.7940 | 354.9880 | 0.00 |