



Derivatives Weekly Statistics Report

From: 17/01/2011 To: 20/01/2011

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2011 | AL7T On 03-February-11 | | | Index Future | 366.11 | 369.3530 | 366.1090 | 369.3530 | 30.00 |
| 17/01/2011 | ALBI On 03-February-11 | | | Index Future | 338.14 | 341.0100 | 338.1440 | 341.0100 | 1,090.00 |
| 17/01/2011 | ALBI On 05-May-11 | | | Index Future | 343.03 | 345.9390 | 343.0310 | 345.9390 | 2.00 |
| 17/01/2011 | CRD1 On 03-February-11 | | | Index Future | 151.96 | 152.6570 | 151.9600 | 152.6570 | 2.00 |
| 17/01/2011 | CRD1 On 05-May-11 | | | Index Future | 154.04 | 154.7440 | 154.0380 | 154.7440 | 0.00 |
| 17/01/2011 | GOVI On 03-February-11 | | | GOVI | 339.07 | 341.8490 | 339.0730 | 341.8490 | 211.00 |
| 17/01/2011 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 39170 | 1 | 4 | 1 | 0.00 |
| 17/01/2011 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 39370 | 1 | 4 | 1 | 0.00 |
| 17/01/2011 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 39270 | 1 | 4 | 1 | 0.00 |
| 17/01/2011 | GOVI On 05-May-11 | | | GOVI | 343.97 | 346.7900 | 343.9740 | 346.7900 | 0.00 |
| 17/01/2011 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 50360 | 2 | 5 | 2 | 0.00 |
| 17/01/2011 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 50160 | 2 | 5 | 2 | 0.00 |
| 17/01/2011 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 50260 | 2 | 5 | 2 | 0.00 |
| 17/01/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |

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|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2011 | IGOV On 03-February-11 | | | Index Future | 147.77 | 148.1810 | 147.7720 | 148.1810 | 9.00 |
| 17/01/2011 | IGOV On 05-May-11 | | | Index Future | 149.91 | 150.3230 | 149.9080 | 150.3230 | 0.00 |
| 17/01/2011 | IGOV On 04-August-11 | | | Index Future | 152.06 | 152.4840 | 152.0630 | 152.4840 | 0.00 |
| 17/01/2011 | ILBI On 03-February-11 | | | Index Future | 400.42 | 401.6370 | 400.4180 | 401.6370 | 353.00 |
| 17/01/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 17/01/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 17/01/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 17/01/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 17/01/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 17/01/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 17/01/2011 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.55 | 94.4560 | 94.4510 | 94.4560 | 7,791.00 |
| 17/01/2011 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.53 | 94.4910 | 94.4690 | 94.4910 | 2,500.00 |
| 17/01/2011 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.54 | 94.4990 | 94.4600 | 94.4990 | 6,990.00 |
| 17/01/2011 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.57 | 94.4920 | 94.4270 | 94.4920 | 2.00 |
| 17/01/2011 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.60 | 94.4820 | 94.3970 | 94.4820 | 2,000.00 |
| 17/01/2011 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.65 | 94.4520 | 94.3520 | 94.4520 | 3,890.00 |
| 17/01/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.84 | 94.2930 | 94.1560 | 94.2930 | 15,790.00 |
| 17/01/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 6.21 | 94.0110 | 93.7890 | 94.0110 | 5,290.00 |
| 17/01/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.52 | 93.7150 | 93.4800 | 93.7150 | 290.00 |
| 17/01/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.84 | 93.3810 | 93.1560 | 93.3810 | 390.00 |
| 17/01/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 7.21 | 93.0470 | 92.7900 | 93.0470 | 41,500.00 |
| 17/01/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 7.48 | 92.8100 | 92.5200 | 92.8100 | 390.00 |
| 17/01/2011 | JN02 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 17/01/2011 | JN05 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |

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| 17/01/2011 | JN10 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 17/01/2011 | OTH1 On 03-February-11 | | | Index Future | 332.80 | 336.1310 | 332.8000 | 336.1310 | 3.00 |
| 17/01/2011 | OTH1 On 05-May-11 | | | Index Future | 337.61 | 340.9890 | 337.6100 | 340.9890 | 0.00 |
| 17/01/2011 | R157 On 03-February-11 | | | Bond Future | 7.71 | 128.1465 | 127.4910 | 128.1465 | 7,886.00 |
| 17/01/2011 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 997 | 2 | 1 | 2 | 0.00 |
| 17/01/2011 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 840 | 1 | 1 | 1 | 0.00 |
| 17/01/2011 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 1166 | 2 | 1 | 2 | 0.00 |
| 17/01/2011 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 125 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 228 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 170 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R157 On 05-May-11 | | | Bond Future | 7.85 | 123.1879 | 122.5242 | 123.1879 | 705.00 |
| 17/01/2011 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 1014 | 1 | 1 | 1 | 0.00 |
| 17/01/2011 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 1111 | 1 | 1 | 1 | 0.00 |
| 17/01/2011 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 922 | 1 | 1 | 1 | 0.00 |
| 17/01/2011 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 836 | 1 | 1 | 1 | 0.00 |
| 17/01/2011 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1635 | 1 | 2 | 1 | 0.00 |
| 17/01/2011 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1516 | 1 | 2 | 1 | 0.00 |
| 17/01/2011 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 1295 | 1 | 1 | 1 | 0.00 |
| 17/01/2011 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 1403 | 1 | 1 | 1 | 0.00 |
| 17/01/2011 | R157 On 04-August-11 | | | Bond Future | 8.00 | 124.9775 | 124.3036 | 124.9775 | 0.00 |
| 17/01/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 739 | 1 | 1 | 1 | 0.00 |
| 17/01/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 678 | 1 | 1 | 1 | 0.00 |
| 17/01/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 804 | 1 | 1 | 1 | 0.00 |
| 17/01/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 2551 | 2 | 3 | 2 | 0.00 |
| 17/01/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 2816 | 2 | 3 | 2 | 0.00 |
| 17/01/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 2681 | 2 | 3 | 2 | 0.00 |
| 17/01/2011 | R186 On 03-February-11 | | | Bond Future | 8.68 | 118.3788 | 116.9416 | 118.3788 | 25,674.00 |
| 17/01/2011 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 3249 | 5 | 3 | 5 | 0.00 |
| 17/01/2011 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 3642 | 5 | 4 | 5 | 0.00 |
| 17/01/2011 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,000.00 |
| 17/01/2011 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 2869 | 4 | 3 | 4 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2011 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 319 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 9316 | 8 | 9 | 8 | 0.00 |
| 17/01/2011 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 179 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 241 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R186 On 05-May-11 | | | Bond Future | 8.77 | 120.0846 | 118.6275 | 120.0846 | 500.00 |
| 17/01/2011 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 2957 | 4 | 3 | 4 | 0.00 |
| 17/01/2011 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 3196 | 4 | 3 | 4 | 0.00 |
| 17/01/2011 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 2727 | 4 | 3 | 4 | 0.00 |
| 17/01/2011 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 605 | 1 | 1 | 1 | 5,500.00 |
| 17/01/2011 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 3335 | 3 | 3 | 3 | 0.00 |
| 17/01/2011 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 8067 | 7 | 8 | 7 | 0.00 |
| 17/01/2011 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 2871 | 2 | 3 | 2 | 0.00 |
| 17/01/2011 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 3097 | 2 | 3 | 2 | 0.00 |
| 17/01/2011 | R186 On 04-August-11 | | | Bond Future | 8.86 | 116.5382 | 115.0633 | 116.5382 | 0.00 |
| 17/01/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 1852 | 2 | 2 | 2 | 0.00 |
| 17/01/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 2003 | 3 | 2 | 3 | 0.00 |
| 17/01/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 1708 | 2 | 2 | 2 | 0.00 |
| 17/01/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 7947 | 7 | 8 | 7 | 0.00 |
| 17/01/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 7260 | 6 | 7 | 6 | 0.00 |
| 17/01/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 7599 | 7 | 8 | 7 | 0.00 |
| 17/01/2011 | R201 On 03-February-11 | | | Bond Future | 7.53 | 105.6807 | 105.2021 | 105.6807 | 489.00 |
| 17/01/2011 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 1602 | 2 | 2 | 2 | 0.00 |
| 17/01/2011 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 1763 | 2 | 2 | 2 | 0.00 |
| 17/01/2011 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 1443 | 2 | 1 | 2 | 0.00 |
| 17/01/2011 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 20 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R201 On 05-May-11 | | | Bond Future | 7.67 | 107.2079 | 106.7211 | 107.2079 | 0.00 |
| 17/01/2011 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 1022 | 1 | 1 | 1 | 0.00 |
| 17/01/2011 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 936 | 1 | 1 | 1 | 0.00 |
| 17/01/2011 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1114 | 1 | 1 | 1 | 0.00 |
| 17/01/2011 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 687 | 1 | 1 | 1 | 0.00 |
| 17/01/2011 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 825 | 1 | 1 | 1 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2011 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 753 | 1 | 1 | 1 | 0.00 |
| 17/01/2011 | R201 On 04-August-11 | | | Bond Future | 7.83 | 104.3550 | 103.8655 | 104.3550 | 0.00 |
| 17/01/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 461 | 1 | 0 | 1 | 0.00 |
| 17/01/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 419 | 1 | 0 | 1 | 0.00 |
| 17/01/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 506 | 1 | 1 | 1 | 0.00 |
| 17/01/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 2077 | 2 | 2 | 2 | 0.00 |
| 17/01/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 2292 | 2 | 2 | 2 | 0.00 |
| 17/01/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 2182 | 2 | 2 | 2 | 0.00 |
| 17/01/2011 | R202 On 03-February-11 | | | Bond Future | 0.47 | 165.6956 | 165.1722 | 165.6956 | 3,739.00 |
| 17/01/2011 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 58035 | 59 | 58 | 59 | 0.00 |
| 17/01/2011 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 58882 | 59 | 59 | 59 | 0.00 |
| 17/01/2011 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 57179 | 58 | 57 | 58 | 0.00 |
| 17/01/2011 | R202 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R202 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R202 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R202 On 05-May-11 | | | Bond Future | 0.39 | 168.1121 | 167.5581 | 168.1121 | 6,500.00 |
| 17/01/2011 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 40899 | 41 | 41 | 41 | 0.00 |
| 17/01/2011 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 41927 | 42 | 42 | 42 | 0.00 |
| 17/01/2011 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 39860 | 40 | 40 | 40 | 0.00 |
| 17/01/2011 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R203 On 03-February-11 | | | Bond Future | 8.31 | 103.7364 | 103.0341 | 103.7364 | 1,404.00 |
| 17/01/2011 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 1187 | 2 | 1 | 2 | 0.00 |
| 17/01/2011 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 1378 | 2 | 1 | 2 | 0.00 |
| 17/01/2011 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 1009 | 2 | 1 | 2 | 0.00 |
| 17/01/2011 | R203 On 03-February-11 | 8.00 | Call | Bond Future | 103 | 0 | 0 | 0 | 1,000.00 |
| 17/01/2011 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 293 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R203 On 03-February-11 | 8.00 | Put | Bond Future | 1646 | 1 | 2 | 1 | 0.00 |
| 17/01/2011 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 169 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 224 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R203 On 05-May-11 | | | Bond Future | 8.43 | 101.0774 | 100.3616 | 101.0774 | 0.00 |

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| 17/01/2011 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 1109 | 1 | 1 | 1 | 0.00 |
| 17/01/2011 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 1215 | 2 | 1 | 2 | 0.00 |
| 17/01/2011 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 1010 | 1 | 1 | 1 | 0.00 |
| 17/01/2011 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 2130 | 2 | 2 | 2 | 0.00 |
| 17/01/2011 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1848 | 1 | 2 | 1 | 0.00 |
| 17/01/2011 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1985 | 2 | 2 | 2 | 0.00 |
| 17/01/2011 | R203 On 04-August-11 | | | Bond Future | 8.57 | 102.5439 | 101.8226 | 102.5439 | 0.00 |
| 17/01/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 925 | 1 | 1 | 1 | 0.00 |
| 17/01/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 1003 | 1 | 1 | 1 | 0.00 |
| 17/01/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 853 | 1 | 1 | 1 | 0.00 |
| 17/01/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 3763 | 3 | 4 | 3 | 0.00 |
| 17/01/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 3435 | 3 | 3 | 3 | 0.00 |
| 17/01/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 3596 | 3 | 4 | 3 | 0.00 |
| 17/01/2011 | R204 On 03-February-11 | | | Bond Future | 8.46 | 99.2799 | 98.4403 | 99.2799 | 1,926.00 |
| 17/01/2011 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 764 | 1 | 1 | 1 | 0.00 |
| 17/01/2011 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 619 | 1 | 1 | 1 | 0.00 |
| 17/01/2011 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 927 | 2 | 1 | 2 | 0.00 |
| 17/01/2011 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 444 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 691 | 0 | 1 | 0 | 0.00 |
| 17/01/2011 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 558 | 0 | 1 | 0 | 0.00 |
| 17/01/2011 | R204 On 05-May-11 | | | Bond Future | 8.58 | 100.7140 | 99.8619 | 100.7140 | 100.00 |
| 17/01/2011 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 1527 | 2 | 2 | 2 | 0.00 |
| 17/01/2011 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 1402 | 2 | 1 | 2 | 0.00 |
| 17/01/2011 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 1658 | 2 | 2 | 2 | 0.00 |
| 17/01/2011 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1826 | 1 | 2 | 1 | 0.00 |
| 17/01/2011 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 2112 | 2 | 2 | 2 | 0.00 |
| 17/01/2011 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 1965 | 2 | 2 | 2 | 0.00 |
| 17/01/2011 | R204 On 04-August-11 | | | Bond Future | 8.71 | 98.1479 | 97.2808 | 98.1479 | 0.00 |
| 17/01/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 875 | 1 | 1 | 1 | 0.00 |
| 17/01/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 803 | 1 | 1 | 1 | 0.00 |
| 17/01/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 951 | 1 | 1 | 1 | 0.00 |
| 17/01/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 4474 | 4 | 4 | 4 | 0.00 |
| 17/01/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 4874 | 4 | 5 | 4 | 0.00 |

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| 17/01/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 4672 | 4 | 5 | 4 | 0.00 |
| 17/01/2011 | R206 On 03-February-11 | | | Bond Future | 7.18 | 101.7586 | 101.3202 | 101.7586 | 0.00 |
| 17/01/2011 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 2116 | 3 | 2 | 3 | 0.00 |
| 17/01/2011 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 2244 | 3 | 2 | 3 | 0.00 |
| 17/01/2011 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 1989 | 2 | 2 | 2 | 0.00 |
| 17/01/2011 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R206 On 05-May-11 | | | Bond Future | 7.33 | 103.2274 | 102.7838 | 103.2274 | 0.00 |
| 17/01/2011 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 908 | 1 | 1 | 1 | 0.00 |
| 17/01/2011 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 982 | 1 | 1 | 1 | 0.00 |
| 17/01/2011 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 837 | 1 | 1 | 1 | 0.00 |
| 17/01/2011 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 539 | 0 | 1 | 0 | 0.00 |
| 17/01/2011 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 445 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 491 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R206 On 04-August-11 | | | Bond Future | 7.50 | 100.9619 | 100.5128 | 100.9619 | 0.00 |
| 17/01/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 381 | 1 | 0 | 1 | 0.00 |
| 17/01/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 415 | 1 | 0 | 1 | 0.00 |
| 17/01/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 348 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 1568 | 1 | 2 | 1 | 0.00 |
| 17/01/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 1413 | 1 | 1 | 1 | 0.00 |
| 17/01/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 1490 | 1 | 1 | 1 | 0.00 |
| 17/01/2011 | R207 On 03-February-11 | | | Bond Future | 8.55 | 93.3338 | 92.4525 | 93.3338 | 800.00 |
| 17/01/2011 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 1421 | 2 | 1 | 2 | 0.00 |
| 17/01/2011 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 1214 | 2 | 1 | 2 | 0.00 |
| 17/01/2011 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 1642 | 2 | 2 | 2 | 0.00 |
| 17/01/2011 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 208 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 355 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 274 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R207 On 05-May-11 | | | Bond Future | 8.66 | 94.6837 | 93.7911 | 94.6837 | 0.00 |
| 17/01/2011 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 1414 | 2 | 1 | 2 | 0.00 |
| 17/01/2011 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 1293 | 2 | 1 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2011 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 1542 | 2 | 2 | 2 | 0.00 |
| 17/01/2011 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 2182 | 2 | 2 | 2 | 0.00 |
| 17/01/2011 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 2509 | 2 | 3 | 2 | 0.00 |
| 17/01/2011 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 2341 | 2 | 2 | 2 | 0.00 |
| 17/01/2011 | R207 On 04-August-11 | | | Bond Future | 8.78 | 92.4183 | 91.5114 | 92.4183 | 0.00 |
| 17/01/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 1235 | 2 | 1 | 2 | 0.00 |
| 17/01/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 1143 | 1 | 1 | 1 | 0.00 |
| 17/01/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 1331 | 2 | 1 | 2 | 0.00 |
| 17/01/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 4046 | 3 | 4 | 3 | 0.00 |
| 17/01/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 4434 | 4 | 4 | 4 | 0.00 |
| 17/01/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 4238 | 4 | 4 | 4 | 0.00 |
| 17/01/2011 | R208 On 03-February-11 | | | Bond Future | 8.57 | 91.1755 | 90.2468 | 91.1755 | 5,598.00 |
| 17/01/2011 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 1421 | 2 | 1 | 2 | 0.00 |
| 17/01/2011 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 1647 | 2 | 2 | 2 | 0.00 |
| 17/01/2011 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 1209 | 2 | 1 | 2 | 0.00 |
| 17/01/2011 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 414 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 247 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 323 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R208 On 05-May-11 | | | Bond Future | 8.67 | 89.0958 | 88.1518 | 89.0958 | 100.00 |
| 17/01/2011 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 1455 | 2 | 1 | 2 | 0.00 |
| 17/01/2011 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 1589 | 2 | 2 | 2 | 0.00 |
| 17/01/2011 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 1329 | 2 | 1 | 2 | 0.00 |
| 17/01/2011 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 2658 | 2 | 3 | 2 | 0.00 |
| 17/01/2011 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 2308 | 2 | 2 | 2 | 0.00 |
| 17/01/2011 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 2478 | 2 | 2 | 2 | 0.00 |
| 17/01/2011 | R208 On 04-August-11 | | | Bond Future | 8.77 | 90.3908 | 89.4334 | 90.3908 | 0.00 |
| 17/01/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 1312 | 2 | 1 | 2 | 0.00 |
| 17/01/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 1415 | 2 | 1 | 2 | 0.00 |
| 17/01/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 1213 | 2 | 1 | 2 | 0.00 |
| 17/01/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 4667 | 4 | 5 | 4 | 0.00 |
| 17/01/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 4255 | 4 | 4 | 4 | 0.00 |
| 17/01/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 4458 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2011 | R209 On 03-February-11 | | | Bond Future | 8.63 | 79.1312 | 77.9299 | 79.1312 | 22,596.00 |
| 17/01/2011 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 3083 | 4 | 3 | 4 | 0.00 |
| 17/01/2011 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 2754 | 4 | 3 | 4 | 0.00 |
| 17/01/2011 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 3420 | 5 | 3 | 5 | 0.00 |
| 17/01/2011 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 129 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 231 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 174 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R209 On 05-May-11 | | | Bond Future | 8.70 | 77.1272 | 75.9081 | 77.1272 | 200.00 |
| 17/01/2011 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 1920 | 3 | 2 | 3 | 0.00 |
| 17/01/2011 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 2096 | 3 | 2 | 3 | 0.00 |
| 17/01/2011 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 1753 | 2 | 2 | 2 | 0.00 |
| 17/01/2011 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 3800 | 3 | 4 | 3 | 0.00 |
| 17/01/2011 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 3307 | 3 | 3 | 3 | 0.00 |
| 17/01/2011 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 3547 | 3 | 4 | 3 | 0.00 |
| 17/01/2011 | R209 On 04-August-11 | | | Bond Future | 8.77 | 78.2489 | 77.0130 | 78.2489 | 0.00 |
| 17/01/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 2630 | 3 | 3 | 3 | 0.00 |
| 17/01/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 2807 | 3 | 3 | 3 | 0.00 |
| 17/01/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 2460 | 3 | 2 | 3 | 0.00 |
| 17/01/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 10273 | 11 | 10 | 11 | 0.00 |
| 17/01/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 743 | 1 | 1 | 1 | 0.00 |
| 17/01/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 5040 | 4 | 5 | 4 | 0.00 |
| 17/01/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 4553 | 4 | 5 | 4 | 0.00 |
| 17/01/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 4791 | 4 | 5 | 4 | 0.00 |
| 17/01/2011 | R210 On 03-February-11 | | | Bond Future | 1.04 | 126.1337 | 125.4390 | 126.1337 | 2.00 |
| 17/01/2011 | R210 On 03-February-11 | 3.10 | Call | Bond Future | 31115 | 32 | 31 | 32 | 0.00 |
| 17/01/2011 | R210 On 03-February-11 | 3.15 | Call | Bond Future | 31747 | 32 | 32 | 32 | 0.00 |
| 17/01/2011 | R210 On 03-February-11 | 3.05 | Call | Bond Future | 30477 | 31 | 30 | 31 | 0.00 |
| 17/01/2011 | R210 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R210 On 03-February-11 | 3.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R210 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R211 On 03-February-11 | | | Bond Future | 1.75 | 104.3117 | 104.3059 | 104.3117 | 589.00 |
| 17/01/2011 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 4251 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2011 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 4527 | 5 | 5 | 5 | 0.00 |
| 17/01/2011 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 3975 | 4 | 4 | 4 | 0.00 |
| 17/01/2011 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R212 On 03-February-11 | | | Bond Future | 2.53 | 102.1770 | 102.1770 | 102.1770 | 2,518.00 |
| 17/01/2011 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 4440 | 4 | 4 | 4 | 0.00 |
| 17/01/2011 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 4898 | 5 | 5 | 5 | 0.00 |
| 17/01/2011 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 3981 | 4 | 4 | 4 | 0.00 |
| 17/01/2011 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R213 On 03-February-11 | | | Bond Future | 8.75 | 87.9722 | 86.7288 | 87.9722 | 0.00 |
| 17/01/2011 | R213 On 03-February-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R213 On 03-February-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R213 On 03-February-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R213 On 03-February-11 | 7.95 | Put | Bond Future | 6930 | 6 | 7 | 6 | 0.00 |
| 17/01/2011 | R213 On 03-February-11 | 8.05 | Put | Bond Future | 6013 | 5 | 6 | 5 | 0.00 |
| 17/01/2011 | R213 On 03-February-11 | 8.00 | Put | Bond Future | 6470 | 5 | 6 | 5 | 0.00 |
| 17/01/2011 | R213 On 05-May-11 | | | Bond Future | 8.82 | 85.7067 | 84.4477 | 85.7067 | 0.00 |
| 17/01/2011 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 6575 | 5 | 7 | 5 | 0.00 |
| 17/01/2011 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 7488 | 6 | 7 | 6 | 0.00 |
| 17/01/2011 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 7030 | 6 | 7 | 6 | 0.00 |
| 17/01/2011 | R213 On 04-August-11 | | | Bond Future | 8.90 | 86.9536 | 85.6727 | 86.9536 | 0.00 |
| 17/01/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 8073 | 7 | 8 | 7 | 0.00 |
| 17/01/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 7164 | 6 | 7 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 7617 | 6 | 8 | 6 | 0.00 |
| 17/01/2011 | TRT1 On 03-February-11 | | | Index Future | 335.09 | 337.8270 | 335.0870 | 337.8270 | 100.00 |
| 17/01/2011 | TRT1 On 05-May-11 | | | Index Future | 339.67 | 342.4450 | 339.6690 | 342.4450 | 0.00 |
| 18/01/2011 | AL7T On 03-February-11 | | | Index Future | 365.08 | 366.1090 | 365.0800 | 366.1090 | 30.00 |
| 18/01/2011 | ALBI On 03-February-11 | | | Index Future | 337.41 | 338.1440 | 337.4100 | 338.1440 | 1,090.00 |
| 18/01/2011 | ALBI On 05-May-11 | | | Index Future | 342.29 | 343.0310 | 342.2860 | 343.0310 | 2.00 |
| 18/01/2011 | CRD1 On 03-February-11 | | | Index Future | 151.73 | 151.9600 | 151.7340 | 151.9600 | 2.00 |
| 18/01/2011 | CRD1 On 05-May-11 | | | Index Future | 153.81 | 154.0380 | 153.8090 | 154.0380 | 0.00 |
| 18/01/2011 | GOVI On 03-February-11 | | | GOVI | 338.34 | 339.0730 | 338.3360 | 339.0730 | 211.00 |
| 18/01/2011 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 46740 | 4 | 5 | 4 | 0.00 |
| 18/01/2011 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 46540 | 4 | 5 | 4 | 0.00 |
| 18/01/2011 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 46640 | 4 | 5 | 4 | 0.00 |
| 18/01/2011 | GOVI On 05-May-11 | | | GOVI | 343.23 | 343.9740 | 343.2260 | 343.9740 | 0.00 |
| 18/01/2011 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 57640 | 5 | 6 | 5 | 0.00 |
| 18/01/2011 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 57840 | 5 | 6 | 5 | 0.00 |
| 18/01/2011 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 57740 | 5 | 6 | 5 | 0.00 |
| 18/01/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 18/01/2011 | IGOV On 03-February-11 | | | Index Future | 147.75 | 147.7720 | 147.7530 | 147.7720 | 9.00 |
| 18/01/2011 | IGOV On 05-May-11 | | | Index Future | 149.89 | 149.9080 | 149.8880 | 149.9080 | 0.00 |
| 18/01/2011 | IGOV On 04-August-11 | | | Index Future | 152.04 | 152.0630 | 152.0440 | 152.0630 | 0.00 |
| 18/01/2011 | ILBI On 03-February-11 | | | Index Future | 400.37 | 400.4180 | 400.3700 | 400.4180 | 353.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/01/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 18/01/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 18/01/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 18/01/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 18/01/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 18/01/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 18/01/2011 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.55 | 94.4510 | 94.4500 | 94.4510 | 7,791.00 |
| 18/01/2011 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.56 | 94.4690 | 94.4400 | 94.4690 | 2,500.00 |
| 18/01/2011 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.57 | 94.4600 | 94.4300 | 94.4600 | 6,990.00 |
| 18/01/2011 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.61 | 94.4270 | 94.3870 | 94.4270 | 2.00 |
| 18/01/2011 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.64 | 94.3970 | 94.3590 | 94.3970 | 2,000.00 |
| 18/01/2011 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.68 | 94.3520 | 94.3160 | 94.3520 | 3,890.00 |
| 18/01/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.88 | 94.1560 | 94.1160 | 94.1560 | 15,790.00 |
| 18/01/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 6.24 | 93.7890 | 93.7640 | 93.7890 | 5,290.00 |
| 18/01/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.54 | 93.4800 | 93.4630 | 93.4800 | 290.00 |
| 18/01/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.86 | 93.1560 | 93.1400 | 93.1560 | 390.00 |
| 18/01/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 7.23 | 92.7900 | 92.7740 | 92.7900 | 41,500.00 |
| 18/01/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 7.50 | 92.5200 | 92.5000 | 92.5200 | 390.00 |
| 18/01/2011 | JN02 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 18/01/2011 | JN05 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 18/01/2011 | JN10 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 18/01/2011 | OTH1 On 03-February-11 | | | Index Future | 332.07 | 332.8000 | 332.0740 | 332.8000 | 3.00 |
| 18/01/2011 | OTH1 On 05-May-11 | | | Index Future | 336.87 | 337.6100 | 336.8740 | 337.6100 | 0.00 |
| 18/01/2011 | R157 On 03-February-11 | | | Bond Future | 7.76 | 127.4910 | 127.2793 | 127.4910 | 7,886.00 |
| 18/01/2011 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 830 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/01/2011 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 988 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 686 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 285 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 159 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 215 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R157 On 05-May-11 | | | Bond Future | 7.90 | 122.5242 | 122.3081 | 122.5242 | 705.00 |
| 18/01/2011 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 914 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 1005 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 747 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 828 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1638 | 2 | 2 | 2 | 0.00 |
| 18/01/2011 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1763 | 2 | 2 | 2 | 0.00 |
| 18/01/2011 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 1405 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 1519 | 1 | 2 | 1 | 0.00 |
| 18/01/2011 | R157 On 04-August-11 | | | Bond Future | 8.06 | 124.3036 | 124.0852 | 124.3036 | 0.00 |
| 18/01/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 670 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 731 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 613 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 2970 | 3 | 3 | 3 | 0.00 |
| 18/01/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 2696 | 3 | 3 | 3 | 0.00 |
| 18/01/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 2831 | 3 | 3 | 3 | 0.00 |
| 18/01/2011 | R186 On 03-February-11 | | | Bond Future | 8.70 | 116.9416 | 116.7046 | 116.9416 | 25,674.00 |
| 18/01/2011 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 3027 | 3 | 3 | 3 | 0.00 |
| 18/01/2011 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 3416 | 4 | 3 | 4 | 0.00 |
| 18/01/2011 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 2655 | 3 | 3 | 3 | 0.00 |
| 18/01/2011 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,000.00 |
| 18/01/2011 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 342 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 9553 | 9 | 10 | 9 | 0.00 |
| 18/01/2011 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 190 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 256 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R186 On 05-May-11 | | | Bond Future | 8.79 | 118.6275 | 118.3950 | 118.6275 | 500.00 |
| 18/01/2011 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 2827 | 3 | 3 | 3 | 0.00 |
| 18/01/2011 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 3060 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/01/2011 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 560 | 1 | 1 | 1 | 5,500.00 |
| 18/01/2011 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 2603 | 3 | 3 | 3 | 0.00 |
| 18/01/2011 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 3443 | 3 | 3 | 3 | 0.00 |
| 18/01/2011 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 8254 | 8 | 8 | 8 | 0.00 |
| 18/01/2011 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 2967 | 3 | 3 | 3 | 0.00 |
| 18/01/2011 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 3199 | 3 | 3 | 3 | 0.00 |
| 18/01/2011 | R186 On 04-August-11 | | | Bond Future | 8.88 | 115.0633 | 114.8262 | 115.0633 | 0.00 |
| 18/01/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 1773 | 2 | 2 | 2 | 0.00 |
| 18/01/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 1633 | 2 | 2 | 2 | 0.00 |
| 18/01/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 1919 | 2 | 2 | 2 | 0.00 |
| 18/01/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 7414 | 7 | 7 | 7 | 0.00 |
| 18/01/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 8109 | 8 | 8 | 8 | 0.00 |
| 18/01/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 7757 | 8 | 8 | 8 | 0.00 |
| 18/01/2011 | R201 On 03-February-11 | | | Bond Future | 7.58 | 105.2021 | 105.0365 | 105.2021 | 489.00 |
| 18/01/2011 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 1441 | 2 | 1 | 2 | 0.00 |
| 18/01/2011 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 1285 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 1600 | 2 | 2 | 2 | 0.00 |
| 18/01/2011 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 11 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 28 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 18 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R201 On 05-May-11 | | | Bond Future | 7.72 | 106.7211 | 106.5531 | 106.7211 | 0.00 |
| 18/01/2011 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 928 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1015 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 846 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 903 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 756 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 827 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R201 On 04-August-11 | | | Bond Future | 7.88 | 103.8655 | 103.6941 | 103.8655 | 0.00 |
| 18/01/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 413 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 455 | 1 | 0 | 1 | 0.00 |
| 18/01/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 375 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 2419 | 2 | 2 | 2 | 0.00 |
| 18/01/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 2197 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/01/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 2306 | 2 | 2 | 2 | 0.00 |
| 18/01/2011 | R202 On 03-February-11 | | | Bond Future | 0.47 | 165.1722 | 165.1722 | 165.1722 | 3,739.00 |
| 18/01/2011 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 58035 | 58 | 58 | 58 | 0.00 |
| 18/01/2011 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 58882 | 59 | 59 | 59 | 0.00 |
| 18/01/2011 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 57179 | 57 | 57 | 57 | 0.00 |
| 18/01/2011 | R202 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R202 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R202 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R202 On 05-May-11 | | | Bond Future | 0.39 | 167.5581 | 167.5581 | 167.5581 | 6,500.00 |
| 18/01/2011 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 40899 | 41 | 41 | 41 | 0.00 |
| 18/01/2011 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 39860 | 40 | 40 | 40 | 0.00 |
| 18/01/2011 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 41927 | 42 | 42 | 42 | 0.00 |
| 18/01/2011 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R203 On 03-February-11 | | | Bond Future | 8.35 | 103.0341 | 102.8396 | 103.0341 | 1,404.00 |
| 18/01/2011 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 1031 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 1213 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R203 On 03-February-11 | 8.00 | Call | Bond Future | 70 | 0 | 0 | 0 | 1,000.00 |
| 18/01/2011 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 863 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 342 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R203 On 03-February-11 | 8.00 | Put | Bond Future | 1807 | 2 | 2 | 2 | 0.00 |
| 18/01/2011 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 198 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 263 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R203 On 05-May-11 | | | Bond Future | 8.47 | 100.3616 | 100.1644 | 100.3616 | 0.00 |
| 18/01/2011 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 1023 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 928 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 1123 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1953 | 2 | 2 | 2 | 0.00 |
| 18/01/2011 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 2245 | 2 | 2 | 2 | 0.00 |
| 18/01/2011 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 2096 | 2 | 2 | 2 | 0.00 |
| 18/01/2011 | R203 On 04-August-11 | | | Bond Future | 8.61 | 101.8226 | 101.6191 | 101.8226 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/01/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 861 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 792 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 934 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 3569 | 3 | 4 | 3 | 0.00 |
| 18/01/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 3906 | 4 | 4 | 4 | 0.00 |
| 18/01/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 3735 | 4 | 4 | 4 | 0.00 |
| 18/01/2011 | R204 On 03-February-11 | | | Bond Future | 8.51 | 98.4403 | 98.1957 | 98.4403 | 1,926.00 |
| 18/01/2011 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 617 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 763 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 489 | 1 | 0 | 1 | 0.00 |
| 18/01/2011 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 806 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 525 | 0 | 1 | 0 | 0.00 |
| 18/01/2011 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 656 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R204 On 05-May-11 | | | Bond Future | 8.63 | 99.8619 | 99.6140 | 99.8619 | 100.00 |
| 18/01/2011 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 1406 | 2 | 1 | 2 | 0.00 |
| 18/01/2011 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 1531 | 2 | 2 | 2 | 0.00 |
| 18/01/2011 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 1287 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 2245 | 2 | 2 | 2 | 0.00 |
| 18/01/2011 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1946 | 2 | 2 | 2 | 0.00 |
| 18/01/2011 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 2092 | 2 | 2 | 2 | 0.00 |
| 18/01/2011 | R204 On 04-August-11 | | | Bond Future | 8.76 | 97.2808 | 97.0304 | 97.2808 | 0.00 |
| 18/01/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 806 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 878 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 739 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 5061 | 5 | 5 | 5 | 0.00 |
| 18/01/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 4651 | 4 | 5 | 4 | 0.00 |
| 18/01/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 4853 | 5 | 5 | 5 | 0.00 |
| 18/01/2011 | R206 On 03-February-11 | | | Bond Future | 7.23 | 101.3202 | 101.2025 | 101.3202 | 0.00 |
| 18/01/2011 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 1999 | 2 | 2 | 2 | 0.00 |
| 18/01/2011 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 1871 | 2 | 2 | 2 | 0.00 |
| 18/01/2011 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 2126 | 2 | 2 | 2 | 0.00 |
| 18/01/2011 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/01/2011 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R206 On 05-May-11 | | | Bond Future | 7.38 | 102.7838 | 102.6661 | 102.7838 | 0.00 |
| 18/01/2011 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 836 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 768 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 907 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 488 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 588 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 536 | 0 | 1 | 0 | 0.00 |
| 18/01/2011 | R206 On 04-August-11 | | | Bond Future | 7.56 | 100.5128 | 100.3927 | 100.5128 | 0.00 |
| 18/01/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 345 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 314 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 377 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 1495 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 1654 | 2 | 2 | 2 | 0.00 |
| 18/01/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 1574 | 1 | 2 | 1 | 0.00 |
| 18/01/2011 | R207 On 03-February-11 | | | Bond Future | 8.60 | 92.4525 | 92.1960 | 92.4525 | 800.00 |
| 18/01/2011 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 1218 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 1427 | 2 | 1 | 2 | 0.00 |
| 18/01/2011 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 1024 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 421 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 250 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 327 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R207 On 05-May-11 | | | Bond Future | 8.71 | 93.7911 | 93.5300 | 93.7911 | 0.00 |
| 18/01/2011 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 1296 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 1418 | 2 | 1 | 2 | 0.00 |
| 18/01/2011 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 1182 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 2659 | 3 | 3 | 3 | 0.00 |
| 18/01/2011 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 2319 | 2 | 2 | 2 | 0.00 |
| 18/01/2011 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 2484 | 2 | 2 | 2 | 0.00 |
| 18/01/2011 | R207 On 04-August-11 | | | Bond Future | 8.83 | 91.5114 | 91.2465 | 91.5114 | 0.00 |
| 18/01/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 1146 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 1237 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/01/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 1058 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 4614 | 4 | 5 | 4 | 0.00 |
| 18/01/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 4217 | 4 | 4 | 4 | 0.00 |
| 18/01/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 4413 | 4 | 4 | 4 | 0.00 |
| 18/01/2011 | R208 On 03-February-11 | | | Bond Future | 8.62 | 90.2468 | 89.9462 | 90.2468 | 5,598.00 |
| 18/01/2011 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 1191 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 996 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 1403 | 2 | 1 | 2 | 0.00 |
| 18/01/2011 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 304 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 502 | 0 | 1 | 0 | 0.00 |
| 18/01/2011 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 394 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R208 On 05-May-11 | | | Bond Future | 8.72 | 88.1518 | 87.8460 | 88.1518 | 100.00 |
| 18/01/2011 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 1320 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 1201 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 1446 | 2 | 1 | 2 | 0.00 |
| 18/01/2011 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 2471 | 2 | 2 | 2 | 0.00 |
| 18/01/2011 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 2836 | 3 | 3 | 3 | 0.00 |
| 18/01/2011 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 2649 | 2 | 3 | 2 | 0.00 |
| 18/01/2011 | R208 On 04-August-11 | | | Bond Future | 8.83 | 89.4334 | 89.1231 | 89.4334 | 0.00 |
| 18/01/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 1208 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 1306 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 1114 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 4878 | 5 | 5 | 5 | 0.00 |
| 18/01/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 4456 | 4 | 4 | 4 | 0.00 |
| 18/01/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 4664 | 4 | 5 | 4 | 0.00 |
| 18/01/2011 | R209 On 03-February-11 | | | Bond Future | 8.66 | 77.9299 | 77.7259 | 77.9299 | 22,596.00 |
| 18/01/2011 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 2889 | 3 | 3 | 3 | 0.00 |
| 18/01/2011 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 3223 | 3 | 3 | 3 | 0.00 |
| 18/01/2011 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 2564 | 3 | 3 | 3 | 0.00 |
| 18/01/2011 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 245 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 136 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 184 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/01/2011 | R209 On 05-May-11 | | | Bond Future | 8.72 | 75.9081 | 75.7067 | 75.9081 | 200.00 |
| 18/01/2011 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 1825 | 2 | 2 | 2 | 0.00 |
| 18/01/2011 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 1995 | 2 | 2 | 2 | 0.00 |
| 18/01/2011 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 1663 | 2 | 2 | 2 | 0.00 |
| 18/01/2011 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 3911 | 4 | 4 | 4 | 0.00 |
| 18/01/2011 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 3407 | 3 | 3 | 3 | 0.00 |
| 18/01/2011 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 3653 | 4 | 4 | 4 | 0.00 |
| 18/01/2011 | R209 On 04-August-11 | | | Bond Future | 8.79 | 77.0130 | 76.8062 | 77.0130 | 0.00 |
| 18/01/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 2534 | 3 | 3 | 3 | 0.00 |
| 18/01/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 2706 | 3 | 3 | 3 | 0.00 |
| 18/01/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 2367 | 2 | 2 | 2 | 0.00 |
| 18/01/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 10089 | 10 | 10 | 10 | 0.00 |
| 18/01/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 766 | 1 | 1 | 1 | 0.00 |
| 18/01/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 5154 | 5 | 5 | 5 | 0.00 |
| 18/01/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 4659 | 5 | 5 | 5 | 0.00 |
| 18/01/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 4902 | 5 | 5 | 5 | 0.00 |
| 18/01/2011 | R210 On 03-February-11 | | | Bond Future | 1.04 | 125.4390 | 125.4390 | 125.4390 | 2.00 |
| 18/01/2011 | R210 On 03-February-11 | 3.10 | Call | Bond Future | 31115 | 31 | 31 | 31 | 0.00 |
| 18/01/2011 | R210 On 03-February-11 | 3.15 | Call | Bond Future | 31747 | 32 | 32 | 32 | 0.00 |
| 18/01/2011 | R210 On 03-February-11 | 3.05 | Call | Bond Future | 30477 | 30 | 30 | 30 | 0.00 |
| 18/01/2011 | R210 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R210 On 03-February-11 | 3.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R210 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R211 On 03-February-11 | | | Bond Future | 1.75 | 104.3059 | 104.3001 | 104.3059 | 589.00 |
| 18/01/2011 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 4245 | 4 | 4 | 4 | 0.00 |
| 18/01/2011 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 4521 | 5 | 5 | 5 | 0.00 |
| 18/01/2011 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 3969 | 4 | 4 | 4 | 0.00 |
| 18/01/2011 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R212 On 03-February-11 | | | Bond Future | 2.53 | 102.1770 | 102.1770 | 102.1770 | 2,518.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/01/2011 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 4440 | 4 | 4 | 4 | 0.00 |
| 18/01/2011 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 4898 | 5 | 5 | 5 | 0.00 |
| 18/01/2011 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 3981 | 4 | 4 | 4 | 0.00 |
| 18/01/2011 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R213 On 03-February-11 | | | Bond Future | 8.77 | 86.7288 | 86.5733 | 86.7288 | 0.00 |
| 18/01/2011 | R213 On 03-February-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R213 On 03-February-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R213 On 03-February-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R213 On 03-February-11 | 8.05 | Put | Bond Future | 6169 | 6 | 6 | 6 | 0.00 |
| 18/01/2011 | R213 On 03-February-11 | 7.95 | Put | Bond Future | 7086 | 7 | 7 | 7 | 0.00 |
| 18/01/2011 | R213 On 03-February-11 | 8.00 | Put | Bond Future | 6626 | 6 | 7 | 6 | 0.00 |
| 18/01/2011 | R213 On 05-May-11 | | | Bond Future | 8.84 | 84.4477 | 84.2863 | 84.4477 | 0.00 |
| 18/01/2011 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 7650 | 7 | 8 | 7 | 0.00 |
| 18/01/2011 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 6737 | 7 | 7 | 7 | 0.00 |
| 18/01/2011 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 7191 | 7 | 7 | 7 | 0.00 |
| 18/01/2011 | R213 On 04-August-11 | | | Bond Future | 8.92 | 85.6727 | 85.5137 | 85.6727 | 0.00 |
| 18/01/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 7323 | 7 | 7 | 7 | 0.00 |
| 18/01/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 8232 | 8 | 8 | 8 | 0.00 |
| 18/01/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 7776 | 8 | 8 | 8 | 0.00 |
| 18/01/2011 | TRT1 On 03-February-11 | | | Index Future | 334.31 | 335.0870 | 334.3060 | 335.0870 | 100.00 |
| 18/01/2011 | TRT1 On 05-May-11 | | | Index Future | 338.88 | 339.6690 | 338.8780 | 339.6690 | 0.00 |
| 19/01/2011 | AL7T On 03-February-11 | | | Index Future | 366.50 | 365.0800 | 366.5030 | 365.0800 | 30.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/01/2011 | ALBI On 03-February-11 | | | Index Future | 338.70 | 337.4100 | 338.6960 | 337.4100 | 1,090.00 |
| 19/01/2011 | ALBI On 05-May-11 | | | Index Future | 343.59 | 342.2860 | 343.5910 | 342.2860 | 2.00 |
| 19/01/2011 | CRD1 On 03-February-11 | | | Index Future | 152.12 | 151.7340 | 152.1230 | 151.7340 | 2.00 |
| 19/01/2011 | CRD1 On 05-May-11 | | | Index Future | 154.20 | 153.8090 | 154.2040 | 153.8090 | 0.00 |
| 19/01/2011 | GOVI On 03-February-11 | | | GOVI | 339.61 | 338.3360 | 339.6070 | 338.3360 | 211.00 |
| 19/01/2011 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 33830 | 5 | 3 | 5 | 0.00 |
| 19/01/2011 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 34030 | 5 | 3 | 5 | 0.00 |
| 19/01/2011 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 33930 | 5 | 3 | 5 | 0.00 |
| 19/01/2011 | GOVI On 05-May-11 | | | GOVI | 344.52 | 343.2260 | 344.5160 | 343.2260 | 0.00 |
| 19/01/2011 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 44940 | 6 | 4 | 6 | 0.00 |
| 19/01/2011 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 44740 | 6 | 4 | 6 | 0.00 |
| 19/01/2011 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 44840 | 6 | 4 | 6 | 0.00 |
| 19/01/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 19/01/2011 | IGOV On 03-February-11 | | | Index Future | 147.68 | 147.7530 | 147.6780 | 147.7530 | 9.00 |
| 19/01/2011 | IGOV On 05-May-11 | | | Index Future | 149.81 | 149.8880 | 149.8120 | 149.8880 | 0.00 |
| 19/01/2011 | IGOV On 04-August-11 | | | Index Future | 151.97 | 152.0440 | 151.9680 | 152.0440 | 0.00 |
| 19/01/2011 | ILBI On 03-February-11 | | | Index Future | 400.27 | 400.3700 | 400.2690 | 400.3700 | 353.00 |
| 19/01/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 19/01/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 19/01/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 19/01/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/01/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 19/01/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 19/01/2011 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.55 | 94.4500 | 94.4500 | 94.4500 | 0.00 |
| 19/01/2011 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.52 | 94.4400 | 94.4840 | 94.4400 | 2,500.00 |
| 19/01/2011 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.51 | 94.4300 | 94.4900 | 94.4300 | 6,990.00 |
| 19/01/2011 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.53 | 94.3870 | 94.4680 | 94.3870 | 2.00 |
| 19/01/2011 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.57 | 94.3590 | 94.4300 | 94.3590 | 2,000.00 |
| 19/01/2011 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.62 | 94.3160 | 94.3780 | 94.3160 | 3,890.00 |
| 19/01/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.84 | 94.1160 | 94.1560 | 94.1160 | 15,790.00 |
| 19/01/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 6.22 | 93.7640 | 93.7800 | 93.7640 | 5,290.00 |
| 19/01/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.53 | 93.4630 | 93.4670 | 93.4630 | 290.00 |
| 19/01/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.86 | 93.1400 | 93.1430 | 93.1400 | 390.00 |
| 19/01/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 7.22 | 92.7740 | 92.7780 | 92.7740 | 41,500.00 |
| 19/01/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 7.52 | 92.5000 | 92.4800 | 92.5000 | 390.00 |
| 19/01/2011 | JN02 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 19/01/2011 | JN05 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 19/01/2011 | JN10 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 19/01/2011 | OTH1 On 03-February-11 | | | Index Future | 333.44 | 332.0740 | 333.4390 | 332.0740 | 3.00 |
| 19/01/2011 | OTH1 On 05-May-11 | | | Index Future | 338.26 | 336.8740 | 338.2590 | 336.8740 | 0.00 |
| 19/01/2011 | R157 On 03-February-11 | | | Bond Future | 7.67 | 127.2793 | 127.6469 | 127.2793 | 7,886.00 |
| 19/01/2011 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 1099 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 930 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 1278 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 81 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 162 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 116 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R157 On 05-May-11 | | | Bond Future | 7.81 | 122.3081 | 122.6836 | 122.3081 | 805.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/01/2011 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 1077 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 1178 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 981 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 890 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1530 | 2 | 2 | 2 | 0.00 |
| 19/01/2011 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1415 | 2 | 1 | 2 | 0.00 |
| 19/01/2011 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 1203 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 1306 | 2 | 1 | 2 | 0.00 |
| 19/01/2011 | R157 On 04-August-11 | | | Bond Future | 7.96 | 124.0852 | 124.4649 | 124.0852 | 0.00 |
| 19/01/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 784 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 719 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 851 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 2436 | 3 | 2 | 3 | 0.00 |
| 19/01/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 2696 | 3 | 3 | 3 | 0.00 |
| 19/01/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 2565 | 3 | 3 | 3 | 0.00 |
| 19/01/2011 | R186 On 03-February-11 | | | Bond Future | 8.64 | 116.7046 | 117.2556 | 116.7046 | 25,674.00 |
| 19/01/2011 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 3481 | 3 | 3 | 3 | 0.00 |
| 19/01/2011 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 3891 | 3 | 4 | 3 | 0.00 |
| 19/01/2011 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,000.00 |
| 19/01/2011 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 3084 | 3 | 3 | 3 | 0.00 |
| 19/01/2011 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 220 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 9002 | 10 | 9 | 10 | 0.00 |
| 19/01/2011 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 114 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 159 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R186 On 05-May-11 | | | Bond Future | 8.73 | 118.3950 | 118.9542 | 118.3950 | 500.00 |
| 19/01/2011 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 3096 | 3 | 3 | 3 | 0.00 |
| 19/01/2011 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 3344 | 3 | 3 | 3 | 0.00 |
| 19/01/2011 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 2859 | 3 | 3 | 3 | 0.00 |
| 19/01/2011 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 644 | 1 | 1 | 1 | 5,500.00 |
| 19/01/2011 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 3140 | 3 | 3 | 3 | 0.00 |
| 19/01/2011 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 7779 | 8 | 8 | 8 | 0.00 |
| 19/01/2011 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 2692 | 3 | 3 | 3 | 0.00 |
| 19/01/2011 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 2909 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/01/2011 | R186 On 04-August-11 | | | Bond Future | 8.82 | 114.8262 | 115.3927 | 114.8262 | 0.00 |
| 19/01/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 1936 | 2 | 2 | 2 | 0.00 |
| 19/01/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 2092 | 2 | 2 | 2 | 0.00 |
| 19/01/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 1787 | 2 | 2 | 2 | 0.00 |
| 19/01/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 7696 | 8 | 8 | 8 | 0.00 |
| 19/01/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 7020 | 7 | 7 | 7 | 0.00 |
| 19/01/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 7353 | 8 | 7 | 8 | 0.00 |
| 19/01/2011 | R201 On 03-February-11 | | | Bond Future | 7.47 | 105.0365 | 105.4088 | 105.0365 | 489.00 |
| 19/01/2011 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 1800 | 1 | 2 | 1 | 0.00 |
| 19/01/2011 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 1964 | 2 | 2 | 2 | 0.00 |
| 19/01/2011 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 1638 | 1 | 2 | 1 | 0.00 |
| 19/01/2011 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R201 On 05-May-11 | | | Bond Future | 7.60 | 106.5531 | 106.9339 | 106.5531 | 0.00 |
| 19/01/2011 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 1136 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 1043 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1233 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 593 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 719 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 654 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R201 On 04-August-11 | | | Bond Future | 7.75 | 103.6941 | 104.0787 | 103.6941 | 0.00 |
| 19/01/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 517 | 0 | 1 | 0 | 0.00 |
| 19/01/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 472 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 566 | 0 | 1 | 0 | 0.00 |
| 19/01/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1923 | 2 | 2 | 2 | 0.00 |
| 19/01/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 2131 | 2 | 2 | 2 | 0.00 |
| 19/01/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 2025 | 2 | 2 | 2 | 0.00 |
| 19/01/2011 | R202 On 03-February-11 | | | Bond Future | 0.47 | 165.1722 | 165.1432 | 165.1722 | 3,739.00 |
| 19/01/2011 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 58006 | 58 | 58 | 58 | 0.00 |
| 19/01/2011 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 58853 | 59 | 59 | 59 | 0.00 |
| 19/01/2011 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 57150 | 57 | 57 | 57 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/01/2011 | R202 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R202 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R202 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R202 On 05-May-11 | | | Bond Future | 0.39 | 167.5581 | 167.5290 | 167.5581 | 6,500.00 |
| 19/01/2011 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 40870 | 41 | 41 | 41 | 0.00 |
| 19/01/2011 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 41898 | 42 | 42 | 42 | 0.00 |
| 19/01/2011 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 39831 | 40 | 40 | 40 | 0.00 |
| 19/01/2011 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R203 On 03-February-11 | | | Bond Future | 8.26 | 102.8396 | 103.2892 | 102.8396 | 1,404.00 |
| 19/01/2011 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 1360 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 1566 | 1 | 2 | 1 | 0.00 |
| 19/01/2011 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 1165 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R203 On 03-February-11 | 8.00 | Call | Bond Future | 122 | 0 | 0 | 0 | 1,000.00 |
| 19/01/2011 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 194 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R203 On 03-February-11 | 8.00 | Put | Bond Future | 1410 | 2 | 1 | 2 | 0.00 |
| 19/01/2011 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 102 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 142 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R203 On 05-May-11 | | | Bond Future | 8.38 | 100.1644 | 100.6220 | 100.1644 | 0.00 |
| 19/01/2011 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 1207 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 1319 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 1101 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 1961 | 2 | 2 | 2 | 0.00 |
| 19/01/2011 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1692 | 2 | 2 | 2 | 0.00 |
| 19/01/2011 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1823 | 2 | 2 | 2 | 0.00 |
| 19/01/2011 | R203 On 04-August-11 | | | Bond Future | 8.51 | 101.6191 | 102.0825 | 101.6191 | 0.00 |
| 19/01/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 998 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 1079 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 921 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 3572 | 4 | 4 | 4 | 0.00 |
| 19/01/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 3251 | 4 | 3 | 4 | 0.00 |
| 19/01/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 3409 | 4 | 3 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/01/2011 | R204 On 03-February-11 | | | Bond Future | 8.43 | 98.1957 | 98.6075 | 98.1957 | 1,926.00 |
| 19/01/2011 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 821 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 664 | 0 | 1 | 0 | 0.00 |
| 19/01/2011 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 997 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 347 | 1 | 0 | 1 | 0.00 |
| 19/01/2011 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 569 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 448 | 1 | 0 | 1 | 0.00 |
| 19/01/2011 | R204 On 05-May-11 | | | Bond Future | 8.55 | 99.6140 | 100.0348 | 99.6140 | 100.00 |
| 19/01/2011 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 1593 | 1 | 2 | 1 | 0.00 |
| 19/01/2011 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 1464 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 1729 | 2 | 2 | 2 | 0.00 |
| 19/01/2011 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1724 | 2 | 2 | 2 | 0.00 |
| 19/01/2011 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 2001 | 2 | 2 | 2 | 0.00 |
| 19/01/2011 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 1859 | 2 | 2 | 2 | 0.00 |
| 19/01/2011 | R204 On 04-August-11 | | | Bond Future | 8.68 | 97.0304 | 97.4534 | 97.0304 | 0.00 |
| 19/01/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 912 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 838 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 990 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 4340 | 5 | 4 | 5 | 0.00 |
| 19/01/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 4737 | 5 | 5 | 5 | 0.00 |
| 19/01/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 4536 | 5 | 5 | 5 | 0.00 |
| 19/01/2011 | R206 On 03-February-11 | | | Bond Future | 7.12 | 101.2025 | 101.4932 | 101.2025 | 0.00 |
| 19/01/2011 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 2289 | 2 | 2 | 2 | 0.00 |
| 19/01/2011 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 2417 | 2 | 2 | 2 | 0.00 |
| 19/01/2011 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 2162 | 2 | 2 | 2 | 0.00 |
| 19/01/2011 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R206 On 05-May-11 | | | Bond Future | 7.25 | 102.6661 | 102.9595 | 102.6661 | 0.00 |
| 19/01/2011 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1011 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1090 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 935 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/01/2011 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 462 | 1 | 0 | 1 | 0.00 |
| 19/01/2011 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 378 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 418 | 1 | 0 | 1 | 0.00 |
| 19/01/2011 | R206 On 04-August-11 | | | Bond Future | 7.42 | 100.3927 | 100.6922 | 100.3927 | 0.00 |
| 19/01/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 433 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 471 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 397 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 1437 | 2 | 1 | 2 | 0.00 |
| 19/01/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 1290 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 1362 | 2 | 1 | 2 | 0.00 |
| 19/01/2011 | R207 On 03-February-11 | | | Bond Future | 8.53 | 92.1960 | 92.5986 | 92.1960 | 800.00 |
| 19/01/2011 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 1500 | 1 | 2 | 1 | 0.00 |
| 19/01/2011 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 1281 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 1732 | 1 | 2 | 1 | 0.00 |
| 19/01/2011 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 152 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 276 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 207 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R207 On 05-May-11 | | | Bond Future | 8.64 | 93.5300 | 93.9391 | 93.5300 | 20.00 |
| 19/01/2011 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 1462 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 1337 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 1593 | 1 | 2 | 1 | 0.00 |
| 19/01/2011 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 2085 | 2 | 2 | 2 | 0.00 |
| 19/01/2011 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 2405 | 3 | 2 | 3 | 0.00 |
| 19/01/2011 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 2241 | 2 | 2 | 2 | 0.00 |
| 19/01/2011 | R207 On 04-August-11 | | | Bond Future | 8.76 | 91.2465 | 91.6609 | 91.2465 | 0.00 |
| 19/01/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 1273 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 1178 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 1371 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 3937 | 4 | 4 | 4 | 0.00 |
| 19/01/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 4320 | 5 | 4 | 5 | 0.00 |
| 19/01/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 4126 | 4 | 4 | 4 | 0.00 |
| 19/01/2011 | R208 On 03-February-11 | | | Bond Future | 8.55 | 89.9462 | 90.3638 | 89.9462 | 5,598.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/01/2011 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 1470 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 1707 | 1 | 2 | 1 | 0.00 |
| 19/01/2011 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 1249 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 337 | 1 | 0 | 1 | 0.00 |
| 19/01/2011 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 190 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 255 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R208 On 05-May-11 | | | Bond Future | 8.65 | 87.8460 | 88.2781 | 87.8460 | 100.00 |
| 19/01/2011 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 1492 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 1629 | 1 | 2 | 1 | 0.00 |
| 19/01/2011 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 1363 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 2566 | 3 | 3 | 3 | 0.00 |
| 19/01/2011 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 2222 | 2 | 2 | 2 | 0.00 |
| 19/01/2011 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 2389 | 3 | 2 | 3 | 0.00 |
| 19/01/2011 | R208 On 04-August-11 | | | Bond Future | 8.75 | 89.1231 | 89.5567 | 89.1231 | 0.00 |
| 19/01/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 1341 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 1446 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 1240 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 4571 | 5 | 5 | 5 | 0.00 |
| 19/01/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 4162 | 4 | 4 | 4 | 0.00 |
| 19/01/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 4364 | 5 | 4 | 5 | 0.00 |
| 19/01/2011 | R209 On 03-February-11 | | | Bond Future | 8.60 | 77.7259 | 78.2418 | 77.7259 | 21,989.00 |
| 19/01/2011 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 3330 | 3 | 3 | 3 | 0.00 |
| 19/01/2011 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 2986 | 3 | 3 | 3 | 0.00 |
| 19/01/2011 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 3680 | 3 | 4 | 3 | 0.00 |
| 19/01/2011 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 77 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 151 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 109 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R209 On 05-May-11 | | | Bond Future | 8.66 | 75.7067 | 76.2242 | 75.7067 | 200.00 |
| 19/01/2011 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 2032 | 2 | 2 | 2 | 0.00 |
| 19/01/2011 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 2215 | 2 | 2 | 2 | 0.00 |
| 19/01/2011 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 1857 | 2 | 2 | 2 | 0.00 |
| 19/01/2011 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 3588 | 4 | 4 | 4 | 0.00 |
| 19/01/2011 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 3110 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/01/2011 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 3343 | 4 | 3 | 4 | 0.00 |
| 19/01/2011 | R209 On 04-August-11 | | | Bond Future | 8.73 | 76.8062 | 77.3330 | 76.8062 | 0.00 |
| 19/01/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 2752 | 3 | 3 | 3 | 0.00 |
| 19/01/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 2934 | 3 | 3 | 3 | 0.00 |
| 19/01/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 2575 | 2 | 3 | 2 | 0.00 |
| 19/01/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 10539 | 10 | 11 | 10 | 0.00 |
| 19/01/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 689 | 1 | 1 | 1 | 0.00 |
| 19/01/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 4836 | 5 | 5 | 5 | 0.00 |
| 19/01/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 4360 | 5 | 4 | 5 | 0.00 |
| 19/01/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 4594 | 5 | 5 | 5 | 0.00 |
| 19/01/2011 | R210 On 03-February-11 | | | Bond Future | 1.04 | 125.4390 | 125.4212 | 125.4390 | 2.00 |
| 19/01/2011 | R210 On 03-February-11 | 3.10 | Call | Bond Future | 31097 | 31 | 31 | 31 | 0.00 |
| 19/01/2011 | R210 On 03-February-11 | 3.15 | Call | Bond Future | 31729 | 32 | 32 | 32 | 0.00 |
| 19/01/2011 | R210 On 03-February-11 | 3.05 | Call | Bond Future | 30460 | 30 | 30 | 30 | 0.00 |
| 19/01/2011 | R210 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R210 On 03-February-11 | 3.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R210 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R211 On 03-February-11 | | | Bond Future | 1.78 | 104.3001 | 104.1093 | 104.3001 | 589.00 |
| 19/01/2011 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 4054 | 4 | 4 | 4 | 0.00 |
| 19/01/2011 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 4330 | 5 | 4 | 5 | 0.00 |
| 19/01/2011 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 3778 | 4 | 4 | 4 | 0.00 |
| 19/01/2011 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R212 On 03-February-11 | | | Bond Future | 2.53 | 102.1770 | 102.1673 | 102.1770 | 2,518.00 |
| 19/01/2011 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 4431 | 4 | 4 | 4 | 0.00 |
| 19/01/2011 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 4888 | 5 | 5 | 5 | 0.00 |
| 19/01/2011 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 3971 | 4 | 4 | 4 | 0.00 |
| 19/01/2011 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R212 On 03-February-11 | 3.00 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/01/2011 | R213 On 03-February-11 | | | Bond Future | 8.70 | 86.5733 | 87.0907 | 86.5733 | 0.00 |
| 19/01/2011 | R213 On 03-February-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R213 On 03-February-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R213 On 03-February-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R213 On 03-February-11 | 7.95 | Put | Bond Future | 6568 | 7 | 7 | 7 | 0.00 |
| 19/01/2011 | R213 On 03-February-11 | 8.05 | Put | Bond Future | 5651 | 6 | 6 | 6 | 0.00 |
| 19/01/2011 | R213 On 03-February-11 | 8.00 | Put | Bond Future | 6108 | 7 | 6 | 7 | 0.00 |
| 19/01/2011 | R213 On 05-May-11 | | | Bond Future | 8.77 | 84.2863 | 84.8126 | 84.2863 | 0.00 |
| 19/01/2011 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 6210 | 7 | 6 | 7 | 0.00 |
| 19/01/2011 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 7123 | 8 | 7 | 8 | 0.00 |
| 19/01/2011 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 6665 | 7 | 7 | 7 | 0.00 |
| 19/01/2011 | R213 On 04-August-11 | | | Bond Future | 8.85 | 85.5137 | 86.0402 | 85.5137 | 0.00 |
| 19/01/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 7705 | 8 | 8 | 8 | 0.00 |
| 19/01/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 6796 | 7 | 7 | 7 | 0.00 |
| 19/01/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 7249 | 8 | 7 | 8 | 0.00 |
| 19/01/2011 | TRT1 On 03-February-11 | | | Index Future | 335.64 | 334.3060 | 335.6360 | 334.3060 | 100.00 |
| 19/01/2011 | TRT1 On 05-May-11 | | | Index Future | 340.23 | 338.8780 | 340.2280 | 338.8780 | 0.00 |
| 20/01/2011 | AL7T On 03-February-11 | | | Index Future | 367.19 | 366.5030 | 367.1860 | 366.5030 | 30.00 |
| 20/01/2011 | ALBI On 03-February-11 | | | Index Future | 339.27 | 338.6960 | 339.2690 | 338.6960 | 1,110.00 |
| 20/01/2011 | ALBI On 05-May-11 | | | Index Future | 344.17 | 343.5910 | 344.1720 | 343.5910 | 2.00 |
| 20/01/2011 | CRD1 On 03-February-11 | | | Index Future | 152.27 | 152.1230 | 152.2700 | 152.1230 | 2.00 |
| 20/01/2011 | CRD1 On 05-May-11 | | | Index Future | 154.35 | 154.2040 | 154.3530 | 154.2040 | 0.00 |
| 20/01/2011 | GOVI On 03-February-11 | | | GOVI | 340.16 | 339.6070 | 340.1560 | 339.6070 | 211.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2011 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 28340 | 3 | 3 | 3 | 0.00 |
| 20/01/2011 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 28540 | 3 | 3 | 3 | 0.00 |
| 20/01/2011 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 28440 | 3 | 3 | 3 | 0.00 |
| 20/01/2011 | GOVI On 05-May-11 | | | GOVI | 345.07 | 344.5160 | 345.0720 | 344.5160 | 0.00 |
| 20/01/2011 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 39380 | 4 | 4 | 4 | 0.00 |
| 20/01/2011 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 39180 | 4 | 4 | 4 | 0.00 |
| 20/01/2011 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 39280 | 4 | 4 | 4 | 0.00 |
| 20/01/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 20/01/2011 | IGOV On 03-February-11 | | | Index Future | 147.46 | 147.6780 | 147.4620 | 147.6780 | 9.00 |
| 20/01/2011 | IGOV On 05-May-11 | | | Index Future | 149.59 | 149.8120 | 149.5930 | 149.8120 | 0.00 |
| 20/01/2011 | IGOV On 04-August-11 | | | Index Future | 151.75 | 151.9680 | 151.7450 | 151.9680 | 0.00 |
| 20/01/2011 | ILBI On 03-February-11 | | | Index Future | 399.69 | 400.2690 | 399.6900 | 400.2690 | 353.00 |
| 20/01/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 20/01/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 20/01/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 20/01/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 20/01/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 20/01/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 20/01/2011 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.58 | 94.4840 | 94.4200 | 94.4840 | 5,000.00 |
| 20/01/2011 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.57 | 94.4900 | 94.4300 | 94.4900 | 6,990.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2011 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.56 | 94.4680 | 94.4400 | 94.4680 | 2.00 |
| 20/01/2011 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.57 | 94.4300 | 94.4300 | 94.4300 | 2,000.00 |
| 20/01/2011 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.59 | 94.3780 | 94.4100 | 94.3780 | 3,890.00 |
| 20/01/2011 | JBAF On 20-July-11 | | | Jibar Tradeable Future | 5.66 | 5.7350 | 94.3400 | 5.7350 | 0.00 |
| 20/01/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.82 | 94.1560 | 94.1800 | 94.1560 | 15,790.00 |
| 20/01/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 6.16 | 93.7800 | 93.8400 | 93.7800 | 5,290.00 |
| 20/01/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.47 | 93.4670 | 93.5300 | 93.4670 | 290.00 |
| 20/01/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.81 | 93.1430 | 93.1900 | 93.1430 | 2,890.00 |
| 20/01/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 7.18 | 92.7780 | 92.8200 | 92.7780 | 44,000.00 |
| 20/01/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 7.48 | 92.4800 | 92.5200 | 92.4800 | 390.00 |
| 20/01/2011 | JN02 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 20/01/2011 | JN05 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 20/01/2011 | JN10 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 20/01/2011 | OTH1 On 03-February-11 | | | Index Future | 334.14 | 333.4390 | 334.1360 | 333.4390 | 3.00 |
| 20/01/2011 | OTH1 On 05-May-11 | | | Index Future | 338.97 | 338.2590 | 338.9660 | 338.2590 | 0.00 |
| 20/01/2011 | R157 On 03-February-11 | | | Bond Future | 7.65 | 127.6469 | 127.7422 | 127.6469 | 7,886.00 |
| 20/01/2011 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 1168 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 992 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 1353 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 61 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 128 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 90 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R157 On 05-May-11 | | | Bond Future | 7.78 | 122.6836 | 122.7777 | 122.6836 | 805.00 |
| 20/01/2011 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 1116 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 1221 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 1018 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 925 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1471 | 2 | 1 | 2 | 0.00 |
| 20/01/2011 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1358 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 1151 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2011 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 1251 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R157 On 04-August-11 | | | Bond Future | 7.93 | 124.4649 | 124.5649 | 124.4649 | 0.00 |
| 20/01/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 813 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 747 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 883 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 2368 | 2 | 2 | 2 | 0.00 |
| 20/01/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 2624 | 3 | 3 | 3 | 0.00 |
| 20/01/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 2494 | 3 | 2 | 3 | 0.00 |
| 20/01/2011 | R186 On 03-February-11 | | | Bond Future | 8.61 | 117.2556 | 117.5516 | 117.2556 | 25,674.00 |
| 20/01/2011 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 3730 | 3 | 4 | 3 | 0.00 |
| 20/01/2011 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 4151 | 4 | 4 | 4 | 0.00 |
| 20/01/2011 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,000.00 |
| 20/01/2011 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 3320 | 3 | 3 | 3 | 0.00 |
| 20/01/2011 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 160 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 8706 | 9 | 9 | 9 | 0.00 |
| 20/01/2011 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 78 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 112 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R186 On 05-May-11 | | | Bond Future | 8.70 | 118.9542 | 119.2541 | 118.9542 | 6,070.00 |
| 20/01/2011 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 3241 | 3 | 3 | 3 | 0.00 |
| 20/01/2011 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 3496 | 3 | 3 | 3 | 0.00 |
| 20/01/2011 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 2996 | 3 | 3 | 3 | 0.00 |
| 20/01/2011 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 688 | 1 | 1 | 1 | 5,500.00 |
| 20/01/2011 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 2977 | 3 | 3 | 3 | 0.00 |
| 20/01/2011 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 7523 | 8 | 8 | 8 | 0.00 |
| 20/01/2011 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 2544 | 3 | 3 | 3 | 0.00 |
| 20/01/2011 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 2754 | 3 | 3 | 3 | 0.00 |
| 20/01/2011 | R186 On 04-August-11 | | | Bond Future | 8.79 | 115.3927 | 115.6959 | 115.3927 | 0.00 |
| 20/01/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 2023 | 2 | 2 | 2 | 0.00 |
| 20/01/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 2185 | 2 | 2 | 2 | 0.00 |
| 20/01/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 1870 | 2 | 2 | 2 | 0.00 |
| 20/01/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 7476 | 8 | 7 | 8 | 0.00 |
| 20/01/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 6810 | 7 | 7 | 7 | 0.00 |
| 20/01/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 7137 | 7 | 7 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2011 | R201 On 03-February-11 | | | Bond Future | 7.45 | 105.4088 | 105.4665 | 105.4088 | 489.00 |
| 20/01/2011 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 1856 | 2 | 2 | 2 | 0.00 |
| 20/01/2011 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 2021 | 2 | 2 | 2 | 0.00 |
| 20/01/2011 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 1693 | 2 | 2 | 2 | 0.00 |
| 20/01/2011 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R201 On 05-May-11 | | | Bond Future | 7.58 | 106.9339 | 106.9912 | 106.9339 | 0.00 |
| 20/01/2011 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 1166 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 1072 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1265 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 568 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 691 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 627 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R201 On 04-August-11 | | | Bond Future | 7.74 | 104.0787 | 104.1351 | 104.0787 | 0.00 |
| 20/01/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 532 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 485 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 582 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1883 | 2 | 2 | 2 | 0.00 |
| 20/01/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 2088 | 2 | 2 | 2 | 0.00 |
| 20/01/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1984 | 2 | 2 | 2 | 0.00 |
| 20/01/2011 | R202 On 03-February-11 | | | Bond Future | 0.48 | 165.1432 | 164.6220 | 165.1432 | 3,739.00 |
| 20/01/2011 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 57485 | 58 | 57 | 58 | 0.00 |
| 20/01/2011 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 58332 | 59 | 58 | 59 | 0.00 |
| 20/01/2011 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 56629 | 57 | 57 | 57 | 0.00 |
| 20/01/2011 | R202 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R202 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R202 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R202 On 05-May-11 | | | Bond Future | 0.41 | 167.5290 | 166.9774 | 167.5290 | 6,500.00 |
| 20/01/2011 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 40318 | 41 | 40 | 41 | 0.00 |
| 20/01/2011 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 41346 | 42 | 41 | 42 | 0.00 |
| 20/01/2011 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 39280 | 40 | 39 | 40 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2011 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R203 On 03-February-11 | | | Bond Future | 8.23 | 103.2892 | 103.4246 | 103.2892 | 1,404.00 |
| 20/01/2011 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 1461 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 1675 | 2 | 2 | 2 | 0.00 |
| 20/01/2011 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 1257 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R203 On 03-February-11 | 8.00 | Call | Bond Future | 134 | 0 | 0 | 0 | 1,000.00 |
| 20/01/2011 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 151 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R203 On 03-February-11 | 8.00 | Put | Bond Future | 1286 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 75 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 107 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R203 On 05-May-11 | | | Bond Future | 8.35 | 100.6220 | 100.7574 | 100.6220 | 0.00 |
| 20/01/2011 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 1261 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 1376 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 1151 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 1875 | 2 | 2 | 2 | 0.00 |
| 20/01/2011 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1613 | 2 | 2 | 2 | 0.00 |
| 20/01/2011 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1741 | 2 | 2 | 2 | 0.00 |
| 20/01/2011 | R203 On 04-August-11 | | | Bond Future | 8.48 | 102.0825 | 102.2220 | 102.0825 | 0.00 |
| 20/01/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 1039 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 1123 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 960 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 3471 | 4 | 3 | 4 | 0.00 |
| 20/01/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 3155 | 3 | 3 | 3 | 0.00 |
| 20/01/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 3310 | 3 | 3 | 3 | 0.00 |
| 20/01/2011 | R204 On 03-February-11 | | | Bond Future | 8.40 | 98.6075 | 98.8086 | 98.6075 | 1,926.00 |
| 20/01/2011 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 927 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 755 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 1117 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 266 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 459 | 1 | 0 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2011 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 353 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R204 On 05-May-11 | | | Bond Future | 8.51 | 100.0348 | 100.2407 | 100.0348 | 100.00 |
| 20/01/2011 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 1687 | 2 | 2 | 2 | 0.00 |
| 20/01/2011 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 1552 | 1 | 2 | 1 | 0.00 |
| 20/01/2011 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 1827 | 2 | 2 | 2 | 0.00 |
| 20/01/2011 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1616 | 2 | 2 | 2 | 0.00 |
| 20/01/2011 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 1884 | 2 | 2 | 2 | 0.00 |
| 20/01/2011 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 1747 | 2 | 2 | 2 | 0.00 |
| 20/01/2011 | R204 On 04-August-11 | | | Bond Future | 8.64 | 97.4534 | 97.6632 | 97.4534 | 0.00 |
| 20/01/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 966 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 888 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 1047 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 4187 | 4 | 4 | 4 | 0.00 |
| 20/01/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 4577 | 5 | 5 | 5 | 0.00 |
| 20/01/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 4380 | 5 | 4 | 5 | 0.00 |
| 20/01/2011 | R206 On 03-February-11 | | | Bond Future | 7.10 | 101.4932 | 101.5378 | 101.4932 | 0.00 |
| 20/01/2011 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 2334 | 2 | 2 | 2 | 0.00 |
| 20/01/2011 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 2461 | 2 | 2 | 2 | 0.00 |
| 20/01/2011 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 2206 | 2 | 2 | 2 | 0.00 |
| 20/01/2011 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R206 On 05-May-11 | | | Bond Future | 7.23 | 102.9595 | 103.0053 | 102.9595 | 0.00 |
| 20/01/2011 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1037 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1118 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 961 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 442 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 360 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 398 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R206 On 04-August-11 | | | Bond Future | 7.40 | 100.6922 | 100.7360 | 100.6922 | 0.00 |
| 20/01/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 446 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 485 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 409 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 1405 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 1260 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 1332 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R207 On 03-February-11 | | | Bond Future | 8.51 | 92.5986 | 92.7216 | 92.5986 | 800.00 |
| 20/01/2011 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 1582 | 2 | 2 | 2 | 0.00 |
| 20/01/2011 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 1355 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 1822 | 2 | 2 | 2 | 0.00 |
| 20/01/2011 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 119 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 227 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 166 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R207 On 05-May-11 | | | Bond Future | 8.61 | 93.9391 | 94.0646 | 93.9391 | 20.00 |
| 20/01/2011 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 1509 | 1 | 2 | 1 | 0.00 |
| 20/01/2011 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 1382 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 1644 | 2 | 2 | 2 | 0.00 |
| 20/01/2011 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 2010 | 2 | 2 | 2 | 0.00 |
| 20/01/2011 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 2324 | 2 | 2 | 2 | 0.00 |
| 20/01/2011 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 2163 | 2 | 2 | 2 | 0.00 |
| 20/01/2011 | R207 On 04-August-11 | | | Bond Future | 8.73 | 91.6609 | 91.7884 | 91.6609 | 0.00 |
| 20/01/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 1310 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 1214 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 1411 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 3849 | 4 | 4 | 4 | 0.00 |
| 20/01/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 4228 | 4 | 4 | 4 | 0.00 |
| 20/01/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 4036 | 4 | 4 | 4 | 0.00 |
| 20/01/2011 | R208 On 03-February-11 | | | Bond Future | 8.51 | 90.3638 | 90.5920 | 90.3638 | 5,598.00 |
| 20/01/2011 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 1631 | 1 | 2 | 1 | 0.00 |
| 20/01/2011 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 1881 | 2 | 2 | 2 | 0.00 |
| 20/01/2011 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 1395 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 255 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 136 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 188 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R208 On 05-May-11 | | | Bond Future | 8.61 | 88.2781 | 88.5012 | 88.2781 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2011 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 1583 | 1 | 2 | 1 | 0.00 |
| 20/01/2011 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 1725 | 2 | 2 | 2 | 0.00 |
| 20/01/2011 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 1448 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 2428 | 3 | 2 | 3 | 0.00 |
| 20/01/2011 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 2094 | 2 | 2 | 2 | 0.00 |
| 20/01/2011 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 2257 | 2 | 2 | 2 | 0.00 |
| 20/01/2011 | R208 On 04-August-11 | | | Bond Future | 8.71 | 89.5567 | 89.7864 | 89.5567 | 0.00 |
| 20/01/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 1413 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 1522 | 1 | 2 | 1 | 0.00 |
| 20/01/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 1308 | 1 | 1 | 1 | 0.00 |
| 20/01/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 4409 | 5 | 4 | 5 | 0.00 |
| 20/01/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 4009 | 4 | 4 | 4 | 0.00 |
| 20/01/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 4206 | 4 | 4 | 4 | 0.00 |
| 20/01/2011 | R209 On 03-February-11 | | | Bond Future | 8.57 | 78.2418 | 78.4482 | 78.2418 | 21,989.00 |
| 20/01/2011 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 3506 | 3 | 4 | 3 | 0.00 |
| 20/01/2011 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 3154 | 3 | 3 | 3 | 0.00 |
| 20/01/2011 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 3864 | 4 | 4 | 4 | 0.00 |
| 20/01/2011 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 55 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 113 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 79 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R209 On 05-May-11 | | | Bond Future | 8.63 | 76.2242 | 76.4442 | 76.2242 | 200.00 |
| 20/01/2011 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 2117 | 2 | 2 | 2 | 0.00 |
| 20/01/2011 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 2306 | 2 | 2 | 2 | 0.00 |
| 20/01/2011 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 1938 | 2 | 2 | 2 | 0.00 |
| 20/01/2011 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 3449 | 4 | 3 | 4 | 0.00 |
| 20/01/2011 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 2981 | 3 | 3 | 3 | 0.00 |
| 20/01/2011 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 3208 | 3 | 3 | 3 | 0.00 |
| 20/01/2011 | R209 On 04-August-11 | | | Bond Future | 8.70 | 77.3330 | 77.5502 | 77.3330 | 0.00 |
| 20/01/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 2840 | 3 | 3 | 3 | 0.00 |
| 20/01/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 3026 | 3 | 3 | 3 | 0.00 |
| 20/01/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 2659 | 3 | 3 | 3 | 0.00 |
| 20/01/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 10723 | 11 | 11 | 11 | 0.00 |
| 20/01/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 656 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 4702 | 5 | 5 | 5 | 0.00 |
| 20/01/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 4235 | 4 | 4 | 4 | 0.00 |
| 20/01/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 4464 | 5 | 4 | 5 | 0.00 |
| 20/01/2011 | R210 On 03-February-11 | | | Bond Future | 1.04 | 125.4212 | 125.4212 | 125.4212 | 2.00 |
| 20/01/2011 | R210 On 03-February-11 | 3.10 | Call | Bond Future | 31097 | 31 | 31 | 31 | 0.00 |
| 20/01/2011 | R210 On 03-February-11 | 3.15 | Call | Bond Future | 31729 | 32 | 32 | 32 | 0.00 |
| 20/01/2011 | R210 On 03-February-11 | 3.05 | Call | Bond Future | 30460 | 30 | 30 | 30 | 0.00 |
| 20/01/2011 | R210 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R210 On 03-February-11 | 3.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R210 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R211 On 03-February-11 | | | Bond Future | 1.78 | 104.1093 | 104.1093 | 104.1093 | 589.00 |
| 20/01/2011 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 4054 | 4 | 4 | 4 | 0.00 |
| 20/01/2011 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 4330 | 4 | 4 | 4 | 0.00 |
| 20/01/2011 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 3778 | 4 | 4 | 4 | 0.00 |
| 20/01/2011 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R212 On 03-February-11 | | | Bond Future | 2.53 | 102.1673 | 102.1673 | 102.1673 | 2,518.00 |
| 20/01/2011 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 4431 | 4 | 4 | 4 | 0.00 |
| 20/01/2011 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 4888 | 5 | 5 | 5 | 0.00 |
| 20/01/2011 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 3971 | 4 | 4 | 4 | 0.00 |
| 20/01/2011 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R213 On 03-February-11 | | | Bond Future | 8.67 | 87.0907 | 87.3885 | 87.0907 | 0.00 |
| 20/01/2011 | R213 On 03-February-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R213 On 03-February-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R213 On 03-February-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R213 On 03-February-11 | 7.95 | Put | Bond Future | 6271 | 7 | 6 | 7 | 0.00 |
| 20/01/2011 | R213 On 03-February-11 | 8.05 | Put | Bond Future | 5354 | 6 | 5 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2011 | R213 On 03-February-11 | 8.00 | Put | Bond Future | 5810 | 6 | 6 | 6 | 0.00 |
| 20/01/2011 | R213 On 05-May-11 | | | Bond Future | 8.74 | 84.8126 | 85.1064 | 84.8126 | 0.00 |
| 20/01/2011 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 5916 | 6 | 6 | 6 | 0.00 |
| 20/01/2011 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 6829 | 7 | 7 | 7 | 0.00 |
| 20/01/2011 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 6371 | 7 | 6 | 7 | 0.00 |
| 20/01/2011 | R213 On 04-August-11 | | | Bond Future | 8.81 | 86.0402 | 86.3457 | 86.0402 | 0.00 |
| 20/01/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 7400 | 8 | 7 | 8 | 0.00 |
| 20/01/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 6491 | 7 | 6 | 7 | 0.00 |
| 20/01/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 6944 | 7 | 7 | 7 | 0.00 |
| 20/01/2011 | TRT1 On 03-February-11 | | | Index Future | 336.18 | 335.6360 | 336.1770 | 335.6360 | 100.00 |
| 20/01/2011 | TRT1 On 05-May-11 | | | Index Future | 340.78 | 340.2280 | 340.7770 | 340.2280 | 0.00 |